



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 11/12/2014

| 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 11/12/2014 | Any day expiry          | 11.58470  | 11.58470  |             | 11.54940     | 11.54940       |                   | 16.85      | 46,000,000.00    | 4,000            | 0.00          |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 11.59020  | 11.59020  |             | 11.54940     | 11.54940       |                   | 16.69      | 2,128,250,475.00 | 183,625          | 181,320.00    |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 9.09      | Put       | 0.00000     | 0.00000      | 0.00000        | 0.000             | 25.83      | 0.00             | 0                | 1,402.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 9.44      | Put       | 0.00000     | 0.00000      | 0.00000        | 0.000             | 29.49      | 0.00             | 0                | 11,976.00     |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 9.78      | Put       | 0.00000     | 0.00000      | 0.00000        | 0.000             | 38.36      | 0.00             | 0                | 41,000.00     |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 9.88      | Put       | 0.00000     | 0.00000      | 0.00000        | 0.000             | 40.97      | 0.00             | 0                | 79,241.00     |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.00     | Put       | 0.00000     | 0.00000      | 0.00000        | 0.000             | 44.10      | 0.00             | 0                | 38,500.00     |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.10     | Call      | 1,490.20000 | 1.49020      | 1,449.40000    | 1.44940           | 46.71      | 0.00             | 0                | 2,995.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.10     | Put       | 0.00000     | 0.00000      | 0.00000        | 0.000             | 46.71      | 0.00             | 0                | 6,581.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.30     | Call      | 1,290.20040 | 1.29020      | 1,249.40340    | 1.24940           | 51.93      | 0.00             | 0                | 2,326.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.34     | Put       | 0.00130     | 0.00000      | 0.00790        | 0.00001           | 52.97      | 0.00             | 0                | 2,490.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.35     | Put       | 0.00160     | 0.00000      | 0.00970        | 0.00001           | 53.23      | 0.00             | 0                | 5,000.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.36     | Put       | 0.00210     | 0.00000      | 0.01180        | 0.00001           | 53.49      | 0.00             | 0                | 2,490.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.38     | Put       | 0.00340     | 0.00000      | 0.01740        | 0.00002           | 54.01      | 0.00             | 0                | 500.00        |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.40     | Put       | 0.00540     | 0.00001      | 0.02500        | 0.00003           | 54.53      | 0.00             | 0                | 7,300.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.44     | Put       | 0.01290     | 0.00001      | 0.02620        | 0.00003           | 55.58      | 0.00             | 0                | 2,491.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.45     | Put       | 0.01580     | 0.00002      | 0.02660        | 0.00003           | 55.84      | 0.00             | 0                | 5,000.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 10.49     | Put       | 0.01630     | 0.00002      | 0.02800        | 0.00003           | 54.02      | 0.00             | 0                | 3,000.00      |

| 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 | 10.50      | Put  | 0.01640   | 0.00002   |           | 0.02830      | 0.00003        | 0.016             | 53.56      | 0.00          | 0                | 44,450.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.52      | Put  | 0.01660   | 0.00002   |           | 0.02910      | 0.00003        | 0.017             | 52.64      | 0.00          | 0                | 9,425.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.55      | Put  | 0.01700   | 0.00002   |           | 0.03030      | 0.00003        | 0.017             | 51.25      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.60      | Put  | 0.01750   | 0.00002   |           | 0.03250      | 0.00003        | 0.018             | 48.94      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.63      | Put  | 0.01790   | 0.00002   |           | 0.03400      | 0.00003        | 0.018             | 47.56      | 0.00          | 0                | 2,359.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.70      | Put  | 0.01880   | 0.00002   |           | 0.03800      | 0.00004        | 0.019             | 44.32      | 0.00          | 0                | 22,902.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.73      | Call | 860.21920 | 0.86022   | 819.43990 | 0.81944      | 860.219        | 42.94             | 0.00       | 0             | 6,524.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.74      | Call | 850.21940 | 0.85022   | 809.44070 | 0.80944      | 850.219        | 42.48             | 0.00       | 0             | 3,499.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.78      | Call | 810.22000 | 0.81022   | 769.44370 | 0.76944      | 810.220        | 40.63             | 0.00       | 0             | 3,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.80      | Call | 790.22030 | 0.79022   | 749.44550 | 0.74945      | 790.220        | 39.71             | 0.00       | 0             | 500.00           |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.81      | Put  | 0.02050   | 0.00002   | 0.04640   | 0.00005      | 0.020          | 39.24             | 0.00       | 0             | 6,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.82      | Put  | 0.02070   | 0.00002   | 0.04730   | 0.00005      | 0.021          | 38.78             | 0.00       | 0             | 41,000.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.86      | Call | 730.22140 | 0.73022   | 689.45140 | 0.68945      | 730.221        | 36.93             | 0.00       | 0             | 1,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.90      | Call | 690.22230 | 0.69022   | 649.45640 | 0.64946      | 690.222        | 35.09             | 0.00       | 0             | 13,000.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.93      | Put  | 0.02300   | 0.00002   | 0.06060   | 0.00006      | 0.023          | 33.70             | 0.00       | 0             | 79,241.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.94      | Put  | 0.02320   | 0.00002   | 0.06220   | 0.00006      | 0.023          | 33.24             | 0.00       | 0             | 3,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.95      | Put  | 0.02350   | 0.00002   | 0.06390   | 0.00006      | 0.024          | 32.78             | 0.00       | 0             | 27,500.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.96      | Call | 630.22380 | 0.63022   | 589.47050 | 0.58947      | 630.224        | 32.31             | 0.00       | 0             | 10,000.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.00      | Call | 590.22490 | 0.59022   | 549.50740 | 0.54951      | 590.225        | 30.47             | 0.00       | 0             | 30,500.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.00      | Put  | 0.02490   | 0.00002   | 0.10740   | 0.00011      | 0.025          | 30.47             | 0.00       | 0             | 35,000.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.04      | Call | 550.23960 | 0.55024   | 509.56470 | 0.50956      | 550.240        | 29.54             | 0.00       | 0             | 15,000.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.06      | Call | 530.25020 | 0.53025   | 489.60450 | 0.48960      | 530.250        | 29.08             | 0.00       | 0             | 3,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.09      | Call | 500.27200 | 0.50027   | 459.68400 | 0.45968      | 500.272        | 28.40             | 0.00       | 0             | 5,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.10      | Put  | 0.08130   | 0.00008   | 0.31710   | 0.00032      | 0.081          | 28.17             | 0.00       | 0             | 4,505.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.13      | Call | 460.31740 | 0.46032   | 419.84240 | 0.41984      | 460.317        | 27.48             | 0.00       | 0             | 11,000.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.15      | Call | 440.35040 | 0.44035   | 399.95350 | 0.39995      | 440.350        | 27.02             | 0.00       | 0             | 3,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.20      | Call | 390.48260 | 0.39048   | 350.37470 | 0.35037      | 390.483        | 25.87             | 0.00       | 0             | 2,931.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.20      | Put  | 0.28260   | 0.00028   | 0.97470   | 0.00097      | 0.283          | 25.87             | 0.00       | 0             | 250.00           |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.25      | Call | 340.73780 | 0.34074   | 301.12760 | 0.30113      | 340.738        | 24.72             | 0.00       | 0             | 5,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.26      | Call | 330.81250 | 0.33081   | 291.33810 | 0.29134      | 330.813        | 24.50             | 0.00       | 0             | 5,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.31      | Call | 281.37990 | 0.28138   | 242.84730 | 0.24285      | 281.380        | 23.35             | 0.00       | 0             | 2,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.34      | Call | 251.95390 | 0.25195   | 214.26710 | 0.21427      | 251.954        | 22.66             | 0.00       | 0             | 7,300.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.39      | Call | 203.59990 | 0.20360   | 168.00650 | 0.16801      | 203.600        | 21.51             | 0.00       | 0             | 10,000.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.40      | Call | 194.07980 | 0.19408   | 159.03400 | 0.15903      | 194.080        | 21.28             | 0.00       | 0             | 5,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.50      | Put  | 14.13410  | 0.01413   | 28.52910  | 0.02853      | 14.134         | 18.99             | 4,240.23   | 300           | 300.00           |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.61      | Call | 32.02250  | 0.03202   | 26.37780  | 0.02638      | 32.023         | 17.00             | 0.00       | 0             | 9,425.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.63      | Call | 25.68630  | 0.02569   | 21.78570  | 0.02179      | 25.686         | 17.60             | 0.00       | 0             | 1,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.64      | Call | 22.98380  | 0.02298   | 19.79490  | 0.01979      | 22.984         | 17.90             | 0.00       | 0             | 10,558.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.75      | Call | 6.79430   | 0.00679   | 6.99880   | 0.00700      | 6.794          | 21.22             | 0.00       | 0             | 1,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.78      | Call | 4.93280   | 0.00493   | 5.32570   | 0.00533      | 4.933          | 22.12             | 0.00       | 0             | 4,500.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.86      | Call | 2.19540   | 0.00220   | 2.65460   | 0.00265      | 2.195          | 24.54             | 0.00       | 0             | 38,000.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.90      | Call | 1.50460   | 0.00150   | 1.91100   | 0.00191      | 1.505          | 25.74             | 0.00       | 0             | 2,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.94      | Call | 1.05070   | 0.00105   | 1.39450   | 0.00139      | 1.051          | 26.95             | 0.00       | 0             | 500.00           |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.95      | Call | 0.96330   | 0.00096   | 1.29170   | 0.00129      | 0.963          | 27.25             | 0.00       | 0             | 10,000.00        |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 12.00      | Call | 0.63490   | 0.00063   | 0.89190   | 0.00089      | 0.635          | 28.76             | 0.00       | 0             | 5,000.00         |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 12.00      | Put  | 410.43490 | 0.41043   | 451.49190 | 0.45149      | 410.435        | 28.76             | 0.00       | 0             | 397.00           |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 12.01      | Call | 0.58610   | 0.00059   | 0.83040   | 0.00083      | 0.586          | 29.06             | 0.00       | 0             | 500.00           |               |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 12.10      | Call | 0.29970   | 0.00030   | 0.45270   | 0.00045      | 0.300          | 31.78             | 0.00       | 0             | 7,841.00         |               |

| 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 | 12.29 | Call  | 0.08500   | 0.00009   | 0.11110      | 0.00011        | 0.085             | 37.18      | 0.00             | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call  | 0.07970   | 0.00008   | 0.10310      | 0.00010        | 0.080             | 37.45      | 0.00             | 0                | 1,130.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call  | 0.00680   | 0.00001   | 0.00660      | 0.00001        | 0.007             | 57.97      | 0.00             | 0                | 36,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call  | 0.00660   | 0.00001   | 0.00650      | 0.00001        | 0.007             | 60.03      | 0.00             | 0                | 7,471.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call  | 0.00610   | 0.00001   | 0.00650      | 0.00001        | 0.006             | 66.20      | 0.00             | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call  | 0.00610   | 0.00001   | 0.00650      | 0.00001        | 0.006             | 66.88      | 0.00             | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call  | 0.00000   | 0.00000   | 0.08830      | 0.00009        | 0.000             | 51.00      | 0.00             | 0                | 900.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          |       |       | 11.59020  | 11.59020  | 11.55300     | 11.55300       |                   | 14.42      | 0.00             | 0                | 0.00          |
| \$ / R           | On 15/12/2014 | Any day expiry          | 10.80 | Put   | 0.33260   | 0.00033   | 0.43040      | 0.00043        | 0.333             | 25.16      | 0.00             | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 11.12 | Call  | 473.38530 | 0.47339   | 436.61150    | 0.43661        | 473.385           | 21.37      | 0.00             | 0                | 13,000.00     |
| \$ / R           | On 15/12/2014 | Any day expiry          | 11.15 | Put   | 3.86740   | 0.00387   | 4.37190      | 0.00437        | 3.867             | 20.94      | 0.00             | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 11.99 | Call  | 5.12500   | 0.00513   | 3.18860      | 0.00319        | 5.125             | 19.73      | 0.00             | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 13.80 | Call  | 0.01350   | 0.00001   | 0.00970      | 0.00001        | 0.014             | 44.69      | 0.00             | 0                | 500.00        |
| \$ / R           | On 17/12/2014 | Any day expiry          |       |       | 11.58830  | 11.58830  | 11.55510     | 11.55510       |                   | 14.93      | 0.00             | 0                | 0.00          |
| \$ / R           | On 17/12/2014 | Any day expiry          | 11.42 | Put   | 35.55740  | 0.03556   | 35.51700     | 0.03552        | 35.557            | 16.56      | 0.00             | 0                | 1,500.00      |
| \$ / R           | On 19/12/2014 | Any day expiry          |       |       | 11.59140  | 11.59140  | 11.55730     | 11.55730       |                   | 14.86      | 0.00             | 0                | 0.00          |
| \$ / R           | On 19/12/2014 | Any day expiry          | 11.16 | Put   | 9.94600   | 0.00995   | 9.44420      | 0.00944        | 9.946             | 17.75      | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 19/12/2014 | Any day expiry          | 11.32 | Call  | 296.91600 | 0.29692   | 261.99130    | 0.26199        | 296.916           | 16.70      | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 19/12/2014 | Any day expiry          | 11.32 | Put   | 25.51600  | 0.02552   | 24.69130     | 0.02469        | 25.516            | 16.70      | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 23/12/2014 | Any day expiry          |       |       | 11.59760  | 11.59760  | 11.56290     | 11.56290       |                   | 13.56      | 0.00             | 0                | 440.00        |
| \$ / R           | On 23/12/2014 | Any day expiry          | 11.40 | Call  | 245.23600 | 0.24524   | 211.67470    | 0.21167        | 245.236           | 14.64      | 0.00             | 0                | 5,000.00      |
| \$ / R           | On 23/12/2014 | Any day expiry          | 11.68 | Call  | 81.60060  | 0.08160   | 63.26360     | 0.06326        | 81.601            | 14.05      | 0.00             | 0                | 5,000.00      |
| \$ / R           | On 05/01/2015 | Any day expiry          |       |       | 11.62620  | 11.62620  | 11.59400     | 11.59400       |                   | 12.37      | 0.00             | 0                | 0.00          |
| \$ / R           | On 05/01/2015 | Any day expiry          | 11.04 | Call  | 594.22540 | 0.59423   | 563.93380    | 0.56393        | 594.225           | 12.20      | 0.00             | 0                | 5,000.00      |
| \$ / R           | On 05/01/2015 | Any day expiry          | 11.28 | Put   | 33.75760  | 0.03376   | 38.75880     | 0.03876        | 33.758            | 12.21      | 0.00             | 0                | 2,000.00      |
| \$ / R           | On 05/01/2015 | Any day expiry          | 11.40 | Call  | 287.27200 | 0.28727   | 261.94580    | 0.26195        | 287.272           | 12.26      | 0.00             | 0                | 2,000.00      |
| \$ / R           | On 05/01/2015 | Any day expiry          | 11.40 | Put   | 61.07200  | 0.06107   | 67.94580     | 0.06795        | 61.072            | 12.26      | 0.00             | 0                | 2,000.00      |
| \$ / R           | On 05/01/2015 | Any day expiry          | 11.58 | Put   | 127.48060 | 0.12748   | 0.00000      | 0.00000        | 127.481           | 12.34      | 405,630.00       | 3,000            | 1,500.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          |       |       | 11.67340  | 11.67340  | 11.64180     | 11.64180       |                   | 12.40      | 0.00             | 0                | 3,432.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80 | Put   | 10.72120  | 0.01072   | 12.32780     | 0.01233        | 10.721            | 12.95      | 0.00             | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 11.15 | Put   | 33.64270  | 0.03364   | 39.73170     | 0.03973        | 33.643            | 11.61      | 0.00             | 0                | 250.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 11.45 | Call  | 333.13700 | 0.33314   | 315.09000    | 0.31509        | 333.137           | 12.08      | 0.00             | 0                | 250.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27 | Call  | 1.36170   | 0.00136   | 1.27700      | 0.00128        | 1.362             | 21.15      | 0.00             | 0                | 300.00        |
| \$ / R           | On 30/01/2015 | Any day expiry          |       |       | 11.67720  | 11.67720  | 11.64560     | 11.64560       |                   | 12.65      | 0.00             | 0                | 0.00          |
| \$ / R           | On 30/01/2015 | Any day expiry          | 11.62 | Call  | 244.90160 | 0.24490   | 229.77440    | 0.22977        | 244.902           | 12.51      | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 30/01/2015 | Any day expiry          | 11.64 | Call  | 235.00690 | 0.23501   | 0.00000      | 0.00000        | 235.007           | 12.54      | 2,260,000.00     | 10,000           | 10,000.00     |
| \$ / R           | On 25/02/2015 | Any day expiry          |       |       | 11.72760  | 11.72760  | 11.69600     | 11.69600       |                   | 12.81      | 0.00             | 0                | 2,671.00      |
| \$ / R           | On 25/02/2015 | Any day expiry          | 10.80 | Put   | 17.35550  | 0.01736   | 20.51680     | 0.02052        | 17.355            | 11.92      | 0.00             | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 11.15 | Put   | 54.99300  | 0.05499   | 63.39060     | 0.06339        | 54.993            | 11.60      | 0.00             | 0                | 250.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 11.60 | Call  | 334.23410 | 0.33423   | 318.36220    | 0.31836        | 334.234           | 12.51      | 0.00             | 0                | 250.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 14.50 | Call  | 6.20320   | 0.00620   | 5.39950      | 0.00540        | 6.203             | 21.17      | 0.00             | 0                | 300.00        |
| \$ / R           | On 26/02/2015 | Any day expiry          |       |       | 11.72960  | 11.72960  | 11.69790     | 11.69790       |                   | 12.81      | 0.00             | 0                | 0.00          |
| \$ / R           | On 27/02/2015 | Any day expiry          |       |       | 11.73150  | 11.73150  | 11.69980     | 11.69980       |                   | 12.82      | 0.00             | 0                | 1,263.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future |       |       | 11.76440  | 11.76440  | 11.73300     | 11.73300       |                   | 12.71      | 2,964,711,150.80 | 252,007          | 1,018,468.00  |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put   | 4.57350   | 0.00457   | 5.62200      | 0.00562        | 4.574             | 14.01      | 0.00             | 0                | 69,965.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put   | 6.31780   | 0.00632   | 7.97990      | 0.00798        | 6.318             | 12.90      | 0.00             | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put   | 8.51910   | 0.00852   | 10.99190     | 0.01099        | 8.519             | 11.95      | 0.00             | 0                | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.70 | Put   | 14.70050  | 0.01470   | 18.48880     | 0.01849        | 14.700            | 11.50      | 0.00             | 0                | 50,000.00     |

| 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 16/03/2015 | Foreign Exchange Future | 10.75 | Put   | 17.75440  | 0.01775   | 21.98310     | 0.02198        | 17.754            | 11.50      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put   | 20.56210  | 0.02056   | 25.16170     | 0.02516        | 20.562            | 11.50      | 0.00           | 0                | 1,112.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.80 | Put   | 21.31900  | 0.02132   | 26.01280     | 0.02601        | 21.319            | 11.50      | 0.00           | 0                | 9,300.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put   | 30.22010  | 0.03022   | 35.91020     | 0.03591        | 30.220            | 11.50      | 0.00           | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.00 | Call  | 806.31430 | 0.80631   | 781.67250    | 0.78167        | 806.314           | 11.51      | 0.00           | 0                | 25,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.25 | Call  | 604.77520 | 0.60478   | 583.69770    | 0.58370        | 604.775           | 11.71      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.30 | Put   | 104.63900 | 0.10464   | 115.92970    | 0.11593        | 104.639           | 11.81      | 0.00           | 0                | 1,500.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.40 | Call  | 501.77270 | 0.50177   | 483.62330    | 0.48362        | 501.773           | 12.01      | 0.00           | 0                | 150.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.42 | Put   | 144.60310 | 0.14460   | 158.24630    | 0.15825        | 144.603           | 12.05      | 0.00           | 0                | 500.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.46 | Put   | 159.75970 | 0.15976   | 174.18510    | 0.17419        | 159.760           | 12.13      | 0.00           | 0                | 14,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.54 | Call  | 417.23780 | 0.41724   | 401.80620    | 0.40181        | 417.238           | 12.29      | 0.00           | 0                | 9,300.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.55 | Call  | 411.63200 | 0.41163   | 396.38940    | 0.39639        | 411.632           | 12.31      | 0.00           | 0                | 500.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.55 | Put   | 197.23200 | 0.19723   | 213.38940    | 0.21339        | 197.232           | 12.31      | 39,446.40      | 200              | 200.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.60 | Call  | 384.45750 | 0.38446   | 370.15410    | 0.37015        | 384.458           | 12.41      | 0.00           | 0                | 250.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.72 | Put   | 280.56370 | 0.28056   | 0.00000      | 0.00000        | 280.564           | 12.65      | 2,104,227.75   | 7,500            | 7,500.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.85 | Call  | 273.50070 | 0.27350   | 263.28290    | 0.26328        | 273.501           | 13.09      | 0.00           | 0                | 500.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.00 | Put   | 461.25150 | 0.46125   | 484.25810    | 0.48426        | 461.252           | 13.66      | 0.00           | 0                | 598.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call  | 225.65150 | 0.22565   | 217.25810    | 0.21726        | 225.652           | 13.66      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.50 | Call  | 123.40640 | 0.12341   | 118.93330    | 0.11893        | 123.406           | 15.57      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.50 | Put   | 859.00640 | 0.85901   | 885.93330    | 0.88593        | 859.006           | 15.57      | 515,403.84     | 600              | 300.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.58 | Call  | 112.94990 | 0.11295   | 108.89050    | 0.10889        | 112.950           | 15.89      | 0.00           | 0                | 50,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call  | 109.32070 | 0.10932   | 105.40440    | 0.10540        | 109.321           | 16.01      | 0.00           | 0                | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.82 | Call  | 87.74650  | 0.08775   | 84.66510     | 0.08467        | 87.746            | 16.84      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call  | 69.54490  | 0.06954   | 67.17590     | 0.06718        | 69.545            | 17.69      | 0.00           | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call  | 26.21450  | 0.02621   | 25.56840     | 0.02557        | 26.214            | 21.71      | 0.00           | 0                | 46,165.00     |
| \$ / R           | On 27/03/2015 | Any day expiry          |       |       | 11.78660  | 11.78660  | 11.75520     | 11.75520       |                   | 12.91      | 0.00           | 0                | 2,685.00      |
| \$ / R           | On 27/03/2015 | Any day expiry          | 10.80 | Put   | 26.73030  | 0.02673   | 31.28870     | 0.03129        | 26.730            | 11.69      | 0.00           | 0                | 300.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 11.04 | Put   | 54.71440  | 0.05471   | 61.60500     | 0.06160        | 54.714            | 11.63      | 0.00           | 0                | 2,083.00      |
| \$ / R           | On 27/03/2015 | Any day expiry          | 11.15 | Put   | 73.60180  | 0.07360   | 81.70910     | 0.08171        | 73.602            | 11.61      | 0.00           | 0                | 250.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 11.61 | Call  | 410.36790 | 0.41037   | 395.14410    | 0.39514        | 410.368           | 12.50      | 0.00           | 0                | 2,083.00      |
| \$ / R           | On 27/03/2015 | Any day expiry          | 11.81 | Call  | 316.87500 | 0.31688   | 305.68110    | 0.30568        | 316.875           | 12.95      | 0.00           | 0                | 250.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 14.85 | Call  | 27.10150  | 0.02710   | 27.49100     | 0.02749        | 27.102            | 24.32      | 0.00           | 0                | 300.00        |
| \$ / R           | On 01/04/2015 | Any day expiry          |       |       | 11.79670  | 11.79670  | 11.76530     | 11.76530       |                   | 12.87      | 0.00           | 0                | 0.00          |
| \$ / R           | On 01/04/2015 | Any day expiry          | 11.20 | Put   | 86.06060  | 0.08606   | 96.97860     | 0.09698        | 86.061            | 11.57      | 0.00           | 0                | 22,187.00     |
| \$ / R           | On 01/04/2015 | Any day expiry          | 12.24 | Call  | 200.77200 | 0.20077   | 193.66480    | 0.19366        | 200.772           | 14.46      | 0.00           | 0                | 22,187.00     |
| \$ / R           | On 28/04/2015 | Any day expiry          |       |       | 11.85110  | 11.85110  | 11.81980     | 11.81980       |                   | 12.95      | 0.00           | 0                | 2,700.00      |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80 | Put   | 38.45820  | 0.03846   | 43.08010     | 0.04308        | 38.458            | 11.76      | 0.00           | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 11.15 | Put   | 88.98220  | 0.08898   | 96.84840     | 0.09685        | 88.982            | 11.58      | 0.00           | 0                | 250.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 12.00 | Call  | 323.72730 | 0.32373   | 313.93300    | 0.31393        | 323.727           | 13.46      | 0.00           | 0                | 250.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15 | Call  | 50.21380  | 0.05021   | 50.11950     | 0.05012        | 50.214            | 25.23      | 0.00           | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          |       |       | 11.90950  | 11.90950  | 11.87840     | 11.87840       |                   | 12.99      | 0.00           | 0                | 1,625.00      |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80 | Put   | 47.48960  | 0.04749   | 52.18640     | 0.05219        | 47.490            | 11.75      | 0.00           | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.94 | Put   | 64.90870  | 0.06491   | 70.70150     | 0.07070        | 64.909            | 11.67      | 0.00           | 0                | 3,655.00      |
| \$ / R           | On 27/05/2015 | Any day expiry          | 11.15 | Put   | 100.33740 | 0.10034   | 108.03100    | 0.10803        | 100.337           | 11.56      | 0.00           | 0                | 250.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 11.90 | Call  | 421.90520 | 0.42191   | 410.57830    | 0.41058        | 421.905           | 12.99      | 0.00           | 0                | 3,655.00      |
| \$ / R           | On 27/05/2015 | Any day expiry          | 12.21 | Call  | 321.38270 | 0.32138   | 312.75120    | 0.31275        | 321.383           | 14.02      | 0.00           | 0                | 250.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48 | Call  | 70.73350  | 0.07073   | 68.72560     | 0.06873        | 70.734            | 25.96      | 0.00           | 0                | 300.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future |       |       | 11.94170  | 11.94170  | 11.91070     | 11.91070       |                   | 13.09      | 911,259,185.30 | 76,309           | 86,539.00     |

| 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 12/06/2015 | Foreign Exchange Future | 10.73 | Put   | 45.26960    | 0.04527   | 48.86950     | 0.04887        | 45.270            | 11.83      | 0.00          | 0                | 22,850.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.75 | Put   | 46.57560    | 0.04658   | 51.05680     | 0.05106        | 46.576            | 11.77      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.80 | Put   | 52.03570    | 0.05204   | 56.87450     | 0.05687        | 52.036            | 11.74      | 0.00          | 0                | 9,100.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.98 | Put   | 76.20830    | 0.07621   | 82.43380     | 0.08243        | 76.208            | 11.66      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.00 | Put   | 79.37020    | 0.07937   | 85.76240     | 0.08576        | 79.370            | 11.65      | 0.00          | 0                | 75,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.10 | Put   | 96.77690    | 0.09678   | 104.03570    | 0.10404        | 96.777            | 11.60      | 193,553.80    | 2,000            | 0.00          |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.30 | Put   | 140.38350   | 0.14038   | 149.53400    | 0.14953        | 140.384           | 11.51      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.40 | Put   | 171.47280   | 0.17147   | 185.91840    | 0.18592        | 171.473           | 11.62      | 0.00          | 0                | 8,300.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.45 | Put   | 190.83240   | 0.19083   | 205.85560    | 0.20586        | 190.832           | 11.75      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.50 | Put   | 211.36800   | 0.21137   | 226.93710    | 0.22694        | 211.368           | 11.89      | 211,368.00    | 1,000            | 4,750.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.60 | Call  | 597.59740   | 0.59760   | 583.17040    | 0.58317        | 597.597           | 12.15      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.80 | Call  | 499.90440   | 0.49990   | 487.14600    | 0.48715        | 499.904           | 12.69      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.56 | Call  | 269.43530   | 0.26944   | 262.46770    | 0.26247        | 269.435           | 15.07      | 0.00          | 0                | 1,750.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.63 | Call  | 255.80540   | 0.25581   | 249.17870    | 0.24918        | 255.805           | 15.30      | 0.00          | 0                | 9,100.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.00 | Call  | 197.59670   | 0.19760   | 192.37700    | 0.19238        | 197.597           | 16.47      | 0.00          | 0                | 70,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.22 | Call  | 171.19010   | 0.17119   | 166.23380    | 0.16623        | 171.190           | 17.14      | 0.00          | 0                | 22,850.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.46 | Call  | 146.85090   | 0.14685   | 142.50580    | 0.14251        | 146.851           | 17.83      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 26/06/2015 | Any day expiry          |       |       | 11.97060    | 11.97060  | 11.93950     | 11.93950       |                   | 13.08      | 0.00          | 0                | 1,636.00      |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80 | Put   | 55.42690    | 0.05543   | 60.17290     | 0.06017        | 55.427            | 11.72      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 11.15 | Put   | 110.98520   | 0.11099   | 118.35380    | 0.11835        | 110.985           | 11.58      | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 12.46 | Call  | 316.76030   | 0.31676   | 309.00730    | 0.30901        | 316.760           | 14.69      | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88 | Call  | 77.42280    | 0.07742   | 71.26100     | 0.07126        | 77.423            | 25.76      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          |       |       | 12.03910    | 12.03910  | 12.00760     | 12.00760       |                   | 13.32      | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80 | Put   | 62.50270    | 0.06250   | 65.35730     | 0.06536        | 62.503            | 11.66      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 11.15 | Put   | 120.75390   | 0.12075   | 127.80770    | 0.12781        | 120.754           | 11.60      | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 12.71 | Call  | 322.70870   | 0.32271   | 315.38030    | 0.31538        | 322.709           | 15.31      | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15 | Call  | 91.19580    | 0.09120   | 88.17760     | 0.08818        | 91.196            | 25.45      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          |       |       | 12.09920    | 12.09920  | 12.06730     | 12.06730       |                   | 13.39      | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80 | Put   | 68.22140    | 0.06822   | 71.00070     | 0.07100        | 68.221            | 11.63      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 11.15 | Put   | 126.62570   | 0.12663   | 133.23410    | 0.13323        | 126.626           | 11.55      | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 12.97 | Call  | 321.51940   | 0.32152   | 315.01250    | 0.31501        | 321.519           | 15.89      | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50 | Call  | 98.05790    | 0.09806   | 92.57010     | 0.09257        | 98.058            | 25.35      | 0.00          | 0                | 300.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future |       |       | 12.13660    | 12.13660  | 12.10450     | 12.10450       |                   | 13.48      | 13,592,992.00 | 1,120            | 6,294.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put   | 49.92200    | 0.04992   | 51.71330     | 0.05171        | 49.922            | 11.97      | 0.00          | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call  | 1,589.62480 | 1.58962   | 1,559.42820  | 1.55943        | 1,589.625         | 11.91      | 0.00          | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put   | 93.90480    | 0.09390   | 99.63280     | 0.09963        | 93.905            | 11.40      | 0.00          | 0                | 24,142.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call  | 1,234.21780 | 1.23422   | 1,207.95180  | 1.20795        | 1,234.218         | 11.41      | 0.00          | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.00 | Put   | 97.61780    | 0.09762   | 103.45180    | 0.10345        | 97.618            | 11.41      | 0.00          | 0                | 34,545.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.29 | Put   | 163.92460   | 0.16392   | 171.30380    | 0.17130        | 163.925           | 11.58      | 0.00          | 0                | 50,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call  | 617.67560   | 0.61768   | 603.61640    | 0.60362        | 617.676           | 13.04      | 0.00          | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call  | 454.41720   | 0.45442   | 444.69440    | 0.44469        | 454.417           | 14.47      | 0.00          | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call  | 334.43380   | 0.33443   | 328.13320    | 0.32813        | 334.434           | 16.04      | 0.00          | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.00 | Call  | 214.96120   | 0.21496   | 211.92620    | 0.21193        | 214.961           | 18.47      | 0.00          | 0                | 85,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call  | 171.85600   | 0.17186   | 173.99130    | 0.17399        | 171.856           | 19.92      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 28/09/2015 | Any day expiry          |       |       | 12.16600    | 12.16600  | 12.13360     | 12.13360       |                   | 13.44      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80 | Put   | 73.14310    | 0.07314   | 76.00450     | 0.07600        | 73.143            | 11.57      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 11.15 | Put   | 130.81340   | 0.13081   | 137.74390    | 0.13774        | 130.813           | 11.47      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 13.27 | Call  | 322.14680   | 0.32215   | 316.34030    | 0.31634        | 322.147           | 16.54      | 0.00          | 0                | 250.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield    | MarkPrice    | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|----------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80  | Call       | 104.63260    | 0.10463  | 104.47820    | 0.10448   | 104.633      | 24.97          | 0.00              | 0          | 300.00        |                  |               |
| \$ / R           | On 28/10/2015 | Any day expiry          |        |            | 12.22900     | 12.22900 | 12.19610     | 12.19610  |              | 13.63          | 0.00              | 0          | 250.00        |                  |               |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80  | Put        | 77.33480     | 0.07733  | 81.38220     | 0.08138   | 77.335       | 11.54          | 0.00              | 0          | 300.00        |                  |               |
| \$ / R           | On 28/10/2015 | Any day expiry          | 11.15  | Put        | 132.66730    | 0.13267  | 140.89490    | 0.14089   | 132.667      | 11.36          | 0.00              | 0          | 250.00        |                  |               |
| \$ / R           | On 28/10/2015 | Any day expiry          | 13.56  | Call       | 324.15180    | 0.32415  | 317.50540    | 0.31751   | 324.152      | 17.12          | 0.00              | 0          | 250.00        |                  |               |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98  | Call       | 123.67220    | 0.12367  | 117.07830    | 0.11708   | 123.672      | 25.02          | 0.00              | 0          | 300.00        |                  |               |
| \$ / R           | On 25/11/2015 | Any day expiry          |        |            | 12.28790     | 12.28790 | 12.25440     | 12.25440  |              | 13.67          | 0.00              | 0          | 250.00        |                  |               |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80  | Put        | 79.01570     | 0.07902  | 84.61670     | 0.08462   | 79.016       | 11.43          | 0.00              | 0          | 300.00        |                  |               |
| \$ / R           | On 25/11/2015 | Any day expiry          | 11.15  | Put        | 134.82920    | 0.13483  | 142.63150    | 0.14263   | 134.829      | 11.30          | 0.00              | 0          | 250.00        |                  |               |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.85  | Call       | 324.22970    | 0.32423  | 318.11070    | 0.31811   | 324.230      | 17.64          | 0.00              | 0          | 250.00        |                  |               |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45  | Call       | 117.82800    | 0.11783  | 114.74540    | 0.11475   | 117.828      | 24.85          | 0.00              | 0          | 300.00        |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future |        |            | 12.32160     | 12.32160 | 12.28780     | 12.28780  |              | 13.61          | 0.00              | 0          | 35,582.00     |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95  | Call       | 1,470.78280  | 1.47078  | 1,443.67190  | 1.44367   | 1,470.783    | 11.26          | 0.00              | 0          | 4,331.00      |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95  | Put        | 99.18280     | 0.09918  | 105.87190    | 0.10587   | 99.183       | 11.26          | 0.00              | 0          | 8,917.00      |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.00  | Call       | 1,427.82330  | 1.42782  | 1,401.22490  | 1.40122   | 1,427.823    | 11.21          | 0.00              | 0          | 1,177.00      |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.20  | Call       | 1,269.43660  | 1.26944  | 1,244.87600  | 1.24488   | 1,269.437    | 11.32          | 0.00              | 0          | 40,051.00     |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.40  | Call       | 1,124.83150  | 1.12483  | 1,102.37640  | 1.10238   | 1,124.831    | 11.52          | 0.00              | 0          | 1,197.00      |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.00  | Call       | 486.64410    | 0.48664  | 476.99660    | 0.47700   | 486.644      | 15.45          | 0.00              | 0          | 1,197.00      |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.10  | Call       | 465.87000    | 0.46587  | 456.69030    | 0.45669   | 465.870      | 15.70          | 0.00              | 0          | 13,248.00     |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.20  | Call       | 446.50140    | 0.44650  | 437.75780    | 0.43776   | 446.501      | 15.96          | 0.00              | 0          | 677.00        |                  |               |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.44  | Call       | 405.16190    | 0.40516  | 397.34210    | 0.39734   | 405.162      | 16.57          | 0.00              | 0          | 40,051.00     |                  |               |
| \$ / R           | On 21/12/2015 | Any day expiry          |        |            | 12.34270     | 12.34270 | 12.30880     | 12.30880  |              | 13.74          | 0.00              | 0          | 250.00        |                  |               |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80  | Put        | 81.95880     | 0.08196  | 87.55560     | 0.08756   | 81.959       | 11.40          | 0.00              | 0          | 300.00        |                  |               |
| \$ / R           | On 21/12/2015 | Any day expiry          | 11.15  | Put        | 136.62620    | 0.13663  | 146.73450    | 0.14673   | 136.626      | 11.26          | 0.00              | 0          | 250.00        |                  |               |
| \$ / R           | On 21/12/2015 | Any day expiry          | 14.15  | Call       | 323.08150    | 0.32308  | 317.07810    | 0.31708   | 323.082      | 18.17          | 0.00              | 0          | 250.00        |                  |               |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87  | Call       | 113.19150    | 0.11319  | 109.95910    | 0.10996   | 113.191      | 24.67          | 0.00              | 0          | 300.00        |                  |               |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future |        |            | 12.52080     | 12.52080 | 12.48680     | 12.48680  |              | 14.10          | 0.00              | 0          | 0.00          |                  |               |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future |        |            | 11.59020     | 11.59020 | 11.54940     | 11.54940  |              | 16.69          | 278,164.80        | 24         | 1,331.00      |                  |               |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future |        |            | 11.76440     | 11.76440 | 11.73300     | 11.73300  |              | 12.71          | 235,288.00        | 20         | 1,241.00      |                  |               |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future | 11.28  | Call       | 58,316.72800 | 0.58317  | 56,266.93270 | 0.56267   | 58,316.728   | 11.77          | 0.00              | 0          | 420.00        |                  |               |
| \$ / R MAXI      | On 12/06/2015 | Foreign Exchange Future |        |            | 11.94170     | 11.94170 | 11.91070     | 11.91070  |              | 13.09          | 0.00              | 0          | 98.00         |                  |               |
| \$ / R MAXI      | On 14/09/2015 | Foreign Exchange Future |        |            | 12.13660     | 12.13660 | 12.10450     | 12.10450  |              | 13.48          | 0.00              | 0          | 25.00         |                  |               |
| \$ / R MAXI      | On 11/12/2015 | Foreign Exchange Future |        |            | 12.32160     | 12.32160 | 12.28780     | 12.28780  |              | 13.61          | 0.00              | 0          | 0.00          |                  |               |
| £ / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 18.17410     | 18.17410 | 18.12200     | 18.12200  |              | 15.28          | 103,392,454.90    | 5,689      | 34,834.00     |                  |               |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.35  | Put        | 0.09200      | 0.00009  | 0.31050      | 0.00031   | 0.092        | 29.22          | 0.00              | 0          | 10,000.00     |                  |               |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.45  | Put        | 0.17810      | 0.00018  | 0.59000      | 0.00059   | 0.178        | 27.48          | 0.00              | 0          | 2,500.00      |                  |               |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50  | Put        | 328.96420    | 0.32896  | 382.86160    | 0.38286   | 328.964      | 19.47          | 0.00              | 0          | 500.00        |                  |               |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 19.19  | Call       | 0.01520      | 0.00002  | 0.08000      | 0.00008   | 0.015        | 29.48          | 0.00              | 0          | 16,000.00     |                  |               |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 19.34  | Call       | 0.01360      | 0.00001  | 0.04650      | 0.00005   | 0.014        | 33.15          | 0.00              | 0          | 5,000.00      |                  |               |
| £ / R            | On 23/01/2015 | Any day expiry          |        |            | 18.28540     | 18.28540 | 18.24760     | 18.24760  |              | 11.67          | 0.00              | 0          | 0.00          |                  |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22  | Put        | 258.62560    | 0.25863  | 282.94470    | 0.28294   | 258.626      | 11.61          | 2,018,721.24      | 6,572      | 9,605.00      |                  |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.50  | Put        | 421.10740    | 0.42111  | 452.66910    | 0.45267   | 421.107      | 11.98          | 481,678.83        | 939        | 6,336.00      |                  |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.63  | Put        | 510.45140    | 0.51045  | 544.33350    | 0.54433   | 510.451      | 12.19          | 1,377,199.37      | 2,281      | 6,938.00      |                  |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04  | Call       | 4.35420      | 0.00435  | 4.21990      | 0.00422   | 4.354        | 17.76          | 4,600.40          | 3,286      | 9,605.00      |                  |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70  | Call       | 2.12930      | 0.00213  | 2.15080      | 0.00215   | 2.129        | 19.40          | 215.97            | 939        | 6,336.00      |                  |               |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72  | Call       | 2.08740      | 0.00209  | 2.11130      | 0.00211   | 2.087        | 19.45          | 524.63            | 2,281      | 6,938.00      |                  |               |

| 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 16/03/2015 | Foreign Exchange Future |       | 18.43510 | 18.43510  |           | 18.39810     | 18.39810       |                   | 12.20      | 47,322,901.70  | 2,567            | 32,366.00     |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 16.72 | Put      | 35.55030  | 0.03555   | 39.04970     | 0.03905        | 35.550            | 12.94      | 0.00           | 0                | 25,000.00     |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 17.00 | Put      | 53.18700  | 0.05319   | 56.98680     | 0.05699        | 53.187            | 12.41      | 0.00           | 0                | 5,592.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.00 | Call     | 270.01400 | 0.27001   | 263.24060    | 0.26324        | 270.014           | 13.20      | 0.00           | 0                | 570.00        |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.25 | Call     | 213.93530 | 0.21394   | 209.45770    | 0.20946        | 213.935           | 13.66      | 0.00           | 0                | 5,000.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.64 | Call     | 146.84880 | 0.14685   | 144.92700    | 0.14493        | 146.849           | 14.27      | 0.00           | 0                | 21,000.00     |
| £ / R            | On 12/06/2015 | Foreign Exchange Future |       | 18.69880 | 18.69880  |           | 18.66290     | 18.66290       |                   | 12.83      | 95,083,398.00  | 5,085            | 5,578.00      |
| £ / R            | On 14/09/2015 | Foreign Exchange Future |       | 18.99310 | 18.99310  |           | 18.95570     | 18.95570       |                   | 13.19      | 0.00           | 0                | 695.00        |
| £ / R            | On 11/12/2015 | Foreign Exchange Future |       | 19.27680 | 19.27680  |           | 19.23610     | 19.23610       |                   | 13.51      | 0.00           | 0                | 0.00          |
| ¥ / R            | On 12/12/2014 | Foreign Exchange Future |       | 0.09728  | 0.09728   |           | 0.09721      | 0.09721        |                   | 24.14      | 318,702.38     | 3,276            | 175.00        |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future |       | 0.09886  | 0.09886   |           | 0.09888      | 0.09888        |                   | 14.43      | 323,852.26     | 3,276            | 3,826.00      |
| ¥ / R            | On 12/06/2015 | Foreign Exchange Future |       | 0.10045  | 0.10045   |           | 0.10049      | 0.10049        |                   | 14.45      | 2,511.23       | 25               | 14,981.00     |
| ¥ / R            | On 14/09/2015 | Foreign Exchange Future |       | 0.10226  | 0.10226   |           | 0.10229      | 0.10229        |                   | 16.06      | 0.00           | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future |       | 14.36180 | 14.36180  |           | 14.33290     | 14.33290       |                   | 14.66      | 476,998,463.40 | 33,213           | 22,752.00     |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.74 | Put      | 0.03400   | 0.00003   | 0.14050      | 0.00014        | 0.034             | 26.31      | 0.00           | 0                | 650.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.99 | Put      | 0.54060   | 0.00054   | 1.43640      | 0.00144        | 0.541             | 21.54      | 0.00           | 0                | 4,000.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 14.15 | Put      | 3.71980   | 0.00372   | 7.42460      | 0.00742        | 3.720             | 18.48      | 0.00           | 0                | 3,000.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 15.15 | Call     | 0.00740   | 0.00001   | 0.01090      | 0.00001        | 0.007             | 28.09      | 0.00           | 0                | 4,500.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 15.29 | Call     | 0.00660   | 0.00001   | 0.00770      | 0.00001        | 0.007             | 32.37      | 0.00           | 0                | 25,000.00     |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 15.37 | Call     | 0.00640   | 0.00001   | 0.00660      | 0.00001        | 0.006             | 34.82      | 0.00           | 0                | 7,000.00      |
| € / R            | On 18/12/2014 | Any day expiry          |       | 14.46960 | 14.46960  |           | 14.35000     | 14.35000       |                   | 13.69      | 0.00           | 0                | 0.00          |
| € / R            | On 18/12/2014 | Any day expiry          | 14.34 | Call     | 187.75040 | 0.18775   | 0.00000      | 0.00000        | 187.750           | 13.97      | 649,200.00     | 5,000            | 5,000.00      |
| € / R            | On 23/02/2015 | Any day expiry          |       | 14.53840 | 14.53840  |           | 14.52190     | 14.52190       |                   | 12.01      | 0.00           | 0                | 0.00          |
| € / R            | On 23/02/2015 | Any day expiry          | 14.41 | Call     | 375.57210 | 0.37557   | 365.18740    | 0.36519        | 375.572           | 11.81      | 0.00           | 0                | 2,000.00      |
| € / R            | On 23/02/2015 | Any day expiry          | 14.41 | Put      | 247.17210 | 0.24717   | 253.28740    | 0.25329        | 247.172           | 11.81      | 0.00           | 0                | 2,000.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future |       | 14.58600 | 14.58600  |           | 14.57000     | 14.57000       |                   | 12.18      | 673,960,716.00 | 46,206           | 75,552.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 13.40 | Put      | 25.27520  | 0.02528   | 26.91640     | 0.02692        | 25.275            | 11.31      | 0.00           | 0                | 35,000.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 13.80 | Put      | 69.63990  | 0.06964   | 72.09980     | 0.07210        | 69.640            | 11.09      | 0.00           | 0                | 15,000.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.00 | Put      | 115.23350 | 0.11523   | 120.08180    | 0.12008        | 115.234           | 11.29      | 0.00           | 0                | 12,800.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.02 | Put      | 120.93840 | 0.12094   | 125.83670    | 0.12584        | 120.938           | 11.32      | 0.00           | 0                | 8,500.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.00 | Call     | 225.27370 | 0.22527   | 219.34210    | 0.21934        | 225.274           | 13.24      | 0.00           | 0                | 713.00        |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.05 | Call     | 212.95370 | 0.21295   | 207.29060    | 0.20729        | 212.954           | 13.37      | 0.00           | 0                | 14,500.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.25 | Call     | 170.48800 | 0.17049   | 165.78970    | 0.16579        | 170.488           | 13.90      | 0.00           | 0                | 7,000.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.28 | Call     | 164.96120 | 0.16496   | 160.39340    | 0.16039        | 164.961           | 13.98      | 0.00           | 0                | 5,700.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.31 | Call     | 159.63540 | 0.15964   | 155.24030    | 0.15524        | 159.635           | 14.06      | 0.00           | 0                | 8,500.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.36 | Call     | 151.22240 | 0.15122   | 147.20020    | 0.14720        | 151.222           | 14.20      | 0.00           | 0                | 32,000.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.50 | Call     | 130.71420 | 0.13071   | 127.15480    | 0.12715        | 130.714           | 14.60      | 0.00           | 0                | 7,100.00      |
| € / R            | On 01/06/2015 | Any day expiry          |       | 14.78830 | 14.78830  |           | 14.77290     | 14.77290       |                   | 12.49      | 0.00           | 0                | 0.00          |
| € / R            | On 01/06/2015 | Any day expiry          | 14.41 | Call     | 685.05730 | 0.68506   | 673.75700    | 0.67376        | 685.057           | 11.81      | 0.00           | 0                | 2,000.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future |       | 14.81720 | 14.81720  |           | 14.80210     | 14.80210       |                   | 12.48      | 70,678,044.00  | 4,770            | 11,094.00     |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 13.40 | Put      | 60.54120  | 0.06054   | 62.39770     | 0.06240        | 60.541            | 11.53      | 0.00           | 0                | 7,300.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 15.35 | Call     | 357.34400 | 0.35734   | 348.65280    | 0.34865        | 357.344           | 13.75      | 0.00           | 0                | 7,300.00      |
| € / R            | On 14/09/2015 | Foreign Exchange Future |       | 15.07860 | 15.07860  |           | 15.06270     | 15.06270       |                   | 12.97      | 0.00           | 0                | 200.00        |
| € / R            | On 11/12/2015 | Foreign Exchange Future |       | 15.33540 | 15.33540  |           | 15.31740     | 15.31740       |                   | 13.27      | 0.00           | 0                | 0.00          |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put      | 177.72090 | 0.17772   | 166.88210    | 0.16688        | 177.721           | 11.37      | 0.00           | 0                | 6,076.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call     | 505.84320 | 0.50584   | 483.75000    | 0.48375        | 505.843           | 15.46      | 0.00           | 0                | 6,076.00      |

| Contract Details | Strike        | Call / Put              | MTM         | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------------|-------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| AIR03/R157       | On 09/03/2016 | Price Contribution      | 100.00000   |       | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| AL12             | On 05/02/2015 | Index Future            | 536.88300   |       | 536.88300   |           | 535.44600    | 535.44600      |                   |            | 0.00           | 0                | 0.00          |
| AL12             | On 07/05/2015 | Index Future            | 545.44400   |       | 545.44400   |           | 543.99400    | 543.99400      |                   |            | 0.00           | 0                | 0.00          |
| AL37             | On 05/02/2015 | Index Future            | 448.08000   |       | 448.08000   |           | 447.44300    | 447.44300      |                   |            | 0.00           | 0                | 116.00        |
| AL37             | On 07/05/2015 | Index Future            | 455.22600   |       | 455.22600   |           | 454.58600    | 454.58600      |                   |            | 0.00           | 0                | 0.00          |
| AL7T             | On 05/02/2015 | Index Future            | 530.99300   |       | 530.99300   |           | 529.88800    | 529.88800      |                   |            | 0.00           | 0                | 3.00          |
| AL7T             | On 07/05/2015 | Index Future            | 539.46000   |       | 539.46000   |           | 538.34700    | 538.34700      |                   |            | 0.00           | 0                | 0.00          |
| ALBI             | On 05/02/2015 | Index Future            | 484.64200   |       | 484.64200   |           | 483.62500    | 483.62500      |                   |            | 0.00           | 0                | 654.00        |
| ALBI             | On 07/05/2015 | Index Future            | 492.37100   |       | 492.37100   |           | 491.34500    | 491.34500      |                   |            | 0.00           | 0                | 0.00          |
| ALBI             | On 06/08/2015 | Index Future            | 500.85900   |       | 500.85900   |           | 499.80800    | 499.80800      |                   |            | 0.00           | 0                | 0.00          |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.58290     |       | 9.58290     |           | 9.60840      | 9.60840        |                   | 13.67      | 23,957,250.00  | 2,500            | 8,167.00      |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.45        | Put   | 3.38490     | 0.00338   | 4.14180      | 0.00414        | 3.385             | 18.93      | 0.00           | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.80        | Put   | 217.59640   | 0.21760   | 195.40710    | 0.19541        | 217.596           | 19.53      | 0.00           | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.05       | Call  | 0.01260     | 0.00001   | 0.35460      | 0.00035        | 0.013             | 26.86      | 0.00           | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.75       | Call  | 0.00020     | 0.00000   | 0.00840      | 0.00001        | 0.000             | 49.46      | 0.00           | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.80       | Call  | 0.00010     | 0.00000   | 0.00800      | 0.00001        | 0.000             | 49.25      | 0.00           | 0                | 201.00        |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future | 9.66510     |       | 9.66510     |           | 9.69590      | 9.69590        |                   | 11.11      | 193,302.00     | 20               | 21,081.00     |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.75240     |       | 9.75240     |           | 9.78550      | 9.78550        |                   | 11.12      | 48,762,000.00  | 5,000            | 7,620.00      |
| AU\$ / R         | On 14/09/2015 | Foreign Exchange Future | 9.85370     |       | 9.85370     |           | 9.88880      | 9.88880        |                   | 12.01      | 0.00           | 0                | 600.00        |
| CAD/ R           | On 12/12/2014 | Foreign Exchange Future | 10.06030    |       | 10.06030    |           | 10.07340     | 10.07340       |                   | 10.19      | 0.00           | 0                | 0.00          |
| CAD/ R           | On 16/03/2015 | Foreign Exchange Future | 10.19110    |       | 10.19110    |           | 10.21180     | 10.21180       |                   | 10.36      | 0.00           | 0                | 75.00         |
| CAD/ R           | On 12/06/2015 | Foreign Exchange Future | 10.32280    |       | 10.32280    |           | 10.34480     | 10.34480       |                   | 10.86      | 0.00           | 0                | 0.00          |
| CF CANDO CAFC    | On 12/12/2014 | Can-Do Future           | 0.00010     |       | 0.00010     |           | -0.00060     | -0.00060       |                   |            | 0.00           | 0                | 1,942.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           | 1,386.62380 |       | 1,386.62380 |           | 1,351.43520  | 1,351.43520    |                   |            | 0.00           | 0                | 26,600.00     |
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           | 1,486.62380 |       | 1,486.62380 |           | 1,451.43520  | 1,451.43520    |                   |            | 0.00           | 0                | 1,735.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           | 0.35730     |       | 0.35730     |           | -1.26800     | -1.26800       |                   |            | 0.00           | 0                | 0.00          |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           | 1,286.62390 |       | 1,286.62390 |           | 1,251.43580  | 1,251.43580    |                   |            | 0.00           | 0                | 1,871.00      |
| CF CANDO CAFZ    | On 16/03/2015 | Can-Do Future           | 297.05620   |       | 297.05620   |           | 284.68400    | 284.68400      |                   |            | 0.00           | 0                | 10,000.00     |
| CF CANDO CAGB    | On 05/01/2015 | Can-Do Future           | 170.85170   |       | 170.85170   |           | 126.89060    | 126.89060      |                   |            | 0.00           | 0                | 5,000.00      |
| CHF / R          | On 12/12/2014 | Foreign Exchange Future | 11.95260    |       | 11.95260    |           | 11.91400     | 11.91400       |                   | 15.37      | 83,094,475.20  | 6,952            | 1,014.00      |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 12.14380    |       | 12.14380    |           | 12.11780     | 12.11780       |                   | 12.88      | 0.00           | 0                | 2,308.00      |
| CHF / R          | On 12/06/2015 | Foreign Exchange Future | 12.34080    |       | 12.34080    |           | 12.31640     | 12.31640       |                   | 13.35      | 159,245,683.20 | 12,904           | 6,452.00      |



| Contract Details | Strike        | Call / Put | MTM                     | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CNH / R          | On 12/12/2014 |            | Foreign Exchange Future | 1.87090   | 1.87090   |           | 1.86820      | 1.86820        |                   | 21.88      | 0.00          | 0                | 0.00          |
| CNH / R          | On 16/03/2015 |            | Foreign Exchange Future | 1.87960   | 1.87960   |           | 1.87850      | 1.87850        |                   | 11.84      | 0.00          | 0                | 0.00          |
| CNH / R          | On 12/06/2015 |            | Foreign Exchange Future | 1.89430   | 1.89430   |           | 1.89400      | 1.89400        |                   | 12.35      | 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 05/02/2015 |            | Bond Future             | 125.19198 | 125.19198 |           | 125.22085    | 125.22085      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/05/2015 |            | Bond Future             | 125.68884 | 125.68884 |           | 125.72043    | 125.72043      |                   |            | 0.00          | 0                | 0.00          |
| ES18             | On 20/04/2018 |            | Price Contribution      | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES18A            | On 20/04/2018 |            | Price Contribution      | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES23             | On 25/01/2023 |            | Price Contribution      | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES23A            | On 25/01/2023 |            | Price Contribution      | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES26             | On 25/01/2023 |            | Price Contribution      | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES26A            | On 02/04/2026 |            | Price Contribution      | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 05/02/2015 |            | Bond Future             | 9.44328   | 86.17669  |           | 9.48088      | 85.89332       |                   |            | 0.00          | 0                | 6,220.00      |
| ES33             | On 07/05/2015 |            | Bond Future             | 9.52475   | 83.76287  |           | 9.56330      | 83.47664       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/08/2015 |            | Bond Future             | 9.59403   | 85.22292  |           | 9.63391      | 84.93076       |                   |            | 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 05/02/2015 |            | GOVI                    | 482.61500 | 482.61500 |           | 481.66800    | 481.66800      |                   |            | 0.00          | 0                | 428.00        |
| GOVI             | On 07/05/2015 |            | GOVI                    | 490.31200 | 490.31200 |           | 489.35700    | 489.35700      |                   |            | 0.00          | 0                | 130.00        |
| GOVI             | On 06/08/2015 |            | GOVI                    | 498.76400 | 498.76400 |           | 497.78600    | 497.78600      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 05/02/2015 |            | Bond Future             | 118.95146 | 118.95146 |           | 118.98176    | 118.98176      |                   |            | 0.00          | 0                | 16.00         |
| I2025            | On 07/05/2015 |            | Bond Future             | 120.85799 | 120.85799 |           | 120.89089    | 120.89089      |                   |            | 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 05/02/2015 |            | Bond Future             | 126.62533 | 126.62533 |           | 127.12192    | 127.12192      |                   |            | 0.00          | 0                | 3,701.00      |
| I2038            | On 07/05/2015 |            | Bond Future             | 128.65473 | 128.65473 |           | 129.16165    | 129.16165      |                   |            | 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 05/02/2015 |            | Bond Future             | 129.31542 | 129.31542 |           | 129.92950    | 129.92950      |                   |            | 0.00          | 0                | 5,889.00      |
| I2046            | On 07/05/2015 |            | Bond Future             | 130.01889 | 130.01889 |           | 130.64525    | 130.64525      |                   |            | 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          |

| Contract Details | Strike        | Call / Put              | MTM  | Yield     | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2050            | On 05/02/2015 | Bond Future             |      | 138.28981 | 138.28981   |           | 138.32445    | 138.32445      |                   |            | 0.00          | 0                | 2,640.00      |
| I2050            | On 07/05/2015 | Bond Future             |      | 140.50606 | 140.50606   |           | 140.54364    | 140.54364      |                   |            | 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 05/02/2015 | Index Future            |      | 226.24300 | 226.24300   |           | 226.34400    | 226.34400      |                   |            | 0.00          | 0                | 1,093.00      |
| IGOV             | On 07/05/2015 | Index Future            |      | 229.87000 | 229.87000   |           | 229.97600    | 229.97600      |                   |            | 0.00          | 0                | 81.00         |
| IGOV             | On 06/08/2015 | Index Future            |      | 233.85000 | 233.85000   |           | 233.95400    | 233.95400      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 05/02/2015 | Index Future            |      | 612.63100 | 612.63100   |           | 612.88200    | 612.88200      |                   |            | 0.00          | 0                | 157.00        |
| ILBI             | On 07/05/2015 | Index Future            |      | 622.63500 | 622.63500   |           | 622.89200    | 622.89200      |                   |            | 0.00          | 0                | 0.00          |
| J201             | On 22/12/2014 | Interest Rate Swap      |      | 8.65500   | 0.05139     |           | 8.65500      | 0.05139        |                   | 15.00      | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future  |      | 6.09000   | 93.91000    |           | 6.09000      | 93.91000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/01/2015 | Jibar Tradeable Future  |      | 6.15000   | 93.85000    |           | 6.15000      | 93.85000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/02/2015 | Jibar Tradeable Future  |      | 6.21000   | 93.79000    |           | 6.21000      | 93.79000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future  |      | 6.26000   | 93.74000    |           | 6.26000      | 93.74000       |                   |            | 0.00          | 0                | 2,850.00      |
| JIBAR FUTURE     | On 15/04/2015 | Jibar Tradeable Future  |      | 6.32000   | 93.68000    |           | 6.32000      | 93.68000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/05/2015 | Jibar Tradeable Future  |      | 6.40000   | 93.60000    |           | 6.40000      | 93.60000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future  |      | 6.47000   | 93.53000    |           | 6.47000      | 93.53000       |                   |            | 0.00          | 0                | 5,000.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future  |      | 6.63000   | 93.37000    |           | 6.63000      | 93.37000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future  |      | 6.85000   | 93.15000    |           | 6.85000      | 93.15000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future  |      | 6.98000   | 93.02000    |           | 6.98000      | 93.02000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future  |      | 7.10000   | 92.90000    |           | 7.10000      | 92.90000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 | Jibar Tradeable Future  |      | 7.21000   | 92.79000    |           | 7.21000      | 92.79000       |                   |            | 0.00          | 0                | 0.00          |
| KES / R          | On 12/12/2014 | Foreign Exchange Future |      | 0.12810   | 0.12810     |           | 0.12750      | 0.12750        |                   | 14.28      | 0.00          | 0                | 9.00          |
| KES / R          | On 16/03/2015 | Foreign Exchange Future |      | 0.12730   | 0.12730     |           | 0.12540      | 0.12540        |                   |            | 0.00          | 0                | 0.00          |
| NGN / R          | On 12/12/2014 | Foreign Exchange Future |      | 0.06390   | 0.06390     |           | 0.06350      | 0.06350        |                   | 24.44      | 0.00          | 0                | 25.00         |
| NGN / R          | On 16/03/2015 | Foreign Exchange Future |      | 0.06280   | 0.06280     |           | 0.06250      | 0.06250        |                   | 21.17      | 0.00          | 0                | 332.00        |
| NGN / R          | On 11/12/2015 | Foreign Exchange Future |      | 0.05520   | 0.05520     |           | 0.05490      | 0.05490        |                   |            | 0.00          | 0                | 56,400.00     |
| QUANTO € / \$    | On 12/12/2014 | Foreign Exchange Future |      | 1.23910   | 1.23910     |           | 1.24100      | 1.24100        |                   |            | 0.00          | 0                | 60.00         |
| QUANTO € / \$    | On 16/03/2015 | Foreign Exchange Future |      | 1.23980   | 1.23980     |           | 1.24180      | 1.24180        |                   |            | 0.00          | 0                | 3.00          |
| QUANTO € / \$    | On 12/06/2015 | Foreign Exchange Future |      | 1.24080   | 1.24080     |           | 1.24280      | 1.24280        |                   |            | 0.00          | 0                | 200.00        |
| 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 05/02/2015 | Bond Future             |      | 7.94454   | 120.84890   |           | 7.97638      | 120.57618      |                   | 7.58       | 44,714,093.00 | 370              | 45,417.00     |
| R186             | On 05/02/2015 | Bond Future             | 8.00 | Put       | 1,203.84000 | 1.20384   | 1,341.00000  | 1.34100        | 1,203.840         | 7.58       | 0.00          | 0                | 6,500.00      |
| R186             | On 05/02/2015 | Bond Future             | 8.05 | Put       | 1,025.36000 | 1.02536   | 1,149.65000  | 1.14965        | 1,025.360         | 7.60       | 0.00          | 0                | 6,500.00      |
| R186             | On 05/02/2015 | Bond Future             | 9.00 | Put       | 12.13000    | 0.01213   | 15.97000     | 0.01597        | 12.130            | 8.07       | 12,736.50     | 1,050            | 10,650.00     |
| R186             | On 07/05/2015 | Bond Future             |      | 7.99792   | 122.77579   |           | 8.03066      | 122.50097      |                   | 7.53       | 0.00          | 0                | 1.00          |
| R186             | On 06/08/2015 | Bond Future             |      | 8.03460   | 119.61395   |           | 8.06871      | 119.33299      |                   | 7.90       | 0.00          | 0                | 0.00          |
| R186             | On 06/08/2015 | Bond Future             | 8.90 | Put       | 816.41000   | 0.81641   | 0.00000      | 0.00000        | 816.410           | 8.33       | 2,041,025.00  | 2,500            | 2,500.00      |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186             | On 05/11/2015 | Bond Future        |        |            | 8.05163     |       | 121.81531 |           | 8.08635      | 121.53417      |                   | 7.66       | 0.00          | 0                | 0.00          |
| R186             | On 05/11/2015 | Bond Future        | 9.00   | Put        | 1,074.12000 |       | 1.07412   |           | 1,135.09000  | 1.13509        | 1,074.120         | 8.11       | 0.00          | 0                | 2,600.00      |
| 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 05/02/2015 | Bond Future        |        |            | 288.13629   |       | 288.13629 |           | 288.42219    | 288.42219      |                   |            | 0.00          | 0                | 898.00        |
| R197             | On 07/05/2015 | Bond Future        |        |            | 292.75410   |       | 292.75410 |           | 293.05014    | 293.05014      |                   |            | 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 05/02/2015 | Bond Future        |        |            | 238.24866   |       | 238.24866 |           | 237.96046    | 237.96046      |                   |            | 0.00          | 0                | 50,884.00     |
| R202             | On 07/05/2015 | Bond Future        |        |            | 242.06709   |       | 242.06709 |           | 241.77871    | 241.77871      |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 05/02/2015 | Bond Future        |        |            | 7.74392     |       | 103.51894 |           | 7.78122      | 103.29879      |                   | 5.56       | 0.00          | 0                | 11,167.00     |
| R2023            | On 07/05/2015 | Bond Future        |        |            | 7.79760     |       | 101.24531 |           | 7.83619      | 101.02350      |                   | 5.94       | 0.00          | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future        |        |            | 7.83156     |       | 103.00953 |           | 7.87208      | 102.78273      |                   | 5.98       | 0.00          | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future        | 9.07   | Put        | 233.38000   |       | 0.23338   |           | 257.16000    | 0.25716        | 233.380           | 6.36       | 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 05/02/2015 | Bond Future        |        |            | 6.87199     |       | 106.58304 |           | 6.92676      | 106.45249      |                   | 1.79       | 0.00          | 0                | 14,661.00     |
| R203             | On 05/02/2015 | Bond Future        | 7.69   | Call       | 1,930.99000 |       | 1.93099   |           | 1,802.19000  | 1.80219        | 1,930.990         | 1.98       | 0.00          | 0                | 55.00         |
| R203             | On 07/05/2015 | Bond Future        |        |            | 6.92021     |       | 104.11584 |           | 6.98051      | 103.98516      |                   | 1.82       | 0.00          | 0                | 0.00          |
| R203             | On 06/08/2015 | Bond Future        |        |            | 6.90554     |       | 105.93039 |           | 6.97433      | 105.79630      |                   | 1.73       | 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 05/02/2015 | Bond Future        |        |            | 8.36095     |       | 97.16609  |           | 8.37241      | 97.07139       |                   |            | 97,166.09     | 1                | 4,665.00      |
| R2030            | On 07/05/2015 | Bond Future        |        |            | 8.41867     |       | 98.71572  |           | 8.43026      | 98.62137       |                   |            | 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 05/02/2015 | Bond Future        |        |            | 8.52782     |       | 100.51852 |           | 8.54444      | 100.37306      |                   |            | 0.00          | 0                | 15.00         |
| R2032            | On 07/05/2015 | Bond Future        |        |            | 8.58581     |       | 97.96612  |           | 8.60272      | 97.82018       |                   |            | 0.00          | 0                | 0.00          |
| R2032            | On 06/08/2015 | Bond Future        |        |            | 8.63072     |       | 99.67395  |           | 8.64827      | 99.52435       |                   |            | 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 05/02/2015 | Bond Future        |        |            | 8.59990     |       | 99.25116  |           | 8.63166      | 98.94305       |                   |            | 0.00          | 0                | 36,001.00     |
| R2037            | On 07/05/2015 | Bond Future        |        |            | 8.65591     |       | 100.83401 |           | 8.68838      | 100.52287      |                   |            | 0.00          | 0                | 500.00        |
| R2037            | On 06/08/2015 | Bond Future        |        |            | 8.70115     |       | 98.33135  |           | 8.73467      | 98.01371       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM                | Yield   | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|------------|--------------------|---------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R2037            | On 31/01/2037 |            | Price Contribution |         | 100.00000   | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R204             | On 05/02/2015 |            | Bond Future        | 7.13915 | 103.96696   |           | 7.18227      | 103.82124      |                   | 2.81       | 0.00           | 0                | 10,809.00     |
| R204             | On 07/05/2015 |            | Bond Future        | 7.19620 | 105.62467   |           | 7.24219      | 105.47856      |                   | 2.80       | 0.00           | 0                | 0.00          |
| R204             | On 06/08/2015 |            | Bond Future        | 7.21523 | 103.42598   |           | 7.26556      | 103.27619      |                   | 2.90       | 0.00           | 0                | 0.00          |
| R204             | On 06/08/2015 | 8.41       | Bond Future        | Put     | 101.17000   | 0.10117   | 115.38000    | 0.11538        | 101.170           | 3.11       | 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 05/02/2015 |            | Bond Future        | 8.73970 | 100.34483   |           | 8.78163      | 99.90652       |                   |            | 0.00           | 0                | 5,842.00      |
| R2044            | On 07/05/2015 |            | Bond Future        | 8.79543 | 101.94513   |           | 8.83834      | 101.50181      |                   |            | 0.00           | 0                | 0.00          |
| R2044            | On 06/08/2015 |            | Bond Future        | 8.84114 | 99.33656    |           | 8.88536      | 98.88439       |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 05/02/2015 |            | Bond Future        | 8.70999 | 104.36343   |           | 8.75193      | 103.91072      |                   |            | 0.00           | 0                | 43,196.00     |
| R2048            | On 07/05/2015 |            | Bond Future        | 8.76085 | 101.59691   |           | 8.80375      | 101.13885      |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/08/2015 |            | Bond Future        | 8.80125 | 103.36744   |           | 8.84541      | 102.90024      |                   |            | 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 05/02/2015 |            | Bond Future        | 7.39036 | 99.94161    |           | 7.42803      | 99.78899       |                   | 3.73       | 189,489,292.56 | 1,896            | 32,910.00     |
| R207             | On 07/05/2015 |            | Bond Future        | 7.45386 | 101.53535   |           | 7.49346      | 101.38217      |                   | 3.72       | 0.00           | 0                | 0.00          |
| R207             | On 07/05/2015 | 7.73       | Bond Future        | Call    | 1,606.31000 | 1.60631   | 1,508.40000  | 1.50840        | 1,606.310         | 3.85       | 0.00           | 0                | 66.00         |
| R207             | On 06/08/2015 |            | Bond Future        | 7.48810 | 99.66029    |           | 7.53067      | 99.50341       |                   | 3.87       | 0.00           | 0                | 0.00          |
| R207             | On 06/08/2015 | 7.46       | Bond Future        | Call    | 1,188.69000 | 1.18869   | 1,115.53000  | 1.11553        | 1,188.690         | 3.86       | 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 05/02/2015 |            | Bond Future        | 7.52850 | 98.68472    |           | 7.56079      | 98.53210       |                   | 4.55       | 0.00           | 0                | 51,071.00     |
| R208             | On 07/05/2015 |            | Bond Future        | 7.58490 | 96.85853    |           | 7.61849      | 96.70529       |                   | 4.76       | 0.00           | 0                | 0.00          |
| R208             | On 06/08/2015 |            | Bond Future        | 7.61698 | 98.54666    |           | 7.65264      | 98.38971       |                   | 4.76       | 0.00           | 0                | 0.00          |
| R208             | On 06/08/2015 | 8.85       | Bond Future        | Put     | 167.47000   | 0.16747   | 183.22000    | 0.18322        | 167.470           | 5.09       | 0.00           | 0                | 198.00        |
| R208             | On 05/11/2015 |            | Bond Future        | 7.62049 | 96.95663    |           | 7.65716      | 96.80084       |                   | 4.80       | 0.00           | 0                | 0.00          |
| R208             | On 05/11/2015 | 8.48       | Bond Future        | Put     | 579.26000   | 0.57926   | 615.19000    | 0.61519        | 579.260           | 5.10       | 0.00           | 0                | 2,200.00      |
| 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 05/02/2015 |            | Bond Future        | 8.52788 | 80.13252    |           | 8.56463      | 79.83749       |                   | 10.95      | 109,621,287.36 | 1,368            | 28,889.00     |
| R209             | On 07/05/2015 |            | Bond Future        | 8.57806 | 78.26239    |           | 8.61562      | 77.96407       |                   | 11.97      | 0.00           | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM  | Yield        | MarkPrice    | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R209             | On 06/08/2015 | Bond Future             |      | 8.61666      | 79.62660     |           | 8.65532      | 79.32225       |                   | 12.17      | 0.00           | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future             | 9.90 | 451.76000    | 0.45176      |           | 489.23000    | 0.48923        | 451.760           | 12.86      | 0.00           | 0                | 2,914.00      |
| R209             | On 31/03/2036 | Price Contribution      |      | 6.25000      | 6.25000      |           | 6.25000      | 6.25000        |                   |            | 0.00           | 0                | 0.00          |
| R209/R157        | On 31/03/2036 | Price Contribution      |      | 100.00000    | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution      |      | 100.00000    | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution      |      | 100.00000    | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution      |      | 100.00000    | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R210             | On 05/02/2015 | Bond Future             |      | 177.84561    | 177.84561    |           | 177.89044    | 177.89044      |                   |            | 0.00           | 0                | 628.00        |
| R210             | On 07/05/2015 | Bond Future             |      | 178.62063    | 178.62063    |           | 178.66950    | 178.66950      |                   |            | 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 05/02/2015 | Bond Future             |      | 132.18848    | 132.18848    |           | 132.22705    | 132.22705      |                   |            | 0.00           | 0                | 1,120.00      |
| R211             | On 07/05/2015 | Bond Future             |      | 134.30715    | 134.30715    |           | 134.34882    | 134.34882      |                   |            | 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 05/02/2015 | Bond Future             |      | 137.54496    | 137.54496    |           | 137.58052    | 137.58052      |                   |            | 0.00           | 0                | 13,564.00     |
| R212             | On 07/05/2015 | Bond Future             |      | 139.74954    | 139.74954    |           | 139.78817    | 139.78817      |                   |            | 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 05/02/2015 | Bond Future             |      | 8.40647      | 90.87675     |           | 8.42304      | 90.74513       |                   | 9.36       | 0.00           | 0                | 22,096.00     |
| R213             | On 07/05/2015 | Bond Future             |      | 8.45898      | 88.78123     |           | 8.47582      | 88.64919       |                   | 10.21      | 0.00           | 0                | 0.00          |
| R213             | On 06/08/2015 | Bond Future             |      | 8.49897      | 90.32830     |           | 8.51643      | 90.19302       |                   | 10.35      | 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 05/02/2015 | Bond Future             |      | 8.61856      | 81.06817     |           | 8.66043      | 80.71520       |                   | 11.58      | 119,170,209.90 | 1,470            | 10,879.00     |
| R214             | On 07/05/2015 | Bond Future             |      | 8.66715      | 79.06946     |           | 8.70993      | 78.71239       |                   | 12.67      | 0.00           | 0                | 0.00          |
| R214             | On 06/08/2015 | Bond Future             |      | 8.70520      | 80.44736     |           | 8.74920      | 80.08316       |                   | 12.89      | 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 |      | 21,469.93000 | 21,469.93000 |           | 21,425.58000 | 21,425.58000   |                   |            | 0.00           | 0                | 0.00          |
| RAIN             | On 16/03/2015 | Foreign Exchange Future |      | 21,740.35000 | 21,740.35000 |           | 21,714.81000 | 21,714.81000   |                   |            | 0.00           | 0                | 0.00          |
| TRY / R          | On 12/12/2014 | Foreign Exchange Future |      | 5.10240      | 5.10240      |           | 5.10530      | 5.10530        |                   | 10.39      | 0.00           | 0                | 0.00          |
| TRY / R          | On 16/03/2015 | Foreign Exchange Future |      | 5.08940      | 5.08940      |           | 5.09100      | 5.09100        |                   | 7.02       | 0.00           | 0                | 0.00          |
| TRY / R          | On 12/06/2015 | Foreign Exchange Future |      | 5.06990      | 5.06990      |           | 5.07450      | 5.07450        |                   | 7.49       | 0.00           | 0                | 0.00          |
| ZMW / R          | On 12/12/2014 | Foreign Exchange Future |      | 1.82050      | 1.82050      |           | 1.81360      | 1.81360        |                   | 21.85      | 0.00           | 0                | 13.00         |
| ZMW / R          | On 16/03/2015 | Foreign Exchange Future |      | 1.77220      | 1.77220      |           | 1.76240      | 1.76240        |                   |            | 0.00           | 0                | 0.00          |
| ZMW / R          | On 12/06/2015 | Foreign Exchange Future |      | 1.73440      | 1.73440      |           | 1.72580      | 1.72580        |                   |            | 0.00           | 0                | 0.00          |

| Contract Details               | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value           | Contracts Traded | Open Interest       |
|--------------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------------|------------------|---------------------|
| <b>Total for Derivatives :</b> |               |            |           |           |           |              |                |                   |            | <b>8,323,072,831.04</b> | <b>703,141</b>   | <b>4 792 875.00</b> |
| <b><u>i-Bonds</u></b>          |               |            |           |           |           |              |                |                   |            |                         |                  |                     |
| AA02                           | On 28/03/2016 | Spot Bond  | 0.00000   | 101.44639 |           |              | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| AA03                           | On 11/05/2015 | Spot Bond  | 6.94500   | 102.06895 |           | 6.88500      | 102.05515      |                   |            | 138,900,000,000,000.00  | 20,000,000,000   | 10,000,000,000.00   |
| AA04                           | On 22/03/2017 | Spot Bond  | 0.00000   | 99.86325  |           |              | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| AA05                           | On 22/03/2019 | Spot Bond  | 8.29000   | 105.63834 |           | 8.21000      | 105.88041      |                   |            | 0.00                    | 0                | 600,000,000.00      |
| AA06                           | On 15/04/2021 | Spot Bond  | 0.00000   | 101.30887 |           |              | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| AA07                           | On 15/04/2021 | Spot Bond  | 8.96000   | 104.13697 |           | 8.86000      | 104.57146      |                   |            | 0.00                    | 0                | 0.00                |
| AB01/R186                      | On 24/11/2020 | Spot Bond  | 10.00000  | 103.88900 |           | 10.00000     | 103.83400      |                   |            | 0.00                    | 0                | 0.00                |
| AB010                          | On 21/11/2022 | Spot Bond  | 0.00000   | 100.49816 |           |              | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| AB011                          | On 21/11/2023 | Spot Bond  | 0.00000   | 100.58217 |           |              | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| AB013                          | On 21/11/2018 | Spot Bond  | 9.15500   | 97.79950  |           | 9.07500      | 98.00652       |                   |            | 0.00                    | 0                | 0.00                |
| AB014U                         | On 19/11/2024 | Spot Bond  | 100.00000 | 10.65637  |           | 100.00000    | 10.56285       |                   |            | 0.00                    | 0                | 0.00                |
| AB015U                         | On 13/11/2024 | Spot Bond  | 10.84000  | 100.79042 |           | 10.84000     | 100.73165      |                   |            | 0.00                    | 0                | 0.00                |
| AB06                           | On 27/03/2015 | Spot Bond  | 7.06500   | 102.07423 |           | 7.00500      | 102.05226      |                   |            | 0.00                    | 0                | 120,000,000.00      |
| AB08                           | On 03/05/2017 | Spot Bond  | 0.00000   | 101.52533 |           |              | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| AB09                           | On 03/05/2017 | Spot Bond  | 8.63000   | 104.71029 |           | 8.56500      | 104.80215      |                   |            | 0.00                    | 0                | 500,000,000.00      |
| ABC1234/R2022                  | On 25/11/2020 | Spot Bond  | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00                    | 0                | 0.00                |
| ABCPi3                         | On 07/12/2023 | Spot Bond  | 2.31000   | 272.12228 |           | 2.30000      | 125.94425      |                   |            | 5,544,000,000,000.00    | 2,400,000,000    | 1,200,000,000.00    |
| ABFN04                         | On 25/02/2015 | Spot Bond  | 0.00000   | 100.71213 |           |              | 100.00000      |                   |            | 0.00                    | 560,000,000      | 22,100,000,000.00   |
| ABFN06                         | On 17/03/2016 | Spot Bond  | 0.00000   | 100.53347 |           |              | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| ABFN07                         | On 17/03/2018 | Spot Bond  | 0.00000   | 99.99986  |           |              | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| ABFN08                         | On 17/03/2020 | Spot Bond  | 0.00000   | 99.99990  |           |              | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABFN09           | On 17/03/2026 | Spot Bond  |     | 0.00000   | 99.99980  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABFN10           | On 28/10/2019 | Spot Bond  |     | 0.00000   | 101.37558 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABFN11           | On 09/04/2017 | Spot Bond  |     | 0.00000   | 101.11140 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABFN12           | On 09/04/2019 | Spot Bond  |     | 0.00000   | 100.81309 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN03U           | On 12/03/2015 | Spot Bond  |     | 100.00000 | 82.37340  |           | 100.00000    | 82.00891       |                   |            | 0.00          | 0                | 0.00          |
| ABN05            | On 18/04/2021 | Spot Bond  |     | 2.05000   | 173.12420 |           | 2.04000      | 173.20451      |                   |            | 0.00          | 0                | 0.00          |
| ABN07            | On 13/06/2015 | Spot Bond  |     | 2.76000   | 162.94760 |           | 2.76000      | 162.92328      |                   |            | 0.00          | 0                | 0.00          |
| ABN09            | On 27/06/2023 | Spot Bond  |     | 2.17000   | 173.86061 |           | 2.17000      | 176.37916      |                   |            | 0.00          | 0                | 0.00          |
| ABN14            | On 10/10/2033 | Spot Bond  |     | 1.82000   | 185.91136 |           | 1.82000      | 185.89285      |                   |            | 0.00          | 0                | 0.00          |
| ABN33            | On 29/01/2018 | Spot Bond  |     | 7.82625   | 79.06263  |           | 7.76125      | 79.17898       |                   |            | 0.00          | 0                | 0.00          |
| ABN34            | On 29/01/2018 | Spot Bond  |     | 7.82625   | 79.06263  |           | 7.76125      | 79.17898       |                   |            | 0.00          | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  |     | 0.00000   | 94.84000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  |     | 0.00000   | 99.89864  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  |     | 0.00000   | 93.98000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  |     | 0.00000   | 93.02000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN44            | On 14/12/2015 | Spot Bond  |     | 0.00000   | 92.45000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  |     | 0.00000   | 91.08000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  |     | 0.00000   | 90.47000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  |     | 0.00000   | 101.42922 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  |     | 0.00000   | 101.31113 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  |     | 0.00000   | 90.12000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  |     | 7.03500   | 99.92296  |           | 6.99000      | 99.88522       |                   |            | 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   | 89.40000  |           |              | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN53            | On 01/06/2016 | Spot Bond  | 0.00000 |       | 89.90000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 0.00000 |       | 88.84000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 0.00000 |       | 101.58506 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 7.23500 |       | 107.89286 | 7.17500   | 107.89534    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 0.00000 |       | 101.34567 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  | 0.00000 |       | 87.49000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 0.00000 |       | 86.95000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 2.62500 |       | 109.19736 | 2.62500   | 95.21663     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  | 2.39000 |       | 162.15378 | 2.39000   | 102.92020    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 2.27000 |       | 216.38998 | 2.29000   | 117.84891    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN64            | On 12/10/2015 | Spot Bond  | 0.00000 |       | 95.40000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN66            | On 21/11/2016 | Spot Bond  | 0.00000 |       | 85.64000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  | 9.31500 |       | 93.45222  | 9.21500   | 93.20087     |                |                   |            | 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 |       | 97.19000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN71            | On 29/03/2016 | Spot Bond  | 0.00000 |       | 100.70000 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000 |       | 102.86099 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN73            | On 03/05/2017 | Spot Bond  | 0.00000 |       | 92.94000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN74            | On 09/05/2018 | Spot Bond  | 0.00000 |       | 101.44500 |           |              | 100.00000      |                   |            | 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 |       | 106.06426 | 9.63000   | 106.02764    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN77            | On 07/06/2017 | Spot Bond  | 0.00000 |       | 96.39000  |           |              | 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          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| ABN79            | On 21/12/2026 | Spot Bond  | 9.31500   | 108.34730 |           | 9.22500      | 108.97676      |                   |            | 0.00              | 0                | 0.00             |
| ABN80            | On 31/03/2021 | Spot Bond  | 8.66500   | 92.29551  |           | 8.56500      | 92.70400       |                   |            | 0.00              | 0                | 0.00             |
| ABN81            | On 05/07/2016 | Spot Bond  | 0.00000   | 103.71000 |           |              | 100.00000      |                   |            | 0.00              | 210,000,000      | 210,000,000.00   |
| ABN82            | On 05/07/2016 | Spot Bond  | 0.00000   | 103.06000 |           |              | 100.00000      |                   |            | 0.00              | 310,000,000      | 310,000,000.00   |
| ABN83            | On 05/07/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| ABN84            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| ABN85            | On 05/07/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| ABN86            | On 01/08/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| ABN87            | On 21/12/2026 | Spot Bond  | 9.41000   | 107.63266 |           | 9.32000      | 108.25562      |                   |            | 0.00              | 0                | 0.00             |
| ABN88            | On 06/09/2016 | Spot Bond  | 0.00000   | 87.82000  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| ABN91            | On 11/12/2018 | Spot Bond  | 0.00000   | 100.03024 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| ABN92            | On 31/01/2019 | Spot Bond  | 0.00000   | 101.02802 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| ABS10            | On 17/03/2018 | Spot Bond  | 7.98000   | 107.80388 |           | 7.91500      | 107.94686      |                   |            | 29,526,000,000.00 | 3,700,000        | 1,580,000,000.00 |
| ABS11            | On 09/04/2021 | Spot Bond  | 8.67000   | 105.39903 |           | 8.57000      | 105.84113      |                   |            | 0.00              | 0                | 500,000,000.00   |
| ABS5             | On 01/05/2015 | Spot Bond  | 7.10500   | 101.48315 |           | 7.04500      | 101.46692      |                   |            | 0.00              | 0                | 0.00             |
| ABS6             | On 01/06/2020 | Spot Bond  | 8.74000   | 98.04917  |           | 8.63500      | 98.44638       |                   |            | 48,944,000,000.00 | 5,600,000        | 740,000,000.00   |
| ABS7             | On 11/09/2026 | Spot Bond  | 9.51000   | 97.37688  |           | 9.42000      | 97.93656       |                   |            | 0.00              | 0                | 1,460,000,000.00 |
| ABS9             | On 17/03/2016 | Spot Bond  | 7.52500   | 104.49407 |           | 7.48500      | 104.49933      |                   |            | 0.00              | 0                | 0.00             |
| ABSI2            | On 07/12/2023 | Spot Bond  | 2.12000   | 275.94428 |           | 2.11000      | 217.92848      |                   |            | 0.00              | 0                | 0.00             |
| ABSI3            | On 31/01/2017 | Spot Bond  | 1.54000   | 131.08671 |           | 1.54000      | 128.21609      |                   |            | 0.00              | 0                | 0.00             |
| ABSI4            | On 31/01/2022 | Spot Bond  | 2.12000   | 133.65061 |           | 2.12000      | 131.00382      |                   |            | 0.00              | 0                | 0.00             |
| ACIF1U           | On 08/07/2025 | Spot Bond  | 100.00000 | 0.00464   |           | 100.00000    | 0.00461        |                   |            | 0.00              | 0                | 0.00             |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 | 68.11339  |           | 100.00000    | 67.78376       |                   |            | 0.00              | 0                | 0.00             |
| ACL028           | On 15/09/2015 | Spot Bond  | 11.39500  | 104.88183 |           | 11.33500     | 104.86032      |                   |            | 0.00              | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|---------------|
| ACL029           |        | On 20/08/2015 | Spot Bond | 0.00000   | 100.75011 |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL02U           |        | On 20/03/2018 | Spot Bond | 100.00000 | 6.82158   |           | 100.00000    | 6.78821        |                   |                        | 0.00          | 0                | 0.00          |
| ACL033           |        | On 20/08/2015 | Spot Bond | 0.00000   | 100.76829 |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL036           |        | On 20/08/2015 | Spot Bond | 0.00000   | 101.02555 |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL03U           |        | On 20/03/2016 | Spot Bond | 100.00000 | 40.65979  |           | 100.00000    | 40.46087       |                   |                        | 0.00          | 0                | 0.00          |
| ACL042           |        | On 20/08/2015 | Spot Bond | 0.00000   | 100.73193 |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL047           |        | On 22/10/2018 | Spot Bond | 11.00000  | 66.93631  |           | 11.00000     | 66.89804       |                   |                        | 0.00          | 0                | 0.00          |
| ACL04U           |        | On 20/06/2016 | Spot Bond | 100.00000 | 26.02226  |           | 100.00000    | 25.89496       |                   | 600,000,000,000,000.00 | 6,000,000,000 | 3,000,000,000.00 |               |
| ACL071           |        | On 20/06/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL073           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL074           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL076           |        | On 20/09/2015 | Spot Bond | 0.00000   | 99.88840  |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL077           |        | On 20/09/2015 | Spot Bond | 0.00000   | 99.87731  |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL078           |        | On 20/09/2015 | Spot Bond | 0.00000   | 99.89335  |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL080           |        | On 20/09/2015 | Spot Bond | 0.00000   | 99.89000  |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL081           |        | On 20/09/2015 | Spot Bond | 0.00000   | 99.88853  |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL082           |        | On 30/07/2017 | Spot Bond | 0.00000   | 103.25252 |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL083           |        | On 30/07/2017 | Spot Bond | 0.00000   | 103.25252 |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL084           |        | On 30/07/2017 | Spot Bond | 0.00000   | 103.27129 |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL086           |        | On 30/07/2017 | Spot Bond | 0.00000   | 103.27129 |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL087           |        | On 30/07/2017 | Spot Bond | 0.00000   | 103.23373 |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL088           |        | On 20/12/2015 | Spot Bond | 0.00000   | 93.11461  |           |              | 100.00000      |                   |                        | 0.00          | 0                | 0.00          |
| ACL089           |        | On 20/12/2014 | Spot Bond | 0.00000   | 99.90942  |           |              | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL089/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00          | 0                | 0.00          |
| ACL092           | On 26/12/2015 | Spot Bond  | 0.00000   | 99.75098  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL095           | On 20/12/2018 | Spot Bond  | 0.00000   | 99.89204  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL096           | On 20/06/2020 | Spot Bond  | 0.00000   | 99.88846  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL097           | On 20/12/2025 | Spot Bond  | 0.00000   | 99.88707  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL098           | On 20/12/2025 | Spot Bond  | 0.00000   | 99.88976  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL100           | On 20/12/2017 | Spot Bond  | 0.00000   | 99.89605  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL104           | On 20/12/2019 | Spot Bond  | 9.14000   | 103.34376 |           | 9.03500      | 103.72066      |                   |            | 0.00          | 0                | 0.00          |
| ACL118           | On 26/01/2021 | Spot Bond  | 0.00000   | 101.16644 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL120           | On 26/01/2021 | Spot Bond  | 0.00000   | 101.81769 |           |              | 100.00000      |                   |            | 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   | 87.08197  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL127           | On 20/09/2021 | Spot Bond  | 0.00000   | 179.19053 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL128           | On 20/09/2021 | Spot Bond  | 0.00000   | 179.23513 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL129           | On 20/09/2021 | Spot Bond  | 0.00000   | 99.89326  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL136           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.89975 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL137           | On 02/09/2016 | Spot Bond  | 0.00000   | 100.33301 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL138           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.90020 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL139           | On 30/07/2017 | Spot Bond  | 0.00000   | 103.80687 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL141           | On 30/07/2017 | Spot Bond  | 0.00000   | 103.70306 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL142           | On 20/12/2014 | Spot Bond  | 0.00000   | 99.90269  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL142/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00          | 0                | 0.00          |
| ACL143           | On 20/12/2016 | Spot Bond  | 0.00000   | 99.52542  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL144           | On 20/12/2016 | Spot Bond  | 0.00000   | 101.19030 |           |              | 100.00000      |                   |            | 0.00          | 0                | 25,000,000.00 |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL145           |        | On 20/12/2021 | Spot Bond | 0.00000  | 99.89288  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL151           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.99973 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL153           |        | On 20/03/2015 | Spot Bond | 0.00000  | 99.90596  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL154           |        | On 20/03/2015 | Spot Bond | 0.00000  | 99.90822  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL155           |        | On 20/03/2015 | Spot Bond | 0.00000  | 99.90383  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL156           |        | On 20/03/2017 | Spot Bond | 0.00000  | 99.89549  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL157           |        | On 20/03/2017 | Spot Bond | 0.00000  | 99.90016  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL158           |        | On 20/03/2015 | Spot Bond | 0.00000  | 99.90556  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL159           |        | On 20/03/2015 | Spot Bond | 0.00000  | 99.90410  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL161           |        | On 20/03/2022 | Spot Bond | 10.23000 | 102.45499 |           | 10.23000     | 102.39853      |                   |            | 0.00          | 0                | 0.00          |
| ACL162           |        | On 20/09/2015 | Spot Bond | 0.00000  | 99.90246  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL163           |        | On 20/03/2015 | Spot Bond | 0.00000  | 99.90490  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL165           |        | On 20/06/2017 | Spot Bond | 0.00000  | 119.97616 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL167           |        | On 20/06/2019 | Spot Bond | 9.23000  | 101.98546 |           | 9.15000      | 102.22937      |                   |            | 0.00          | 0                | 0.00          |
| ACL168           |        | On 20/06/2017 | Spot Bond | 0.00000  | 99.89582  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL169           |        | On 20/06/2017 | Spot Bond | 1.75000  | 116.54818 |           | 1.75000      | 116.43407      |                   |            | 0.00          | 0                | 0.00          |
| ACL170           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.02932 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL172           |        | On 20/06/2015 | Spot Bond | 0.00000  | 99.90379  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL173           |        | On 20/06/2017 | Spot Bond | 0.00000  | 99.89008  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL174           |        | On 20/06/2019 | Spot Bond | 0.00000  | 99.88665  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL175           |        | On 20/06/2019 | Spot Bond | 0.00000  | 99.89349  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL180           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.20615 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL181           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.31360 |           |              | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL182           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.54624 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL183           | On 20/06/2019 | Spot Bond  | 0.00000   | 99.89473  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL184           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.92816 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL185           | On 20/09/2022 | Spot Bond  | 0.00000   | 99.88734  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL186           | On 20/09/2016 | Spot Bond  | 0.00000   | 99.89810  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL187           | On 20/09/2020 | Spot Bond  | 0.00000   | 99.89225  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL188           | On 20/09/2020 | Spot Bond  | 0.00000   | 99.89050  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL191           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.30920 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL192           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.53141 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL193           | On 20/09/2022 | Spot Bond  | 0.00000   | 99.89018  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL194           | On 20/09/2022 | Spot Bond  | 0.00000   | 99.89018  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL195           | On 20/06/2017 | Spot Bond  | 0.00000   | 99.87573  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL196           | On 20/12/2017 | Spot Bond  | 0.00000   | 99.88939  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL197           | On 20/06/2017 | Spot Bond  | 0.00000   | 99.88382  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL198           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.81906 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL199           | On 20/06/2017 | Spot Bond  | 0.00000   | 99.87573  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL200           | On 21/11/2016 | Spot Bond  | 0.00000   | 95.20090  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL201           | On 20/12/2022 | Spot Bond  | 0.00000   | 99.88792  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL202           | On 20/12/2022 | Spot Bond  | 0.00000   | 99.88120  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL203           | On 30/01/2023 | Spot Bond  | 0.00000   | 129.33405 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL204           | On 14/02/2023 | Spot Bond  | 0.00000   | 130.25370 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL205           | On 20/03/2016 | Spot Bond  | 0.00000   | 99.89622  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL208           | On 20/03/2018 | Spot Bond  | 0.00000   | 99.89718  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL210           | On 20/05/2018 | Spot Bond  | 0.00000   | 100.53135 |           |              | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL212           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 99.89459  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ACL213           | On 20/06/2018 | Spot Bond  | 0.00000   |       | 99.90077  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ACL214           | On 20/09/2020 | Spot Bond  | 0.00000   |       | 99.89008  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ACL215           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 99.89609  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ACL216           | On 20/12/2018 | Spot Bond  | 0.00000   |       | 99.89622  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ACL217           | On 20/12/2023 | Spot Bond  | 0.00000   |       | 99.89449  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ADCB01           | On 08/03/2018 | Spot Bond  | 0.00000   |       | 100.18278 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ADCB02           | On 31/07/2016 | Spot Bond  | 0.00000   |       | 101.07720 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ADCB03           | On 31/01/2016 | Spot Bond  | 0.00000   |       | 101.04623 |           |              | 100.00000      |                   |            | 0.00          | 1,000,000,000    | 1,000,000,000.00 |
| ADCB04           | On 27/11/2017 | Spot Bond  | 0.00000   |       | 100.47743 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ADCP09           | On 02/03/2015 | Spot Bond  | 0.00000   |       | 100.36893 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ADCP10           | On 29/05/2015 | Spot Bond  | 0.00000   |       | 100.40181 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| AER01U           | On 18/11/2016 | Spot Bond  | 100.00000 |       | 22.49975  |           | 100.00000    | 22.39087       |                   |            | 0.00          | 0                | 0.00             |
| AFS1U            | On 27/09/2019 | Spot Bond  | 100.00000 |       | 11.07196  |           | 100.00000    | 14.08247       |                   |            | 0.00          | 0                | 0.00             |
| AHF1A1           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.52227 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| AHF1B1           | On 21/11/2014 | Spot Bond  | 0.00000   |       | 100.57417 |           |              |                |                   |            | 0.00          | 0                | 0.00             |
| AHF1C1           | On 21/11/2014 | Spot Bond  | 0.00000   |       | 100.60869 |           | 0.00000      | 0.00000        |                   |            | 0.00          | 0                | 0.00             |
| AHF2A1           | On 18/10/2015 | Spot Bond  | 0.00000   |       | 101.21075 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| AHF2B1           | On 18/10/2015 | Spot Bond  | 0.00000   |       | 101.32911 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| AHF2C1           | On 18/10/2015 | Spot Bond  | 0.00000   |       | 101.48681 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| AHF3A1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 101.16967 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| AHF3A2           | On 18/04/2016 | Spot Bond  | 7.76500   |       | 99.58082  |           | 7.70000      | 99.61972       |                   |            | 0.00          | 0                | 0.00             |
| AHF3B1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 101.49988 |           |              | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| AHF3C1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 101.74165 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| AIR01            | On 15/03/2019 | Spot Bond  | 8.60000   |       | 102.11183 |           | 8.52000      | 102.34466      |                   |            | 0.00          | 0                | 2,890,000,000.00 |
| AIR02            | On 30/04/2023 | Spot Bond  | 9.41000   |       | 114.46230 |           | 9.32000      | 114.96363      |                   |            | 0.00          | 0                | 0.00             |
| AIR03            | On 09/03/2016 | Spot Bond  | 7.21500   |       | 107.15257 |           | 7.17500      | 107.15852      |                   |            | 0.00          | 0                | 0.00             |
| AIR04            | On 29/05/2024 | Spot Bond  | 9.05500   |       | 101.67177 |           | 8.95500      | 102.25616      |                   |            | 0.00          | 0                | 0.00             |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 |       | 13.01405  |           | 100.00000    | 12.95619       |                   |            | 0.00          | 0                | 0.00             |
| AIR05            | On 29/05/2030 | Spot Bond  | 9.77000   |       | 102.30154 |           | 9.65000      | 103.21434      |                   |            | 0.00          | 0                | 0.00             |
| AIRL01           | On 30/04/2028 | Spot Bond  | 2.64000   |       | 166.48729 |           | 2.64000      | 166.46330      |                   |            | 0.00          | 0                | 0.00             |
| ANG010           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.24901 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ANG012           | On 06/06/2015 | Spot Bond  | 0.00000   |       | 100.17338 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ANG013           | On 05/06/2015 | Spot Bond  | 100.00000 |       | 68.22430  |           | 100.00000    | 67.97020       |                   |            | 0.00          | 0                | 0.00             |
| APF01            | On 26/09/2017 | Spot Bond  | 0.00000   |       | 101.76983 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| APF02            | On 26/09/2019 | Spot Bond  | 0.00000   |       | 101.14383 |           |              | 100.00000      |                   |            | 0.00          | 2,038,000,000    | 7,081,000,000.00 |
| 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   |       | 100.04869 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN006           | On 28/02/2017 | Spot Bond  | 0.00000   |       | 100.52921 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN007           | On 20/12/2016 | Spot Bond  | 0.00000   |       | 99.92244  |           |              | 100.00000      |                   |            | 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   |       | 99.89349  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN012           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 99.88809  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN013           | On 09/12/2015 | Spot Bond  | 0.00000   |       | 100.17232 |           |              | 100.00000      |                   |            | 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             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ASN015           | On 04/04/2017 | Spot Bond  | 0.00000   | 103.77000 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN016           | On 11/04/2017 | Spot Bond  | 0.00000   | 93.20000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN017           | On 09/03/2016 | Spot Bond  | 0.00000   | 102.18108 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN020           | On 09/06/2017 | Spot Bond  | 0.00000   | 98.33009  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN022           | On 07/12/2033 | Spot Bond  | 2.52000   | 298.01539 |           | 2.54000      | 130.76965      |                   |            | 0.00          | 0                | 0.00          |
| ASN023           | On 07/07/2017 | Spot Bond  | 0.00000   | 96.88119  |           |              | 100.00000      |                   |            | 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          |
| ASN025           | On 07/08/2015 | Spot Bond  | 0.00000   | 107.28064 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN028           | On 20/06/2019 | Spot Bond  | 0.00000   | 98.36520  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN031           | On 14/08/2017 | Spot Bond  | 0.00000   | 96.20299  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN032           | On 19/09/2017 | Spot Bond  | 0.00000   | 95.40354  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN033           | On 07/01/2015 | Spot Bond  | 0.00000   | 101.24590 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN034           | On 20/06/2019 | Spot Bond  | 0.00000   | 99.89476  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN036           | On 10/11/2019 | Spot Bond  | 0.00000   | 100.81162 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN037           | On 07/12/2033 | Spot Bond  | 2.53500   | 208.34492 |           | 2.55500      | 163.94924      |                   |            | 0.00          | 0                | 0.00          |
| ASN041           | On 21/11/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN35U           | On 20/12/2016 | Spot Bond  | 100.00000 | 25.79819  |           | 100.00000    | 25.47338       |                   |            | 0.00          | 0                | 0.00          |
| ASN38U           | On 20/12/2017 | Spot Bond  | 100.00000 | 15.54396  |           | 100.00000    | 15.23201       |                   |            | 0.00          | 0                | 0.00          |
| ASN39U           | On 20/12/2017 | Spot Bond  | 100.00000 | 15.63245  |           | 100.00000    | 15.31872       |                   |            | 0.00          | 0                | 0.00          |
| ASN40U           | On 20/12/2017 | Spot Bond  | 100.00000 | 15.23425  |           | 100.00000    | 14.92851       |                   |            | 0.00          | 0                | 0.00          |
| BAR001           | On 12/06/2018 | Spot Bond  | 0.00000   | 100.09070 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAR002           | On 20/12/2014 | Spot Bond  | 0.00000   | 99.90306  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAR003           | On 20/03/2016 | Spot Bond  | 0.00000   | 99.90443  |           |              | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAW10            | On 01/10/2016 | Spot Bond  |     | 0.00000   | 101.67157 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAW11            | On 01/10/2018 | Spot Bond  |     | 8.70000   | 105.53423 |           | 8.62000      | 105.74485      |                   |            | 0.00          | 0                | 50,000,000.00    |
| BAW13            | On 17/04/2017 | Spot Bond  |     | 0.00000   | 102.01223 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAW15            | On 01/02/2016 | Spot Bond  |     | 0.00000   | 101.26567 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAW17            | On 05/12/2018 | Spot Bond  |     | 0.00000   | 100.78823 |           |              | 100.00000      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| BAW18            | On 05/12/2020 | Spot Bond  |     | 0.00000   | 100.48789 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAW19            | On 05/12/2020 | Spot Bond  |     | 9.24000   | 101.75156 |           | 9.14000      | 102.15778      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| BAW2             | On 02/10/2015 | Spot Bond  |     | 7.47500   | 105.57639 |           | 7.41500      | 105.58081      |                   |            | 0.00          | 0                | 0.00             |
| BAW20U           | On 15/01/2016 | Spot Bond  |     | 100.00000 | 39.11204  |           | 100.00000    | 38.76880       |                   |            | 0.00          | 0                | 0.00             |
| BAW3             | On 02/10/2017 | Spot Bond  |     | 0.00000   | 104.54893 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAW8             | On 02/10/2017 | Spot Bond  |     | 8.58000   | 105.36327 |           | 8.51500      | 105.47692      |                   |            | 0.00          | 0                | 0.00             |
| BAYA01           | On 31/03/2016 | Spot Bond  |     | 10.94122  | 103.70881 |           | 10.94471     | 104.14862      |                   |            | 0.00          | 0                | 0.00             |
| BAYA04           | On 30/09/2015 | Spot Bond  |     | 10.96975  | 102.64559 |           | 10.97601     | 102.62770      |                   |            | 0.00          | 0                | 0.00             |
| BAYA05           | On 30/09/2015 | Spot Bond  |     | 10.99826  | 102.62281 |           | 11.00430     | 102.59112      |                   |            | 0.00          | 0                | 0.00             |
| BAYA06           | On 30/09/2016 | Spot Bond  |     | 0.00000   | 102.33414 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYA07           | On 31/12/2015 | Spot Bond  |     | 11.02633  | 102.58725 |           | 11.03268     | 102.65902      |                   |            | 0.00          | 0                | 0.00             |
| BAYA08           | On 31/12/2017 | Spot Bond  |     | 11.67066  | 102.78756 |           | 11.64427     | 102.77041      |                   |            | 0.00          | 0                | 0.00             |
| BAYA09           | On 31/12/2015 | Spot Bond  |     | 0.00000   | 102.38740 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYA10           | On 31/12/2015 | Spot Bond  |     | 0.00000   | 102.38740 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYA11           | On 31/03/2016 | Spot Bond  |     | 0.00000   | 102.38747 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYA12           | On 31/03/2016 | Spot Bond  |     | 11.19122  | 102.22810 |           | 11.19471     | 102.08289      |                   |            | 0.00          | 0                | 0.00             |
| BAYA13           | On 31/03/2016 | Spot Bond  |     | 11.12885  | 102.68251 |           | 11.13435     | 103.39661      |                   |            | 0.00          | 0                | 0.00             |
| BAYA14           | On 30/09/2015 | Spot Bond  |     | 10.96975  | 102.64559 |           | 10.97601     | 102.62770      |                   |            | 0.00          | 0                | 0.00             |
| BAYA15           | On 30/06/2016 | Spot Bond  |     | 11.02797  | 102.83911 |           | 11.02691     | 103.08070      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA16           | On 30/09/2016 | Spot Bond  | 10.19485 |       | 102.37619 |           | 10.18858     | 98.55892       |                   |            | 0.00          | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  | 0.00000  |       | 102.27030 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 102.25445 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 102.25445 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  | 0.00000  |       | 100.01230 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  | 10.21996 |       | 102.59622 |           | 10.23665     | 102.77112      |                   |            | 0.00          | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  | 11.35500 |       | 101.76827 |           | 11.29000     | 101.84789      |                   |            | 0.00          | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 102.19085 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  | 11.28000 |       | 99.66868  |           | 11.21500     | 75.47827       |                   |            | 0.00          | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  | 0.00000  |       | 100.01231 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 102.06812 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  | 9.28000  |       | 101.96351 |           | 9.28000      | 90.87106       |                   |            | 0.00          | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  | 0.00000  |       | 102.22266 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA32           | On 31/03/2018 | Spot Bond  | 11.10000 |       | 102.00809 |           | 11.02000     | 72.05002       |                   |            | 0.00          | 0                | 0.00          |
| BAYA33           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 102.15905 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA34           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 102.21205 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA35           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 102.21205 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA36           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 99.89380  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA37           | On 31/03/2016 | Spot Bond  | 0.00000  |       | 102.13359 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA39           | On 30/09/2018 | Spot Bond  | 0.00000  |       | 102.22741 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA41           | On 30/09/2018 | Spot Bond  | 0.00000  |       | 100.01229 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA42           | On 30/09/2018 | Spot Bond  | 0.00000  |       | 102.22741 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BAYA43           | On 31/03/2017 | Spot Bond  | 0.00000  |       | 102.13784 |           |              | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAYA44           | On 31/03/2017 | Spot Bond  | 0.00000   | 102.15325 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYA45           | On 31/03/2019 | Spot Bond  | 0.00000   | 102.22750 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYA46           | On 31/03/2015 | Spot Bond  | 0.00000   | 101.63158 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYA47           | On 30/09/2015 | Spot Bond  | 0.00000   | 101.74874 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYB02           | On 31/03/2016 | Spot Bond  | 13.94122  | 104.33693 |           | 13.94471     | 104.73602      |                   |            | 0.00          | 0                | 0.00             |
| BAYB03           | On 31/12/2016 | Spot Bond  | 15.13130  | 103.66722 |           | 15.12387     | 103.57043      |                   |            | 0.00          | 0                | 0.00             |
| BAYB04           | On 31/03/2017 | Spot Bond  | 13.98918  | 103.29463 |           | 13.98511     | 103.35882      |                   |            | 0.00          | 0                | 0.00             |
| BAYB05           | On 30/06/2019 | Spot Bond  | 0.00000   | 102.90023 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYB06           | On 31/12/2019 | Spot Bond  | 0.00000   | 102.90023 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYB07           | On 31/03/2020 | Spot Bond  | 0.00000   | 102.90023 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYB08           | On 30/09/2020 | Spot Bond  | 0.00000   | 103.00595 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYB09           | On 30/09/2018 | Spot Bond  | 0.00000   | 102.52989 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 24.34410  |           | 100.00000    | 24.25181       |                   |            | 0.00          | 0                | 0.00             |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 22.58251  |           | 100.00000    | 22.47323       |                   |            | 0.00          | 0                | 0.00             |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 20.55262  |           | 100.00000    | 20.45316       |                   |            | 0.00          | 0                | 0.00             |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.68681  |           | 100.00000    | 12.62541       |                   |            | 0.00          | 0                | 0.00             |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.68681  |           | 100.00000    | 12.62541       |                   |            | 0.00          | 0                | 0.00             |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 | 15.33894  |           | 100.00000    | 15.26472       |                   |            | 0.00          | 0                | 0.00             |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 | 13.29093  |           | 100.00000    | 13.22662       |                   |            | 0.00          | 0                | 0.00             |
| BCJ03            | On 17/04/2015 | Spot Bond  | 0.00000   | 101.13300 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BCJ04            | On 21/04/2017 | Spot Bond  | 0.00000   | 101.11235 |           |              | 100.00000      |                   |            | 0.00          | 0                | 8,100,000,000.00 |
| BCJ05            | On 07/07/2015 | Spot Bond  | 0.00000   | 101.30766 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BCJ06            | On 07/07/2017 | Spot Bond  | 0.00000   | 101.38513 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BCP3U            | On 30/06/2019 | Spot Bond  | 100.00000 | 8.65670   |           | 100.00000    | 8.61435        |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|----------------|
| BCP4U            | On 30/06/2019 | Spot Bond  | 100.00000 |       | 8.65670   | 100.00000 | 8.61435      |                |                   |                        | 0.00          | 0                | 0.00           |
| BCP88U           | On 23/01/2015 | Spot Bond  | 100.00000 |       | 90.79602  | 100.00000 | 90.34653     |                |                   | 160,000,000,000,000.00 | 1,600,000,000 | 300,000,000.00   |                |
| BCP89U           | On 19/02/2015 | Spot Bond  | 100.00000 |       | 85.08159  | 100.00000 | 84.68677     |                |                   |                        | 0.00          | 0                | 0.00           |
| BCP90U           | On 05/03/2015 | Spot Bond  | 100.00000 |       | 82.39278  | 100.00000 | 82.02247     |                |                   |                        | 0.00          | 0                | 0.00           |
| BD0202           | On 31/12/2018 | Spot Bond  | 2.02000   |       | 182.11283 | 2.01000   | 104.84954    |                |                   |                        | 0.00          | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  | 7.93000   |       | 158.79171 | 7.84000   | 100.09208    |                |                   |                        | 0.00          | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  | 7.93000   |       | 159.10166 | 7.84000   | 101.41134    |                |                   |                        | 0.00          | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.31500   |       | 99.76640  | 8.22500   | 100.43509    |                |                   |                        | 0.00          | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BEER02           | On 28/03/2018 | Spot Bond  | 7.70000   |       | 99.91932  | 7.62000   | 100.10413    |                |                   |                        | 0.00          | 0                | 100,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 102.07115 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 101.18216 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BG22A3           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 101.20542 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 30,000,000.00  |
| BG22B1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 101.28291 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BG22C1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 101.36037 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BG22D1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 101.57679 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 |       | 24.08086  | 100.00000 | 23.96433     |                |                   |                        | 0.00          | 0                | 0.00           |
| BG32A1           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BG32A2           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 101.00283 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BG32A3           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 101.02236 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 50,000,000.00  |
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 101.02887 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 101.10695 |           | 100.00000    |                |                   |                        | 0.00          | 0                | 0.00           |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 101.21097 |           | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 23.56089  |           | 100.00000    | 23.44687       |                   |            | 0.00          | 0                | 0.00             |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 23.56089  |           | 100.00000    | 23.44687       |                   |            | 0.00          | 0                | 0.00             |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.03660 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.03957 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.04038 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BG42A4           | On 15/03/2017 | Spot Bond  | 8.13000   |       | 103.58784 | 8.06500   |              | 103.67483      |                   |            | 0.00          | 0                | 0.00             |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.04280 |           |              | 100.00000      |                   |            | 0.00          | 400,000,000      | 200,000,000.00   |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   |       | 100.04700 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 13.48849  |           | 100.00000    | 13.42177       |                   |            | 0.00          | 0                | 0.00             |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 13.48849  |           | 100.00000    | 13.42177       |                   |            | 0.00          | 0                | 0.00             |
| BGL01            | On 19/11/2024 | Spot Bond  | 0.00000   |       | 100.75006 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BGL02            | On 19/11/2024 | Spot Bond  | 10.89000  |       | 100.49232 | 10.78500  |              | 101.06103      |                   |            | 0.00          | 0                | 0.00             |
| BGR01U           | On 17/12/2015 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00             |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   |       | 100.33981 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BID05            | On 26/06/2019 | Spot Bond  | 0.00000   |       | 101.21280 |           |              | 100.00000      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| BID06            | On 30/06/2019 | Spot Bond  | 8.41000   |       | 105.75662 | 8.33000   |              | 68.93645       |                   |            | 0.00          | 0                | 2,200,000,000.00 |
| BIDC41           | On 06/02/2015 | Spot Bond  | 0.00000   |       | 99.09377  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BIDC42           | On 14/01/2015 | Spot Bond  | 0.00000   |       | 98.72070  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BIDC43           | On 15/04/2015 | Spot Bond  | 0.00000   |       | 97.23325  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.47681 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   |       | 100.55039 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BLG1B            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.46814 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BLG1C            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.49105 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BLG1D            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.53265 |           |              | 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     |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| BLG1E            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.70502 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BLG1F            |        | On 21/11/2032 | Spot Bond | 0.00000   | 100.99665 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BSR11U           |        | On 19/06/2015 | Spot Bond | 100.00000 | 66.30813  |           | 100.00000    | 65.98373       |                   |            | 0.00          | 0                | 0.00              |
| BSR12            |        | On 25/01/2016 | Spot Bond | 0.00000   | 101.22492 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BSR13            |        | On 26/07/2016 | Spot Bond | 0.00000   | 101.25960 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC002           |        | On 17/03/2015 | Spot Bond | 0.00000   | 98.33192  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC004           |        | On 19/01/2015 | Spot Bond | 0.00000   | 98.70487  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC005           |        | On 20/10/2015 | Spot Bond | 0.00000   | 94.13189  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC006           |        | On 22/01/2015 | Spot Bond | 0.00000   | 99.38118  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC007           |        | On 28/01/2015 | Spot Bond | 0.00000   | 99.27816  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC008           |        | On 02/02/2015 | Spot Bond | 0.00000   | 99.19251  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC009           |        | On 23/02/2015 | Spot Bond | 0.00000   | 98.82516  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC010           |        | On 24/11/2015 | Spot Bond | 0.00000   | 93.54282  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC011           |        | On 18/02/2015 | Spot Bond | 0.00000   | 98.91441  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC012           |        | On 26/02/2015 | Spot Bond | 0.00000   | 98.77432  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC013           |        | On 19/05/2015 | Spot Bond | 100.00000 | 70.46332  |           | 100.00000    | 70.19231       |                   |            | 0.00          | 0                | 0.00              |
| BTC014           |        | On 09/01/2015 | Spot Bond | 0.00000   | 99.60625  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC015           |        | On 13/03/2015 | Spot Bond | 0.00000   | 98.51744  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BTC016           |        | On 16/03/2015 | Spot Bond | 0.00000   | 98.46929  |           | 100.00000    | 80.04386       |                   |            | 0.00          | 26,600,000,000   | 13,300,000,000.00 |
| BUS01U           |        | On 30/09/2016 | Spot Bond | 100.00000 | 29.87485  |           | 100.00000    | 29.73028       |                   |            | 0.00          | 0                | 0.00              |
| BWZJ17           |        | On 17/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| BWZJ18           |        | On 19/11/2018 | Spot Bond | 0.00000   | 100.61150 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| CBL08            |        | On 02/11/2016 | Spot Bond | 9.28000   | 109.84943 |           | 9.21500      | 109.91046      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CBL09            | On 29/01/2017 | Spot Bond  | 0.00000  |       | 106.77459 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CBL11            | On 06/05/2016 | Spot Bond  | 9.18000  |       | 102.87923 |           | 9.11500      | 102.91257      |                   |            | 0.00          | 0                | 620,000,000.00 |
| CBL12            | On 06/09/2018 | Spot Bond  | 12.30000 |       | 100.29227 |           | 12.22000     | 100.45590      |                   |            | 0.00          | 0                | 0.00           |
| CBL13            | On 01/02/2019 | Spot Bond  | 0.00000  |       | 99.66172  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CBL14            | On 01/02/2019 | Spot Bond  | 12.20000 |       | 102.24007 |           | 12.12000     | 102.42523      |                   |            | 0.00          | 0                | 0.00           |
| CBL15            | On 18/05/2015 | Spot Bond  | 0.00000  |       | 100.69031 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CBL16            | On 18/05/2017 | Spot Bond  | 9.17000  |       | 101.31637 |           | 9.10500      | 101.40545      |                   |            | 0.00          | 0                | 0.00           |
| CBL17            | On 23/08/2019 | Spot Bond  | 0.00000  |       | 98.85498  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CBL18            | On 23/08/2019 | Spot Bond  | 12.20000 |       | 99.46921  |           | 12.12000     | 99.67827       |                   |            | 0.00          | 0                | 0.00           |
| CBL19            | On 02/11/2015 | Spot Bond  | 0.00000  |       | 101.53580 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CBL20            | On 14/12/2019 | Spot Bond  | 0.00000  |       | 98.15313  |           |              | 100.00000      |                   |            | 0.00          | 0                | 65,000,000.00  |
| CBL21            | On 06/05/2016 | Spot Bond  | 0.00000  |       | 100.85703 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CBL22            | On 06/05/2020 | Spot Bond  | 9.99000  |       | 94.85160  |           | 9.89000      | 95.19522       |                   |            | 0.00          | 0                | 0.00           |
| CCT01            | On 23/06/2023 | Spot Bond  | 9.78000  |       | 115.67613 |           | 9.69000      | 116.18369      |                   |            | 0.00          | 0                | 50,000,000.00  |
| CCT02            | On 12/06/2024 | Spot Bond  | 10.06000 |       | 109.52097 |           | 9.97000      | 110.04055      |                   |            | 0.00          | 0                | 0.00           |
| CCT03            | On 15/03/2025 | Spot Bond  | 8.94000  |       | 117.53086 |           | 8.85000      | 118.13136      |                   |            | 0.00          | 0                | 0.00           |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000  |       | 100.27788 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.48000 |       | 103.28217 |           | 11.41500     | 103.29475      |                   |            | 0.00          | 0                | 0.00           |
| CGR13            | On 27/06/2016 | Spot Bond  | 0.00000  |       | 101.24748 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CGR14            | On 13/02/2018 | Spot Bond  | 0.00000  |       | 103.00366 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CGR14/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000 |       | 104.95650 |           | 10.00000     | 104.90170      |                   |            | 0.00          | 0                | 0.00           |
| CGR15            | On 22/07/2017 | Spot Bond  | 0.00000  |       | 102.02701 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CGR16            | On 22/09/2017 | Spot Bond  | 0.00000  |       | 99.87026  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CGR17            | On 24/10/2017 | Spot Bond  | 0.00000  |       | 101.44984 |           |              | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| CGR8             | On 22/07/2015 | Spot Bond  |     | 0.00000   | 102.45913 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CIG02            | On 30/08/2016 | Spot Bond  |     | 0.00000   | 100.38843 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CIG03            | On 30/06/2017 | Spot Bond  |     | 0.00000   | 101.90843 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CIG04            | On 30/06/2018 | Spot Bond  |     | 0.00000   | 101.98266 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CIG05            | On 30/06/2019 | Spot Bond  |     | 0.00000   | 102.06793 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CLA1U            | On 21/11/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   | 0,000,000,000,000,000.00 | 00,000,000,000 | 00,000,000,000.00 |               |
| CLA2U            | On 21/11/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   | 0,000,000,000,000,000.00 | 00,000,000,000 | 15,500,000,000.00 |               |
| CLA3U            | On 21/11/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   | 8,500,000,000,000,000.00 | 85,000,000,000 | 00,500,000,000.00 |               |
| CLB1U            | On 21/11/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |                          | 0.00           | 0                 | 0.00          |
| CLC1U            | On 21/12/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   | 1,550,000,000,000,000.00 | 15,500,000,000 | 15,500,000,000.00 |               |
| CLN126           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.99953 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN130           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.98941 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN134           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 101.04289 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN159           | On 14/02/2015 | Spot Bond  |     | 0.00000   | 100.78916 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  |     | 0.00000   | 99.89337  |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  |     | 0.00000   | 100.67807 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  |     | 10.11000  | 104.63351 |           | 10.11000     | 104.57744      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  |     | 0.00000   | 101.52264 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  |     | 2.76000   | 121.84363 |           | 2.76000      | 121.82549      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  |     | 0.00000   | 104.03475 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  |     | 3.14000   | 121.81030 |           | 3.14000      | 118.96077      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  |     | 8.25000   | 102.44124 |           | 8.25000      | 102.39549      |                   |                          | 0.00           | 0                 | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  |     | 2.82000   | 123.44035 |           | 2.82000      | 129.28791      |                   |                          | 0.00           | 0                 | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000   | 121.16462 |           | 2.40000      | 126.90728      |                   |            | 0.00          | 0                | 0.00             |
| CLN200           | On 20/12/2016 | Spot Bond  | 0.00000   | 99.84892  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN215           | On 17/10/2016 | Spot Bond  | 8.46500   | 101.49975 |           | 8.42500      | 101.52047      |                   |            | 0.00          | 0                | 0.00             |
| CLN219           | On 20/10/2016 | Spot Bond  | 0.00000   | 101.24931 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN220           | On 20/10/2016 | Spot Bond  | 0.00000   | 101.26579 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN221           | On 20/10/2016 | Spot Bond  | 8.51500   | 101.57522 |           | 8.47500      | 101.59593      |                   |            | 0.00          | 0                | 0.00             |
| CLN222           | On 20/10/2016 | Spot Bond  | 8.51500   | 101.57522 |           | 8.47500      | 101.59593      |                   |            | 0.00          | 0                | 0.00             |
| CLN225           | On 09/12/2016 | Spot Bond  | 8.56500   | 100.39222 |           | 8.52500      | 100.41767      |                   |            | 0.00          | 0                | 0.00             |
| CLN226           | On 20/12/2016 | Spot Bond  | 0.00000   | 99.89070  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN227           | On 20/12/2016 | Spot Bond  | 0.00000   | 99.87922  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN230           | On 17/01/2015 | Spot Bond  | 0.00000   | 101.27795 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN230/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00          | 0                | 0.00             |
| CLN231           | On 17/01/2015 | Spot Bond  | 0.00000   | 101.27795 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN231/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00          | 0                | 0.00             |
| CLN237           | On 14/02/2017 | Spot Bond  | 0.00000   | 100.69299 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN239           | On 20/03/2017 | Spot Bond  | 0.00000   | 99.88931  |           |              | 100.00000      |                   |            | 0.00          | 5,000,000,000    | 2,500,000,000.00 |
| CLN240           | On 24/02/2015 | Spot Bond  | 0.00000   | 100.48021 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN241           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.50928 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN242           | On 24/02/2019 | Spot Bond  | 9.35000   | 102.89680 |           | 9.35000      | 102.84571      |                   |            | 0.00          | 0                | 0.00             |
| CLN243           | On 24/02/2019 | Spot Bond  | 9.35000   | 102.89680 |           | 9.35000      | 102.84571      |                   |            | 0.00          | 0                | 0.00             |
| CLN244           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.45920 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN245           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.46039 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN247           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| CLN248           | On 14/03/2015 | Spot Bond  | 0.00000   | 100.13550 |           |              | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN250           |        | On 26/03/2015 | Spot Bond | 0.00000 | 99.89752  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN251           |        | On 26/03/2015 | Spot Bond | 0.00000 | 99.94815  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN252           |        | On 26/03/2015 | Spot Bond | 0.00000 | 99.95081  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN253           |        | On 26/03/2015 | Spot Bond | 0.00000 | 99.89752  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN254           |        | On 26/03/2015 | Spot Bond | 0.00000 | 99.89752  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN255           |        | On 26/03/2015 | Spot Bond | 0.00000 | 99.91299  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN256           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.68373 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN257           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.29007 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN258           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.78762 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN259           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.78762 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN260           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.78762 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN261           |        | On 26/03/2017 | Spot Bond | 0.00000 | 100.18491 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN262           |        | On 26/03/2019 | Spot Bond | 9.03000 | 104.31810 |           | 8.95000      | 104.55047      |                   |            | 0.00          | 0                | 0.00          |
| CLN268           |        | On 30/04/2017 | Spot Bond | 0.00000 | 101.89266 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN269           |        | On 20/06/2017 | Spot Bond | 0.00000 | 99.87544  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN272           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.26098 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN273           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.26188 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN274           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.30243 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN275           |        | On 22/05/2017 | Spot Bond | 0.00000 | 100.48526 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN277           |        | On 25/05/2017 | Spot Bond | 0.00000 | 100.54825 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN278           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.48316 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN279           |        | On 20/06/2015 | Spot Bond | 0.00000 | 101.35450 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN280           |        | On 07/06/2017 | Spot Bond | 0.00000 | 101.19657 |           |              | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN281           | On 21/06/2015 | Spot Bond  | 0.00000   | 100.10351 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           | On 27/06/2015 | Spot Bond  | 0.00000   | 99.92527  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN283           | On 20/09/2015 | Spot Bond  | 0.00000   | 99.89486  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN288           | On 10/08/2017 | Spot Bond  | 0.00000   | 101.18990 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN289           | On 30/08/2017 | Spot Bond  | 0.00000   | 100.83183 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  | 0.00000   | 99.93994  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  | 0.00000   | 99.71749  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN292           | On 26/06/2017 | Spot Bond  | 0.00000   | 102.08875 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN292/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.77351 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           | On 26/06/2017 | Spot Bond  | 0.00000   | 99.72069  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.81737 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN296           | On 20/12/2017 | Spot Bond  | 0.00000   | 99.88308  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN297           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.77319 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN298           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.92941 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN299           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.92603 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN301           | On 20/12/2017 | Spot Bond  | 0.00000   | 130.26544 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN302           | On 20/12/2017 | Spot Bond  | 0.00000   | 101.19053 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN303           | On 20/12/2017 | Spot Bond  | 0.00000   | 131.06162 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN304           | On 20/12/2017 | Spot Bond  | 0.00000   | 129.63147 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN305           | On 20/12/2017 | Spot Bond  | 0.00000   | 130.54682 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN310           | On 20/03/2018 | Spot Bond  | 0.00000   | 126.71675 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN311           | On 20/03/2018 | Spot Bond  | 0.00000   | 127.14675 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN313           | On 14/11/2022 | Spot Bond  | 0.00000   | 100.78649 |           |              | 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  |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN314           |        | On 14/11/2022 | Spot Bond | 10.59500 | 95.29487  |           | 10.49500     | 97.10284       |                   |            | 0.00          | 0                | 0.00           |
| CLN315           |        | On 20/03/2023 | Spot Bond | 11.11500 | 96.83316  |           | 11.01500     | 96.51627       |                   |            | 0.00          | 0                | 0.00           |
| CLN316           |        | On 30/06/2017 | Spot Bond | 0.00000  | 101.84108 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN317           |        | On 20/03/2023 | Spot Bond | 0.00000  | 99.87408  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN318           |        | On 14/11/2022 | Spot Bond | 0.00000  | 100.76893 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN319           |        | On 24/07/2017 | Spot Bond | 0.00000  | 101.18327 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN320           |        | On 30/04/2018 | Spot Bond | 0.00000  | 101.12882 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN321           |        | On 30/04/2018 | Spot Bond | 8.80500  | 101.12502 |           | 8.80500      | 102.73990      |                   |            | 0.00          | 0                | 0.00           |
| CLN322           |        | On 20/12/2015 | Spot Bond | 0.00000  | 99.88939  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN323           |        | On 24/07/2017 | Spot Bond | 0.00000  | 101.19489 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN324           |        | On 20/06/2018 | Spot Bond | 0.00000  | 123.64531 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN325           |        | On 20/06/2018 | Spot Bond | 0.00000  | 99.88434  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN326           |        | On 20/06/2018 | Spot Bond | 0.00000  | 99.88228  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN327           |        | On 20/06/2023 | Spot Bond | 0.00000  | 99.87436  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN328           |        | On 20/06/2018 | Spot Bond | 0.00000  | 99.88808  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN329           |        | On 20/06/2017 | Spot Bond | 0.00000  | 93.70771  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN330           |        | On 20/06/2017 | Spot Bond | 0.00000  | 99.84299  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN331           |        | On 20/06/2017 | Spot Bond | 0.00000  | 78.04944  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN332           |        | On 20/06/2018 | Spot Bond | 0.00000  | 99.87743  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN335           |        | On 30/06/2017 | Spot Bond | 0.00000  | 101.84108 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN336           |        | On 20/09/2015 | Spot Bond | 0.00000  | 112.23644 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN337           |        | On 20/09/2018 | Spot Bond | 0.00000  | 112.33009 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| CLN339           |        | On 28/07/2017 | Spot Bond | 0.00000  | 101.12056 |           |              | 100.00000      |                   |            | 0.00          | 0                | 400,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN340           | On 20/12/2018 | Spot Bond  | 0.00000   | 99.85428  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN341           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.85171 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN342           | On 20/06/2017 | Spot Bond  | 0.00000   | 99.84398  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN343           | On 20/12/2023 | Spot Bond  | 0.00000   | 99.87187  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN344           | On 20/12/2018 | Spot Bond  | 0.00000   | 99.90275  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN345           | On 20/12/2023 | Spot Bond  | 0.00000   | 99.87818  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN346           | On 28/07/2017 | Spot Bond  | 0.00000   | 101.10981 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN347           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.80763 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.79860 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN350           | On 28/10/2018 | Spot Bond  | 0.00000   | 101.05800 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN353           | On 28/05/2019 | Spot Bond  | 0.00000   | 102.33932 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN354           | On 20/12/2018 | Spot Bond  | 0.00000   | 102.78578 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN355           | On 24/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN358           | On 30/04/2018 | Spot Bond  | 0.00000   | 101.04074 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN359           | On 24/07/2017 | Spot Bond  | 0.00000   | 101.15189 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN360           | On 20/03/2019 | Spot Bond  | 0.00000   | 99.89924  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN361           | On 20/03/2024 | Spot Bond  | 10.55000  | 102.38528 |           | 10.55000     | 101.65575      |                   |            | 0.00          | 0                | 0.00          |
| CLN362           | On 20/03/2024 | Spot Bond  | 9.77500   | 107.04315 |           | 9.67500      | 106.92580      |                   |            | 0.00          | 0                | 0.00          |
| CLN363           | On 20/03/2024 | Spot Bond  | 0.00000   | 101.87998 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN364           | On 06/08/2023 | Spot Bond  | 0.00000   | 101.04478 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN365           | On 20/03/2024 | Spot Bond  | 11.91500  | 108.81094 |           | 11.81500     | 108.49008      |                   |            | 0.00          | 0                | 0.00          |
| CLN366           | On 06/08/2023 | Spot Bond  | 0.00000   | 101.11484 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN367           | On 06/08/2023 | Spot Bond  | 11.94500  | 108.49548 |           | 11.84500     | 109.14549      |                   |            | 0.00          | 0                | 0.00          |
| CLN368           | On 26/07/2022 | Spot Bond  | 10.37500  | 107.86669 |           | 10.27500     | 108.48793      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN369           | On 06/08/2023 | Spot Bond  | 0.00000  |       | 101.11484 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN370           | On 26/07/2022 | Spot Bond  | 0.00000  |       | 101.17922 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN371           | On 20/03/2024 | Spot Bond  | 0.00000  |       | 99.86616  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN372           | On 20/09/2023 | Spot Bond  | 0.00000  |       | 99.89171  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN373           | On 20/09/2023 | Spot Bond  | 0.00000  |       | 99.88939  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN374           | On 20/06/2019 | Spot Bond  | 0.00000  |       | 99.88939  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN375           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 101.91966 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN376           | On 20/03/2021 | Spot Bond  | 9.29000  |       | 104.99472 |           | 9.19000      | 105.55046      |                   |            | 0.00          | 0                | 0.00          |
| CLN377           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 102.24694 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN378           | On 20/06/2019 | Spot Bond  | 0.00000  |       | 99.87777  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN379           | On 20/03/2024 | Spot Bond  | 10.55000 |       | 102.53078 |           | 10.55000     | 102.47255      |                   |            | 0.00          | 0                | 0.00          |
| CLN380           | On 20/09/2024 | Spot Bond  | 11.00000 |       | 99.91126  |           | 11.00000     | 102.57656      |                   |            | 0.00          | 0                | 0.00          |
| CLN381           | On 21/07/2015 | Spot Bond  | 0.00000  |       | 101.15120 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN382           | On 20/03/2021 | Spot Bond  | 0.00000  |       | 99.87573  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN383           | On 22/07/2017 | Spot Bond  | 0.00000  |       | 101.16903 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN384           | On 20/09/2024 | Spot Bond  | 11.70500 |       | 104.60848 |           | 11.60500     | 105.29033      |                   |            | 0.00          | 0                | 0.00          |
| CLN385           | On 20/09/2024 | Spot Bond  | 0.00000  |       | 99.86370  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN386           | On 20/03/2021 | Spot Bond  | 0.00000  |       | 99.88939  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN387           | On 26/01/2021 | Spot Bond  | 0.00000  |       | 101.27294 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN388           | On 20/09/2019 | Spot Bond  | 0.00000  |       | 99.88187  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN389           | On 06/08/2023 | Spot Bond  | 0.00000  |       | 101.04487 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN390           | On 01/10/2016 | Spot Bond  | 0.00000  |       | 101.43627 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN391           | On 20/12/2015 | Spot Bond  | 0.00000  |       | 99.89828  |           |              | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN392           | On 20/03/2017 | Spot Bond  | 0.00000   | 99.89486  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN393           | On 20/12/2019 | Spot Bond  | 0.00000   | 87.60155  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN394           | On 20/09/2022 | Spot Bond  | 0.00000   | 99.88871  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  | 7.01000   | 40.51803  | 7.01000   | 39.88522     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  | 0.00000   | 166.39856 |           |              | 100.00000      |                   |            | 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  | 8.31500   | 143.41181 | 8.22500   | 100.43509    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  | 7.93000   | 158.79171 | 7.84000   | 36.46089     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  | 7.93000   | 159.10166 | 7.84000   | 36.89320     |                |                   |            | 0.00          | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  | 0.00000   | 94.10314  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  | 0.00000   | 94.05272  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  | 0.00000   | 101.56567 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF04           | On 10/10/2016 | Spot Bond  | 0.00000   | 101.56567 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF05           | On 20/09/2016 | Spot Bond  | 0.00000   | 99.88933  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF06           | On 20/12/2016 | Spot Bond  | 0.00000   | 99.89685  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF07           | On 20/06/2017 | Spot Bond  | 0.00000   | 99.89542  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF08           | On 10/07/2017 | Spot Bond  | 0.00000   | 101.55963 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF09           | On 20/06/2017 | Spot Bond  | 0.00000   | 99.88734  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF10           | On 24/07/2017 | Spot Bond  | 0.00000   | 101.18327 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF11           | On 20/03/2018 | Spot Bond  | 0.00000   | 99.89746  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF12           | On 20/06/2019 | Spot Bond  | 0.00000   | 99.89212  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF13           | On 20/06/2019 | Spot Bond  | 0.00000   | 99.89281  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLNF14           | On 20/09/2019 | Spot Bond  | 0.00000   | 99.89212  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| COH001           | On 26/11/2018 | Spot Bond  | 0.00000   | 100.50996 |           |              | 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     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| COH002           | On 15/04/2019 | Spot Bond  | 0.00000   |       | 101.50270 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| COJ02            | On 15/09/2016 | Spot Bond  | 8.87000   |       | 105.98688 |           | 8.87000      | 107.76914      |                   |            | 0.00                     | 0                | 0.00              |
| COJ04            | On 05/06/2018 | Spot Bond  | 8.53000   |       | 101.67638 |           | 8.46500      | 101.82351      |                   |            | 0.00                     | 0                | 950,000,000.00    |
| COJ05            | On 05/06/2023 | Spot Bond  | 9.93000   |       | 113.21899 |           | 9.83000      | 113.77289      |                   |            | 0.00                     | 0                | 20,000,000,000.00 |
| COJ06            | On 09/12/2015 | Spot Bond  | 8.27500   |       | 102.57326 |           | 8.21500      | 102.58419      |                   |            | 0.00                     | 0                | 0.00              |
| COJ07            | On 23/03/2021 | Spot Bond  | 9.50000   |       | 108.44110 |           | 9.40000      | 108.86919      |                   |            | 0.00                     | 0                | 0.00              |
| COJG01           | On 09/06/2024 | Spot Bond  | 9.55500   |       | 104.05933 |           | 9.45500      | 104.63909      |                   |            | 0.00                     | 0                | 0.00              |
| COT01            | On 03/04/2023 | Spot Bond  | 9.92500   |       | 97.31597  |           | 9.82500      | 97.80641       |                   |            | 0.00                     | 0                | 0.00              |
| COT02            | On 03/04/2028 | Spot Bond  | 10.66000  |       | 98.83932  |           | 10.57000     | 99.40325       |                   |            | 0.00                     | 0                | 0.00              |
| COT03            | On 05/06/2028 | Spot Bond  | 10.66000  |       | 91.82707  |           | 10.57000     | 92.37389       |                   |            | 0.00                     | 0                | 0.00              |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000   |       | 100.41041 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| CPL005           | On 01/03/2015 | Spot Bond  | 0.00000   |       | 100.33878 |           |              | 100.00000      |                   |            | 0.00                     | 600,000,000      | 300,000,000.00    |
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000   |       | 101.21250 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| CPL01U           | On 12/12/2019 | Spot Bond  | 100.00000 |       | 2.29646   |           | 100.00000    | 2.26136        |                   |            | 4,000,000,000,000,000.00 | 40,000,000,000   | 40,000,000,000.00 |
| CPL021           | On 25/08/2017 | Spot Bond  | 0.00000   |       | 100.45446 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| CPL022           | On 23/09/2019 | Spot Bond  | 0.00000   |       | 99.88210  |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| CPL023           | On 23/04/2015 | Spot Bond  | 0.00000   |       | 101.10034 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| CPL024           | On 27/11/2017 | Spot Bond  | 0.00000   |       | 100.33391 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| CPL02U           | On 12/03/2020 | Spot Bond  | 100.00000 |       | 1.62384   |           | 100.00000    | 1.59902        |                   |            | 7,500,000,000,000,000.00 | 75,000,000,000   | 75,000,000,000.00 |
| CPL03U           | On 12/12/2018 | Spot Bond  | 100.00000 |       | 3.99073   |           | 100.00000    | 3.95494        |                   |            | 7,500,000,000,000,000.00 | 75,000,000,000   | 75,000,000,000.00 |
| CPV01            | On 30/06/2029 | Spot Bond  | 11.26500  |       | 103.62415 |           | 11.16500     | 100.32099      |                   |            | 0.00                     | 0                | 12,800,000,000.00 |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 13.21424  |           | 100.00000    | 13.14887       |                   |            | 0.00                     | 0                | 0.00              |
| DEN39U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 5.75877   |           | 100.00000    | 5.72208        |                   |            | 0.00                     | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|---------------|
| DEN40U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 14.08996  |           | 100.00000    | 14.00017       |                   |                      | 0.00          | 0                | 0.00          |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 101.00266 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DENG44           | On 29/09/2017 | Spot Bond  | 7.85500   |       | 99.03717  |           | 7.79000      | 99.88190       |                   |                      | 0.00          | 0                | 0.00          |
| DENG53           | On 25/02/2015 | Spot Bond  | 0.00000   |       | 100.38010 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DENG54           | On 03/03/2015 | Spot Bond  | 0.00000   |       | 100.24163 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DENG55           | On 20/11/2015 | Spot Bond  | 0.00000   |       | 100.49133 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DLT02U           | On 06/11/2015 | Spot Bond  | 100.00000 |       | 58.87723  |           | 100.00000    | 57.99670       |                   |                      | 0.00          | 0                | 0.00          |
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.16587 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DLTB03           | On 09/10/2017 | Spot Bond  | 0.00000   |       | 101.54697 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DLTC06           | On 13/01/2015 | Spot Bond  | 0.00000   |       | 102.93736 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DLTC07           | On 04/02/2015 | Spot Bond  | 0.00000   |       | 102.56142 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DOL002           | On 15/07/2018 | Spot Bond  | 0.00000   |       | 99.02960  |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 99.85455  |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DOL004           | On 24/01/2019 | Spot Bond  | 0.00000   |       | 101.87619 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DOL006           | On 22/03/2019 | Spot Bond  | 0.00000   |       | 99.83611  |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DOL007           | On 20/06/2019 | Spot Bond  | 0.00000   |       | 99.87367  |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   |       | 102.28175 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00          |
| DV2021           | On 18/06/2021 | Spot Bond  | 8.49000   |       | 102.63228 |           | 8.39000      | 103.08762      |                   |                      | 0.00          | 0                | 0.00          |
| DV21             | On 15/06/2016 | Spot Bond  | 7.31500   |       | 110.77670 |           | 7.27500      | 110.79296      |                   |                      | 0.00          | 0                | 0.00          |
| DV22             | On 07/02/2020 | Spot Bond  | 8.32500   |       | 107.99877 |           | 8.22000      | 108.39706      |                   | 8,441,550,000,000.00 | 1,014,000,000 | 2,790,000,000.00 |               |
| DV23             | On 27/02/2023 | Spot Bond  | 8.98500   |       | 108.81697 |           | 8.88500      | 109.36059      |                   | 21,822,768,000.00    | 2,428,800     | 1,120,228,800.00 |               |
| DV24             | On 18/02/2024 | Spot Bond  | 9.18500   |       | 106.24684 |           | 9.08500      | 106.82140      |                   | 0.00                 | 0             | 0.00             |               |
| DV29             | On 18/02/2029 | Spot Bond  | 9.32000   |       | 109.36238 |           | 9.20000      | 110.28947      |                   | 0.00                 | 0             | 300,000,000.00   |               |
| DVC004           | On 12/12/2014 | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| DVC005           | On 23/06/2015 | Spot Bond  | 0.00000   |       | 99.89026  |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| DVC006           | On 29/06/2015 | Spot Bond  | 0.00000   |       | 101.45580 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| DVC007           | On 15/09/2015 | Spot Bond  | 0.00000   |       | 100.03683 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| DVC008           | On 20/11/2015 | Spot Bond  | 0.00000   |       | 100.48925 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| DVC009           | On 11/06/2015 | Spot Bond  | 100.00000 |       | 55.46162  | 100.00000 | 51.16869     |                |                   | 6,200,000,000,000,000.00 | 62,000,000,000 | 41,500,000,000.00 |                  |
| DVC010           | On 15/09/2015 | Spot Bond  | 100.00000 |       | 44.27538  | 100.00000 | 36.18173     |                |                   | 970,000,000,000,000.00   | 9,700,000,000  | 5,500,000,000.00  |                  |
| DVF16            | On 19/11/2016 | Spot Bond  | 0.00000   |       | 100.66102 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| DVF17            | On 18/03/2017 | Spot Bond  | 0.00000   |       | 99.98248  |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| DVF18            | On 30/03/2018 | Spot Bond  | 0.00000   |       | 100.98190 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| E170             | On 01/08/2020 | Spot Bond  | 7.81000   |       | 130.54554 | 7.70500   | 131.03803    |                |                   |                          | 0.00           | 0                 | 2,000,000,000.00 |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000   |       | 93.85949  |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| EFC02            | On 31/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |                          | 0.00           | 0                 | 0.00             |
| EFC03            | On 31/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |                          | 0.00           | 0                 | 0.00             |
| EFC04            | On 31/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |                          | 0.00           | 0                 | 0.00             |
| EL037            | On 31/01/2037 | Spot Bond  | 2.26000   |       | 115.44123 | 2.24000   | 100.63060    |                |                   |                          | 0.00           | 0                 | 6,100,000,000.00 |
| EL15             | On 29/06/2015 | Spot Bond  | 1.20000   |       | 136.30603 | 1.20000   | 102.34778    |                |                   |                          | 0.00           | 0                 | 1,200,000,000.00 |
| EL28             | On 02/05/2028 | Spot Bond  | 2.03000   |       | 124.03130 | 2.03000   | 124.01747    |                |                   |                          | 0.00           | 0                 | 0.00             |
| EL29             | On 19/11/2029 | Spot Bond  | 2.04000   |       | 111.47705 | 2.04000   | 111.46455    |                |                   |                          | 0.00           | 0                 | 4,300,000,000.00 |
| EL30             | On 29/07/2030 | Spot Bond  | 2.05000   |       | 112.45185 | 2.05000   | 112.43939    |                |                   |                          | 0.00           | 0                 | 0.00             |
| EL31             | On 02/06/2031 | Spot Bond  | 2.12000   |       | 103.20628 | 2.14000   | 102.90907    |                |                   |                          | 0.00           | 0                 | 0.00             |
| EL36             | On 31/01/2036 | Spot Bond  | 2.24000   |       | 115.83213 | 2.22000   | 100.96761    |                |                   |                          | 0.00           | 0                 | 4,700,000,000.00 |
| EMM01            | On 28/07/2020 | Spot Bond  | 9.39000   |       | 109.06976 | 9.29000   | 109.45939    |                |                   |                          | 0.00           | 0                 | 0.00             |
| EMM02            | On 11/03/2021 | Spot Bond  | 9.24000   |       | 109.73726 | 9.14000   | 110.17074    |                |                   |                          | 0.00           | 0                 | 50,000,000.00    |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| EMM03            | On 04/05/2024 | Spot Bond  | 9.71000   | 103.23518 |           | 9.62000      | 103.73713      |                   |            | 0.00          | 0                | 0.00             |
| EMM04            | On 16/05/2028 | Spot Bond  | 9.94500   | 97.19928  |           | 9.82500      | 95.78192       |                   |            | 0.00          | 0                | 0.00             |
| EMM05            | On 17/04/2029 | Spot Bond  | 10.09500  | 104.41596 |           | 9.97500      | 106.94296      |                   |            | 0.00          | 0                | 4,333,332,900.00 |
| EPF001           | On 19/08/2015 | Spot Bond  | 0.00000   | 100.63008 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EPF002           | On 28/05/2018 | Spot Bond  | 0.00000   | 94.92461  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EPF003           | On 12/09/2016 | Spot Bond  | 0.00000   | 100.09294 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EPF004           | On 06/11/2017 | Spot Bond  | 0.00000   | 100.87358 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EPF005           | On 06/11/2016 | Spot Bond  | 0.00000   | 100.84019 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EPFC11           | On 19/02/2015 | Spot Bond  | 0.00000   | 100.55492 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EPFC12           | On 05/11/2015 | Spot Bond  | 0.00000   | 100.79589 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EPFC13           | On 19/05/2015 | Spot Bond  | 0.00000   | 101.01301 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EQ209U           | On 11/06/2015 | Spot Bond  | 100.00000 | 78.00000  |           | 100.00000    | 77.56180       |                   |            | 0.00          | 0                | 0.00             |
| EQ212U           | On 12/02/2015 | Spot Bond  | 100.00000 | 92.65551  |           | 100.00000    | 92.21846       |                   |            | 0.00          | 0                | 0.00             |
| EQS02            | On 01/07/2015 | Spot Bond  | 11.25500  | 106.77055 |           | 11.19500     | 106.73831      |                   |            | 0.00          | 0                | 0.00             |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   | 101.31564 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   | 100.02455 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   | 101.85809 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EQS07            | On 09/04/2018 | Spot Bond  | 9.68000   | 98.77135  |           | 9.60000      | 98.93898       |                   |            | 0.00          | 0                | 0.00             |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   | 101.60151 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.41391 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ERS3B3           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ERS3B4           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.65908 |           |              | 100.00000      |                   |            | 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   | 100.69955 |           |              | 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     |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| ERSA12/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000 |       | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00                   | 0                | 0.00              |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000  |       | 100.59340 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000  |       | 100.61743 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000  |       | 100.58857 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000  |       | 100.60862 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| ERSA18           | On 17/11/2025 | Spot Bond  | 0.00000  |       | 100.60249 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| ERSA19           | On 17/11/2025 | Spot Bond  | 0.00000  |       | 100.59438 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| ES15             | On 30/08/2015 | Spot Bond  | 7.07500  |       | 102.75810 |           | 7.07500      | 102.71886      |                   |            | 0.00                   | 0                | 200,000,000.00    |
| ES18             | On 20/04/2018 | Spot Bond  | 7.63000  |       | 106.15413 |           | 7.55000      | 106.35011      |                   |            | 13,904,912,000.00      | 1,822,400        | 5,806,974,400.00  |
| ES23             | On 25/01/2023 | Spot Bond  | 8.35500  |       | 113.47114 |           | 8.25500      | 114.03926      |                   |            | 10,073,397,915,000.00  | 1,205,673,000    | 5,221,024,200.00  |
| ES26             | On 02/04/2026 | Spot Bond  | 8.65000  |       | 95.92511  |           | 8.56000      | 96.49949       |                   |            | 86,662,002,390,000.00  | 10,018,728,600   | 14,208,300,000.00 |
| ES33             | On 15/09/2033 | Spot Bond  | 9.39000  |       | 85.38204  |           | 9.42500      | 85.07232       |                   |            | 189,922,297,752,000.00 | 20,226,016,800   | 51,325,400,000.00 |
| ES42             | On 25/04/2042 | Spot Bond  | 9.44500  |       | 92.01360  |           | 9.32000      | 93.10097       |                   |            | 0.00                   | 0                | 19,200,000,000.00 |
| EXX01            | On 19/05/2017 | Spot Bond  | 0.00000  |       | 100.60407 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 2,000,000,000.00  |
| EXX02            | On 19/05/2019 | Spot Bond  | 0.00000  |       | 100.62288 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| FIFB01           | On 24/08/2015 | Spot Bond  | 0.00000  |       | 100.49088 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  | 0.00000  |       | 101.27262 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  | 0.00000  |       | 99.76066  |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| FIFB04           | On 21/11/2017 | Spot Bond  | 0.00000  |       | 100.55990 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| FIFC12           | On 10/03/2015 | Spot Bond  | 0.00000  |       | 101.87356 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| FIFC13           | On 10/04/2015 | Spot Bond  | 0.00000  |       | 101.35627 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| FIFC14           | On 20/11/2015 | Spot Bond  | 0.00000  |       | 100.50909 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| FIFC15           | On 02/12/2015 | Spot Bond  | 0.00000  |       | 100.29288 |           |              | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 |       | 11.44482  |           | 100.00000    | 11.38944       |                   |            | 0.00                  | 0                | 0.00             |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 |       | 11.13823  |           | 100.00000    | 11.08433       |                   |            | 0.00                  | 0                | 0.00             |
| FR2A4A           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.03839 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FR2A4B           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 98.60077  |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FR2A4C           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.04318 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FR2A4D           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.04636 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FRB05            | On 21/12/2018 | Spot Bond  | 9.20000   |       | 97.60485  |           | 9.12000      | 97.81716       |                   |            | 0.00                  | 0                | 0.00             |
| FRB08            | On 10/06/2016 | Spot Bond  | 0.00000   |       | 100.12965 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FRB09            | On 10/06/2017 | Spot Bond  | 0.00000   |       | 100.12958 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FRB10            | On 25/01/2017 | Spot Bond  | 0.00000   |       | 101.13480 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FRB11            | On 11/12/2022 | Spot Bond  | 0.00000   |       | 103.24356 |           |              | 100.00000      |                   |            | 0.00                  | 300,000,000      | 195,000,000.00   |
| FRB12            | On 02/06/2024 | Spot Bond  | 0.00000   |       | 100.34404 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FRB13            | On 02/06/2026 | Spot Bond  | 0.00000   |       | 100.34969 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FRB14            | On 02/06/2026 | Spot Bond  | 9.99000   |       | 100.44970 |           | 9.89000      | 101.09366      |                   |            | 0.00                  | 0                | 0.00             |
| FRBC21           | On 21/12/2018 | Spot Bond  | 10.05000  |       | 106.18141 |           | 9.97000      | 112.38475      |                   |            | 0.00                  | 0                | 4,750,000,000.00 |
| FRBC22           | On 21/12/2018 | Spot Bond  | 0.00000   |       | 99.88257  |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FRBI22           | On 31/01/2022 | Spot Bond  | 2.12000   |       | 133.65061 |           | 2.12000      | 132.74477      |                   |            | 0.00                  | 0                | 0.00             |
| FRBI23           | On 07/12/2023 | Spot Bond  | 2.15000   |       | 275.33657 |           | 2.14000      | 127.43322      |                   |            | 0.00                  | 0                | 0.00             |
| FRBI25           | On 31/01/2025 | Spot Bond  | 2.34000   |       | 112.03611 |           | 2.34000      | 105.38358      |                   |            | 0.00                  | 0                | 0.00             |
| FRBI28           | On 31/03/2028 | Spot Bond  | 2.37000   |       | 162.51594 |           | 2.37000      | 103.15018      |                   |            | 12,324,000,000,000.00 | 5,200,000,000    | 4,600,000,000.00 |
| FRBI33           | On 07/12/2033 | Spot Bond  | 2.16000   |       | 219.83997 |           | 2.18000      | 119.72739      |                   |            | 6,912,000,000,000.00  | 3,200,000,000    | 1,600,000,000.00 |
| FRBN04           | On 15/09/2015 | Spot Bond  | 7.50500   |       | 107.69291 |           | 7.44500      | 107.69378      |                   |            | 0.00                  | 0                | 0.00             |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 7.76800   |       | 63.42100  |           | 7.77000      | 64.02480       |                   |            | 0.00                  | 0                | 0.00             |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 9.44800   |       | 40.14172  |           | 9.44800      | 41.02776       |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBZ03           | On 10/12/2024 | Spot Bond  |     | 9.68000   | 38.81855  |           | 9.69000      | 39.70817       |                   |            | 0.00          | 0                | 0.00          |
| FRC02U           | On 02/03/2015 | Spot Bond  |     | 100.00000 | 82.95455  |           | 100.00000    | 82.57919       |                   |            | 0.00          | 0                | 0.00          |
| FRC03U           | On 27/03/2015 | Spot Bond  |     | 100.00000 | 85.14705  |           | 100.00000    | 84.78239       |                   |            | 0.00          | 0                | 0.00          |
| FRC107           | On 03/06/2021 | Spot Bond  |     | 0.00000   | 100.38763 |           |              | 100.00000      |                   |            | 0.00          | 0                | 40,000,000.00 |
| FRC109           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 99.87610  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 99.89342  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 99.88249  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC115           | On 20/06/2017 | Spot Bond  |     | 7.47000   | 98.00000  |           | 7.47000      | 99.89662       |                   |            | 0.00          | 0                | 0.00          |
| FRC116           | On 20/06/2017 | Spot Bond  |     | 7.47000   | 100.00000 |           | 7.47000      | 99.89662       |                   |            | 0.00          | 0                | 0.00          |
| FRC118           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 99.87573  |           |              | 100.00000      |                   |            | 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   | 99.88161  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC122           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 99.89236  |           |              | 100.00000      |                   |            | 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   | 99.87777  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC125           | On 20/09/2017 | Spot Bond  |     | 6.00000   | 100.00000 |           | 6.00000      | 99.91691       |                   |            | 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   | 99.86998  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC129           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC130           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC131           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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   | 99.83952  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 99.84431  |           |              | 100.00000      |                   |            | 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 | 18.24068  |           | 100.09221    | 18.15137       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 99.88912  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 111.74280 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           | On 20/09/2015 | Spot Bond  |     | 0.00000   | 99.86133  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           | On 20/09/2015 | Spot Bond  |     | 0.00000   | 104.54921 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 99.88505  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC151           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 98.00000  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC152           | On 20/12/2017 | Spot Bond  |     | 0.00000   | 99.88375  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           | On 20/12/2017 | Spot Bond  |     | 0.00000   | 99.89431  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           | On 20/12/2017 | Spot Bond  |     | 0.00000   | 99.88393  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           | On 20/12/2017 | Spot Bond  |     | 0.00000   | 99.84772  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           | On 20/12/2017 | Spot Bond  |     | 0.00000   | 99.88598  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           | On 14/12/2018 | Spot Bond  |     | 13.22500  | 61.45708  |           | 13.22500     | 61.41267       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC163           | On 20/03/2018 | Spot Bond  |     | 0.00000 | 99.89254  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           | On 20/03/2018 | Spot Bond  |     | 0.00000 | 99.89240  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC167           | On 20/03/2018 | Spot Bond  |     | 0.00000 | 99.85109  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 99.88748  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           | On 31/01/2025 | Spot Bond  |     | 3.57000 | 100.34984 |           | 3.57000      | 96.97670       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 99.88256  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC171           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 99.88256  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC172           | On 21/02/2018 | Spot Bond  |     | 0.00000 | 100.60180 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 101.84108 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC174           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.04607 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC176           | On 20/09/2018 | Spot Bond  |     | 0.00000 | 99.88939  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC177           | On 20/09/2018 | Spot Bond  |     | 0.00000 | 99.89199  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC178           | On 06/08/2023 | Spot Bond  |     | 0.00000 | 101.06019 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC179           | On 20/09/2020 | Spot Bond  |     | 0.00000 | 99.87341  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC180           | On 10/02/2016 | Spot Bond  |     | 0.00000 | 100.78391 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC181           | On 06/08/2023 | Spot Bond  |     | 0.00000 | 101.04925 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC182           | On 26/01/2021 | Spot Bond  |     | 0.00000 | 101.26283 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC183           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 99.85455  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC184           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 99.88502  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC185           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 102.46094 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC186           | On 20/03/2016 | Spot Bond  |     | 0.00000 | 99.89322  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC188           | On 20/03/2019 | Spot Bond  |     | 0.00000 | 99.88393  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC189           | On 20/03/2019 | Spot Bond  |     | 0.00000 | 99.88393  |           |              | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRC190           | On 14/03/2016 | Spot Bond  |     | 0.00000   | 100.03666 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC191           | On 02/04/2017 | Spot Bond  |     | 0.00000   | 101.59452 |           |              | 100.00000      |                   |            | 0.00          | 5,000,000,000    | 2,500,000,000.00 |
| FRC192           | On 02/04/2019 | Spot Bond  |     | 0.00000   | 101.68173 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC193           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 101.73257 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC193/JIBAR     | On 25/11/2020 | Spot Bond  |     | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00          | 0                | 0.00             |
| FRC194           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 101.39792 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC195           | On 20/06/2024 | Spot Bond  |     | 0.00000   | 99.87737  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC196           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 101.38324 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC197           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 101.71426 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC198           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 101.35810 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC199           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 101.36180 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC200           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 101.35560 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC201           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 101.23112 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC202           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 101.35560 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC203           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 101.22614 |           |              | 100.00000      |                   |            | 0.00          | 5,000,000,000    | 2,500,000,000.00 |
| FRC204           | On 06/05/2017 | Spot Bond  |     | 0.00000   | 100.93460 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC205           | On 06/05/2017 | Spot Bond  |     | 8.75000   | 100.96902 |           | 8.75000      | 101.22618      |                   |            | 0.00          | 0                | 0.00             |
| FRC206           | On 20/06/2019 | Spot Bond  |     | 0.00000   | 103.81190 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC207           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 7.90808   |           | 100.00000    | 7.85824        |                   |            | 0.00          | 0                | 0.00             |
| FRC208           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 7.23324   |           | 100.00000    | 9.47305        |                   |            | 0.00          | 0                | 0.00             |
| FRC209           | On 07/10/2020 | Spot Bond  |     | 0.00000   | 101.99031 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC210           | On 20/12/2019 | Spot Bond  |     | 100.00000 | 1.70732   |           | 100.00000    | 1.68966        |                   |            | 0.00          | 0                | 0.00             |
| FRC210           | On 20/12/2019 | Spot Bond  |     | 0.00000   | 99.87982  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC211           | On 29/10/2017 | Spot Bond  |     | 100.00000 | 19.82715  |           | 100.00000    | 27.56562       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRC212           | On 07/05/2020 | Spot Bond  |     | 0.00000   | 100.88623 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC213           | On 04/06/2021 | Spot Bond  |     | 100.00000 | 9.22954   |           | 100.00000    | 9.14676        |                   |            | 0.00          | 0                | 0.00             |
| FRC214           | On 07/11/2017 | Spot Bond  |     | 100.00000 | 25.59098  |           | 100.00000    | 25.20826       |                   |            | 0.00          | 0                | 0.00             |
| FRC215           | On 07/11/2019 | Spot Bond  |     | 0.00000   | 100.88619 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC216           | On 07/11/2017 | Spot Bond  |     | 100.00000 | 11.94752  |           | 100.00000    | 11.76884       |                   |            | 0.00          | 0                | 0.00             |
| FRC217           | On 07/11/2017 | Spot Bond  |     | 0.00000   | 100.88403 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC218           | On 07/11/2017 | Spot Bond  |     | 0.00000   | 100.83962 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC219           | On 04/11/2019 | Spot Bond  |     | 0.00000   | 100.95691 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC220           | On 04/11/2017 | Spot Bond  |     | 0.00000   | 100.89853 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC221           | On 31/01/2022 | Spot Bond  |     | 2.93000   | 126.92316 |           | 2.93000      | 100.30485      |                   |            | 0.00          | 0                | 0.00             |
| FRC222           | On 10/11/2016 | Spot Bond  |     | 0.00000   | 100.76354 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC223           | On 10/11/2016 | Spot Bond  |     | 0.00000   | 100.75352 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC224           | On 10/11/2016 | Spot Bond  |     | 0.00000   | 100.75352 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC225           | On 20/05/2020 | Spot Bond  |     | 0.00000   | 100.60428 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC37            | On 20/06/2015 | Spot Bond  |     | 0.00000   | 99.88462  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC40            | On 20/12/2015 | Spot Bond  |     | 0.00000   | 99.88532  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC46            | On 10/09/2017 | Spot Bond  |     | 0.00000   | 100.16048 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC61            | On 28/07/2017 | Spot Bond  |     | 0.00000   | 101.13957 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC66            | On 31/01/2022 | Spot Bond  |     | 3.46000   | 122.73139 |           | 3.46000      | 117.32231      |                   |            | 0.00          | 0                | 0.00             |
| FRC67            | On 20/09/2016 | Spot Bond  |     | 0.00000   | 99.88318  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC68            | On 20/09/2016 | Spot Bond  |     | 0.00000   | 99.88198  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC69            | On 31/01/2022 | Spot Bond  |     | 3.51000   | 122.34422 |           | 3.51000      | 107.86680      |                   |            | 0.00          | 0                | 0.00             |
| FRC71            | On 31/01/2022 | Spot Bond  |     | 3.49000   | 122.49892 |           | 3.49000      | 105.47569      |                   |            | 0.00          | 0                | 0.00             |
| FRC72            | On 31/01/2017 | Spot Bond  |     | 2.86000   | 127.60533 |           | 2.86000      | 102.15255      |                   |            | 0.00          | 0                | 4,125,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRC74            | On 20/09/2016 | Spot Bond  | 2.93000   |       | 134.90276 |           | 2.93000      | 101.45415      |                   |            | 0.00          | 0                | 0.00           |
| FRC76            | On 28/07/2017 | Spot Bond  | 0.00000   |       | 101.27788 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC83            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 99.89870  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC84            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 99.88402  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC85            | On 20/12/2014 | Spot Bond  | 0.00000   |       | 102.70378 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC86            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 99.86431  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC87            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 99.86936  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC94A           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 99.88078  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC96A           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 99.88092  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRC97            | On 20/03/2015 | Spot Bond  | 0.00000   |       | 103.07019 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRD003           | On 14/03/2016 | Spot Bond  | 0.00000   |       | 100.03529 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRD01U           | On 22/12/2018 | Spot Bond  | 100.00000 |       | 9.52452   | 100.00000 |              | 11.20428       |                   |            | 0.00          | 0                | 0.00           |
| FRD02U           | On 01/06/2016 | Spot Bond  | 100.00000 |       | 34.09403  | 100.00000 |              | 33.92539       |                   |            | 0.00          | 0                | 0.00           |
| FRD04U           | On 04/07/2015 | Spot Bond  | 100.00000 |       | 64.65619  | 100.00000 |              | 64.25309       |                   |            | 0.00          | 0                | 0.00           |
| FRD09U           | On 26/06/2017 | Spot Bond  | 100.00000 |       | 18.48016  | 100.00000 |              | 18.36368       |                   |            | 0.00          | 0                | 0.00           |
| FRD12U           | On 20/03/2018 | Spot Bond  | 100.00000 |       | 8.45170   | 100.00000 |              | 8.24021        |                   |            | 0.00          | 0                | 0.00           |
| FRD13U           | On 31/12/2019 | Spot Bond  | 100.00000 |       | 11.57348  | 100.00000 |              | 11.13509       |                   |            | 0.00          | 0                | 0.00           |
| FRI15            | On 14/03/2015 | Spot Bond  | 5.00000   |       | 151.94341 | 5.00000   |              | 151.90228      |                   |            | 0.00          | 0                | 0.00           |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   |       | 101.63237 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000   |       | 102.20158 |           |              | 100.00000      |                   |            | 0.00          | 500,000,000      | 250,000,000.00 |
| FRJ17            | On 04/04/2017 | Spot Bond  | 0.00000   |       | 102.29613 |           |              | 100.00000      |                   |            | 0.00          | 200,000,000      | 100,000,000.00 |
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000   |       | 101.60531 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000   |       | 100.96677 |           |              | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRJ20            |        | On 20/09/2020 | Spot Bond | 0.00000  | 98.72712  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRJ21            |        | On 15/09/2021 | Spot Bond | 0.00000  | 99.42441  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS100           |        | On 15/01/2024 | Spot Bond | 1.94800  | 107.25196 |           | 1.94800      | 83.92095       |                   |            | 0.00          | 0                | 0.00          |
| FRS101           |        | On 31/01/2038 | Spot Bond | 2.36000  | 137.09961 |           | 2.34000      | 104.68278      |                   |            | 0.00          | 0                | 0.00          |
| FRS102           |        | On 21/01/2017 | Spot Bond | 0.00000  | 101.14010 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS103           |        | On 23/01/2024 | Spot Bond | 10.38000 | 101.54336 |           | 10.38000     | 101.48682      |                   |            | 0.00          | 0                | 0.00          |
| FRS104           |        | On 23/01/2024 | Spot Bond | 10.38000 | 101.54336 |           | 10.38000     | 101.48682      |                   |            | 0.00          | 0                | 0.00          |
| FRS105           |        | On 10/11/2015 | Spot Bond | 0.00000  | 108.68000 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS107           |        | On 30/01/2016 | Spot Bond | 0.00000  | 101.16663 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS108           |        | On 31/01/2038 | Spot Bond | 2.50000  | 110.62892 |           | 2.48000      | 102.24461      |                   |            | 0.00          | 0                | 0.00          |
| FRS109           |        | On 07/12/2033 | Spot Bond | 2.47000  | 210.28406 |           | 2.49000      | 210.52975      |                   |            | 0.00          | 0                | 0.00          |
| FRS110           |        | On 31/01/2038 | Spot Bond | 2.47000  | 111.21622 |           | 2.45000      | 111.59509      |                   |            | 0.00          | 0                | 0.00          |
| FRS111           |        | On 03/04/2015 | Spot Bond | 0.00000  | 101.29910 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS112           |        | On 07/12/2033 | Spot Bond | 2.50000  | 209.38636 |           | 2.52000      | 209.64025      |                   |            | 0.00          | 0                | 0.00          |
| FRS113           |        | On 29/04/2019 | Spot Bond | 0.00000  | 101.28322 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS114           |        | On 31/01/2025 | Spot Bond | 2.42500  | 111.18085 |           | 2.42500      | 111.16630      |                   |            | 0.00          | 0                | 0.00          |
| FRS115           |        | On 31/03/2038 | Spot Bond | 2.56000  | 109.46552 |           | 2.54000      | 109.83661      |                   |            | 0.00          | 0                | 0.00          |
| FRS116           |        | On 26/06/2015 | Spot Bond | 0.00000  | 101.48753 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS117           |        | On 05/05/2016 | Spot Bond | 0.00000  | 51.67600  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS118           |        | On 06/08/2015 | Spot Bond | 0.00000  | 100.75080 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS119           |        | On 31/01/2038 | Spot Bond | 2.66500  | 107.46501 |           | 2.64500      | 108.70013      |                   |            | 0.00          | 0                | 0.00          |
| FRS120           |        | On 07/12/2033 | Spot Bond | 2.62000  | 260.80173 |           | 2.64000      | 113.70364      |                   |            | 0.00          | 0                | 0.00          |
| FRS121           |        | On 07/12/2033 | Spot Bond | 2.67000  | 258.95796 |           | 2.69000      | 112.03938      |                   |            | 0.00          | 0                | 0.00          |
| FRS122           |        | On 31/01/2025 | Spot Bond | 2.35500  | 97.95229  |           | 2.35500      | 98.07996       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS123           | On 07/12/2033 | Spot Bond  | 2.70000   | 203.51958 | 2.72000   | 160.15304 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  | 2.27000   | 272.92165 | 2.26000   | 126.31454 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  | 2.16000   | 275.13436 | 2.15000   | 127.33955 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  | 2.88000   | 261.02915 | 2.87000   | 120.80566 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  | 2.59000   | 129.69866 | 2.59000   | 102.05736 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  | 0.00000   | 101.09291 |           | 100.00000 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  | 2.12000   | 129.56402 | 2.12000   | 133.63530 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  | 0.00000   | 101.30227 |           | 100.00000 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  | 0.00000   | 101.54004 |           | 100.00000 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  | 0.00000   | 100.93348 |           | 100.00000 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  | 2.34000   | 110.80947 | 2.32000   | 111.24839 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 | 21.49711  | 104.97509 | 21.38607  |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 | 25.13973  | 101.07593 | 25.01419  |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 | 18.59159  | 100.44759 | 18.49926  |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 | 21.37046  | 100.76967 | 21.26520  |              |                |                   |            | 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  | 1.99000   | 120.15868 | 2.01000   | 119.64679 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS82            | On 21/11/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS85            | On 31/01/2025 | Spot Bond  | 2.28500   | 112.59346 | 2.28500   | 98.17972  |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS86            | On 23/04/2018 | Spot Bond  | 0.00000   | 98.66046  |           | 100.00000 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS87            | On 31/01/2025 | Spot Bond  | 2.31500   | 112.28906 | 2.31500   | 97.91413  |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000   | 100.45398 |           | 100.00000 |              |                |                   |            | 0.00          | 0                | 0.00          |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.36000   | 343.51788 | 2.35000   | 125.48320 |              |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest  |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000  |       | 100.78803 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000  |       | 100.43441 |           |              | 100.00000      |                   |            | 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           |
| FRX15            | On 14/03/2015 | Spot Bond  | 6.28500  |       | 102.83446 |           | 6.31500      | 102.79218      |                   |            | 0.00              | 0                | 100,000,000.00 |
| FRX16            | On 15/09/2016 | Spot Bond  | 7.55500  |       | 102.75095 |           | 7.51500      | 102.77368      |                   |            | 0.00              | 0                | 0.00           |
| FRX17            | On 15/09/2017 | Spot Bond  | 7.93000  |       | 103.54390 |           | 7.86500      | 103.65886      |                   |            | 0.00              | 0                | 0.00           |
| FRX18            | On 14/04/2018 | Spot Bond  | 8.08000  |       | 108.75593 |           | 8.00000      | 108.94854      |                   |            | 0.00              | 0                | 0.00           |
| FRX19            | On 15/11/2019 | Spot Bond  | 8.58000  |       | 102.43688 |           | 8.47500      | 102.80893      |                   |            | 48,048,000,000.00 | 5,600,000        | 960,000,000.00 |
| FRX20            | On 01/10/2020 | Spot Bond  | 8.79000  |       | 101.64954 |           | 8.69000      | 102.04905      |                   |            | 0.00              | 0                | 0.00           |
| FRX23            | On 28/02/2023 | Spot Bond  | 9.38500  |       | 93.08044  |           | 9.28500      | 93.56522       |                   |            | 0.00              | 0                | 0.00           |
| FRX24            | On 10/12/2024 | Spot Bond  | 9.42000  |       | 108.68722 |           | 9.33000      | 109.24174      |                   |            | 0.00              | 0                | 0.00           |
| FRX26            | On 01/10/2026 | Spot Bond  | 9.76000  |       | 100.18437 |           | 9.67000      | 101.70376      |                   |            | 0.00              | 0                | 500,000,000.00 |
| FRX31            | On 21/02/2031 | Spot Bond  | 10.25000 |       | 97.15373  |           | 10.13000     | 98.00446       |                   |            | 0.00              | 0                | 0.00           |
| FRX45            | On 14/04/2045 | Spot Bond  | 10.04500 |       | 82.06824  |           | 9.92000      | 83.01293       |                   |            | 0.00              | 0                | 0.00           |
| FS1A2            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 99.91347  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| FS1A3            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 99.91014  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| FS1A4            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 99.90880  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| FS1A5            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 99.90541  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| FS1B1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 99.90005  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| FS1C1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 99.89603  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| FS1D1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 99.87865  |           |              | 100.00000      |                   |            | 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  |       | 100.50803 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| FS2A3            | On 20/08/2038 | Spot Bond  | 0.00000  |       | 100.52984 |           |              | 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 |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS2A4            | On 20/08/2038 | Spot Bond  | 0.00000   |         | 100.36747 |           |              | 100.00000      |                   |            | 0.00          | 10,000,000       | 5,000,000.00  |
| FS2A5            | On 20/08/2038 | Spot Bond  | 0.00000   |         | 100.54954 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FS2B1            | On 20/08/2038 | Spot Bond  | 0.00000   |         | 100.57140 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FS2C1            | On 20/08/2038 | Spot Bond  | 0.00000   |         | 100.58962 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FS2D1            | On 20/08/2038 | Spot Bond  | 0.00000   |         | 100.66966 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GBL01            | On 15/10/2015 | Spot Bond  | 0.00000   |         | 101.58413 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GFC03            | On 10/04/2015 | Spot Bond  | 0.00000   |         | 101.69392 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GFC04            | On 11/04/2017 | Spot Bond  | 8.93000   |         | 102.86024 |           | 8.86500      | 102.94575      |                   |            | 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          |
| GPT31            | On 05/02/2015 | Spot Bond  | 0.00000   |         | 101.06541 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GRB01U           | On 08/12/2019 | Spot Bond  | 100.00000 |         | 13.60780  | 100.00000 |              | 13.39980       |                   |            | 0.00          | 0                | 0.00          |
| GRB02U           | On 08/12/2017 | Spot Bond  | 100.00000 |         | 20.03541  | 100.00000 |              | 19.72916       |                   |            | 0.00          | 0                | 0.00          |
| GRB03U           | On 03/03/2019 | Spot Bond  | 100.00000 |         | 11.21630  | 100.00000 |              | 11.03485       |                   |            | 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   |         | 100.99379 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A2           | On 25/10/2017 | Spot Bond  | 0.00000   |         | 101.01442 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A3           | On 25/10/2017 | Spot Bond  | 0.00000   |         | 101.05429 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GRH1B            | On 25/10/2017 | Spot Bond  | 0.00000   |         | 101.10375 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GRH1C            | On 25/10/2017 | Spot Bond  | 0.00000   |         | 101.17237 |           |              | 100.00000      |                   |            | 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          |
| GRT02            | On 13/05/2016 | Spot Bond  | 0.00000   |         | 101.36321 |           |              | 100.00000      |                   |            | 0.00          | 0                | 20,000,000.00 |
| GRT03            | On 15/10/2015 | Spot Bond  | 0.00000   |         | 101.30555 |           |              | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| GRT04            | On 15/09/2016 | Spot Bond  |     | 0.00000   | 101.01456 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 1,000,000,000.00 |
| GRT05            | On 25/01/2015 | Spot Bond  |     | 0.00000   | 101.12640 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| GRT06            | On 11/12/2017 | Spot Bond  |     | 0.00000   | 100.02453 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| GRT07            | On 21/02/2024 | Spot Bond  |     | 0.00000   | 100.57152 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| GRT08            | On 24/06/2019 | Spot Bond  |     | 0.00000   | 99.86418  |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| GRX01U           | On 30/06/2032 | Spot Bond  |     | 100.00000 | 0.00001   |           | 100.00000    | 0.00001        |                   |            | 0.00                 | 0                | 915,700,000.00   |
| GSIS02           | On 24/02/2015 | Spot Bond  |     | 0.00000   | 100.43299 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| GSIS03           | On 26/06/2015 | Spot Bond  |     | 0.00000   | 99.77585  |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| GSIZ16           | On 23/09/2016 | Spot Bond  |     | 0.00000   | 100.85755 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 271,800,000.00   |
| HCH01            | On 25/10/2016 | Spot Bond  |     | 0.00000   | 101.29409 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HIL01U           | On 21/11/2019 | Spot Bond  |     | 100.00000 | 15.52862  |           | 100.00000    | 15.29639       |                   |            | 0.00                 | 0                | 0.00             |
| HILB01           | On 18/07/2015 | Spot Bond  |     | 0.00000   | 101.43743 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HILB02           | On 13/09/2017 | Spot Bond  |     | 0.00000   | 100.03852 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HILB03           | On 02/05/2018 | Spot Bond  |     | 0.00000   | 100.91397 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HILB04           | On 01/11/2019 | Spot Bond  |     | 0.00000   | 100.92470 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HILC16           | On 22/01/2015 | Spot Bond  |     | 0.00000   | 101.10725 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HILC17           | On 05/02/2015 | Spot Bond  |     | 0.00000   | 101.07544 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HM1B5U           | On 19/07/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00             |
| HM1B6U           | On 19/07/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00                 | 0                | 0.00             |
| HMS1B2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HMS1B3           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HMS1B7           | On 19/07/2046 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| HMS1B8           | On 19/07/2015 | Spot Bond  |     | 0.00000   | 101.23441 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 20,000,000.00    |
| HMS1B9           | On 19/07/2015 | Spot Bond  |     | 7.39661   | 98.43641  |           | 7.35734      | 102.14698      |                   |            | 2,218,983,000,000.00 | 300,000,000      | 50,000,000.00    |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|-------------------|
| 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   |       | 101.28964 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00              |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.39687   |       | 104.41639 |           | 8.35769      | 101.82328      |                   |            | 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   |       | 101.36063 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00              |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 8.84716   |       | 104.41639 |           | 8.80802      | 101.89144      |                   |            | 0.00              | 0                | 0.00              |
| HMS1E2           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00              | 0                | 0.00              |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 0.00000   |       | 101.44736 |           |              | 100.00000      |                   |            | 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   |       | 101.32573 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00              |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000   |       | 101.46857 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00              |
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000   |       | 101.51988 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00              |
| HPF04            | On 17/02/2017 | Spot Bond  | 0.00000   |       | 100.86808 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00              |
| HPF04/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000  |       | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00              | 0                | 0.00              |
| HPF05            | On 17/02/2017 | Spot Bond  | 8.96000   |       | 105.05115 |           | 8.89500      | 105.12872      |                   |            | 0.00              | 0                | 0.00              |
| HWAY20           | On 31/07/2020 | Spot Bond  | 8.05000   |       | 111.23269 |           | 7.94500      | 111.67626      |                   |            | 64,400,000,000.00 | 8,000,000        | 10,319,570,000.00 |
| HWAY23           | On 07/12/2023 | Spot Bond  | 1.97000   |       | 279.00684 |           | 1.96000      | 129.13341      |                   |            | 0.00              | 0                | 11,278,900,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  | 1.97000   |       | 285.31430 |           | 1.96000      | 132.06164      |                   |            | 0.00              | 0                | 0.00              |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.34500   |       | 102.62708 |           | 9.23500      | 103.55851      |                   |            | 17,755,500,000.00 | 1,900,000        | 12,611,586,800.00 |
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.34500   |       | 102.61229 |           | 9.23500      | 103.56089      |                   |            | 0.00              | 0                | 0.00              |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 |       | 97.58713  |           | 100.00000    | 97.06667       |                   |            | 0.00              | 0                | 0.00              |
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 25.39193  |           | 100.00000    | 25.26770       |                   |            | 0.00              | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 |       | 63.98426  |           | 100.00000    | 63.67463       |                   |            | 0.00                   | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 |       | 30.57696  |           | 100.00000    | 30.42899       |                   |            | 0.00                   | 0                | 0.00              |
| HWF06U           | On 20/11/2016 | Spot Bond  | 100.00000 |       | 22.39087  |           | 100.00000    | 22.28251       |                   |            | 0.00                   | 0                | 0.00              |
| HWF07U           | On 26/03/2015 | Spot Bond  | 100.00000 |       | 97.58714  |           | 100.00000    | 98.62580       |                   |            | 0.00                   | 0                | 0.00              |
| HWY023/R197      | On 25/11/2020 | Spot Bond  | 10.00000  |       | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00                   | 0                | 0.00              |
| I2025            | On 31/01/2025 | Spot Bond  | 1.67500   |       | 118.98869 |           | 1.67500      | 118.97790      |                   |            | 347,766,352,860,000.00 | 07,621,703,200   | 08,981,707,300.00 |
| I2038            | On 31/01/2038 | Spot Bond  | 1.74000   |       | 126.73382 |           | 1.72000      | 127.18231      |                   |            | 46,316,130,144,000.00  | 26,618,465,600   | 09,892,081,900.00 |
| I2046            | On 31/03/2046 | Spot Bond  | 1.75000   |       | 128.11655 |           | 1.73000      | 128.68091      |                   |            | 12,081,487,950,000.00  | 6,903,707,400    | 68,311,400,000.00 |
| I2050            | On 31/12/2050 | Spot Bond  | 1.76000   |       | 138.43634 |           | 1.76000      | 138.42316      |                   |            | 333,687,399,232,000.00 | 89,595,113,200   | 23,321,637,300.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   |       | 97.20000  |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  | 7.39500   |       | 103.39442 |           | 7.33500      | 103.36778      |                   |            | 38,454,000,000,000.00  | 5,200,000,000    | 2,600,000,000.00  |
| IBL13            | On 12/03/2015 | Spot Bond  | 0.00000   |       | 100.37755 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IBL14            | On 28/06/2015 | Spot Bond  | 0.00000   |       | 102.24976 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IBL21            | On 15/03/2016 | Spot Bond  | 8.06500   |       | 104.09692 |           | 8.02500      | 104.09877      |                   |            | 0.00                   | 0                | 0.00              |
| IBL22            | On 15/03/2018 | Spot Bond  | 7.83000   |       | 108.62501 |           | 7.76500      | 108.76954      |                   |            | 0.00                   | 0                | 0.00              |
| IBL28            | On 18/08/2016 | Spot Bond  | 7.88500   |       | 103.29315 |           | 7.84500      | 103.31180      |                   |            | 0.00                   | 0                | 0.00              |
| IBL33            | On 03/11/2016 | Spot Bond  | 0.00000   |       | 100.90762 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IBL34            | On 31/01/2017 | Spot Bond  | 1.70000   |       | 130.65838 |           | 1.70000      | 101.34722      |                   |            | 0.00                   | 0                | 0.00              |
| IBL36            | On 31/01/2022 | Spot Bond  | 2.19000   |       | 133.05338 |           | 2.19000      | 104.69937      |                   |            | 0.00                   | 0                | 0.00              |
| IBL37            | On 02/04/2015 | Spot Bond  | 0.00000   |       | 101.67050 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IBL38            | On 02/04/2017 | Spot Bond  | 0.00000   |       | 102.21026 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IBL39            | On 02/04/2018 | Spot Bond  | 7.95000   |       | 104.12934 |           | 7.88500      | 104.27309      |                   |            | 0.00                   | 0                | 0.00              |
| IBL40            | On 15/06/2015 | Spot Bond  | 0.00000   |       | 100.27736 |           |              | 100.00000      |                   |            | 0.00                   | 600,000,000      | 300,000,000.00    |
| IBL42            | On 15/06/2017 | Spot Bond  | 0.00000   |       | 100.99594 |           |              | 100.00000      |                   |            | 0.00                   | 66,900,000,000   | 33,450,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| IBL43            | On 15/11/2015 | Spot Bond  | 0.00000   |       | 100.72187 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL43/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000  |       | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00              | 0                | 0.00             |
| IBL45            | On 21/12/2018 | Spot Bond  | 8.53000   |       | 98.14555  |           | 8.45000      | 98.36555       |                   |            | 0.00              | 0                | 0.00             |
| IBL46            | On 15/01/2020 | Spot Bond  | 9.00000   |       | 96.03284  |           | 8.89500      | 96.39070       |                   |            | 23,400,000,000.00 | 2,600,000        | 2,460,000,000.00 |
| IBL48            | On 19/03/2016 | Spot Bond  | 0.00000   |       | 99.92795  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL49            | On 02/04/2018 | Spot Bond  | 8.03000   |       | 99.53829  |           | 7.96500      | 99.67837       |                   |            | 0.00              | 0                | 0.00             |
| IBL50            | On 02/08/2020 | Spot Bond  | 9.05000   |       | 103.58531 |           | 8.94500      | 104.01674      |                   |            | 0.00              | 0                | 0.00             |
| IBL52            | On 31/07/2016 | Spot Bond  | 0.00000   |       | 100.79761 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL53            | On 31/07/2018 | Spot Bond  | 0.00000   |       | 100.93703 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL54            | On 31/07/2016 | Spot Bond  | 7.90000   |       | 101.75360 |           | 7.90000      | 101.71076      |                   |            | 0.00              | 0                | 0.00             |
| IBL55            | On 31/07/2018 | Spot Bond  | 8.31000   |       | 102.43328 |           | 8.23000      | 102.63375      |                   |            | 0.00              | 0                | 0.00             |
| IBL56            | On 31/01/2019 | Spot Bond  | 0.00000   |       | 101.03257 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL57            | On 13/02/2017 | Spot Bond  | 0.00000   |       | 100.65948 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL58            | On 13/02/2017 | Spot Bond  | 7.60000   |       | 104.69951 |           | 7.53500      | 104.78624      |                   |            | 0.00              | 0                | 0.00             |
| IBL59            | On 17/02/2019 | Spot Bond  | 8.27000   |       | 106.29071 |           | 8.19000      | 106.52777      |                   |            | 0.00              | 0                | 0.00             |
| IBL60            | On 17/02/2024 | Spot Bond  | 9.40500   |       | 108.51969 |           | 9.30500      | 109.09462      |                   |            | 0.00              | 0                | 0.00             |
| IBL61            | On 31/03/2019 | Spot Bond  | 0.00000   |       | 101.55685 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL62            | On 24/04/2017 | Spot Bond  | 0.00000   |       | 101.04668 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL63            | On 29/07/2017 | Spot Bond  | 0.00000   |       | 100.96377 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL64            | On 29/07/2019 | Spot Bond  | 0.00000   |       | 100.98383 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IBL65            | On 29/07/2021 | Spot Bond  | 0.00000   |       | 101.00373 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 |       | 0.00648   |           | 100.00000    | 0.00645        |                   |            | 0.00              | 0                | 0.00             |
| IDCG01           | On 22/10/2016 | Spot Bond  | 0.00000   |       | 101.16371 |           |              | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IDCG02           | On 22/10/2018 | Spot Bond  | 0.00000   |       | 101.12344 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IDCG03           | On 22/10/2020 | Spot Bond  | 8.64000   |       | 99.90974  |           | 8.54000      | 100.31284      |                   |            | 0.00          | 0                | 0.00          |
| IDCG04           | On 24/11/2017 | Spot Bond  | 0.00000   |       | 100.46814 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IDCG05           | On 24/11/2019 | Spot Bond  | 0.00000   |       | 100.48357 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IDCG06           | On 24/11/2024 | Spot Bond  | 9.66000   |       | 99.90160  |           | 9.57000      | 105.65135      |                   |            | 0.00          | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  | 5.00000   |       | 100.80156 |           | 5.00000      | 100.77441      |                   |            | 0.00          | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  | 5.00000   |       | 100.80156 |           | 5.00000      | 100.77441      |                   |            | 0.00          | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  | 5.00000   |       | 101.88287 |           | 5.00000      | 101.85553      |                   |            | 0.00          | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  | 5.00000   |       | 100.80369 |           | 5.00000      | 100.77634      |                   |            | 0.00          | 0                | 0.00          |
| IDCP05           | On 14/03/2018 | Spot Bond  | 4.00000   |       | 101.03373 |           | 4.00000      | 101.01163      |                   |            | 0.00          | 0                | 0.00          |
| IDCP06           | On 17/10/2019 | Spot Bond  | 4.00000   |       | 100.66592 |           | 4.00000      | 103.28529      |                   |            | 0.00          | 0                | 0.00          |
| IDW01U           | On 30/06/2016 | Spot Bond  | 100.00000 |       | 34.36668  |           | 100.00000    | 34.15243       |                   |            | 0.00          | 0                | 0.00          |
| IDW02U           | On 30/06/2016 | Spot Bond  | 100.00000 |       | 34.17280  |           | 100.00000    | 33.95976       |                   |            | 0.00          | 0                | 0.00          |
| IDW03U           | On 30/06/2016 | Spot Bond  | 100.00000 |       | 34.17280  |           | 100.00000    | 33.95976       |                   |            | 0.00          | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  | 9.20000   |       | 106.56148 |           | 9.20000      | 106.50883      |                   |            | 0.00          | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  | 0.00000   |       | 101.81343 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  | 0.00000   |       | 101.81343 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  | 0.00000   |       | 100.71204 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 |       | 7.34978   |           | 100.00000    | 7.31343        |                   |            | 0.00          | 0                | 0.00          |
| IM1002           | On 12/01/2015 | Spot Bond  | 0.00000   |       | 101.52863 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IM103U           | On 26/01/2015 | Spot Bond  | 100.00000 |       | 90.12346  |           | 100.00000    | 89.68059       |                   |            | 0.00          | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  | 8.81500   |       | 102.27636 |           | 8.77500      | 102.23788      |                   |            | 0.00          | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  | 0.00000   |       | 100.63280 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IN191U           | On 16/05/2017 | Spot Bond  | 100.00000 |       | 14.46986  |           | 100.00000    | 14.39984       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| IN253U           | On 04/07/2015 | Spot Bond  | 100.00000 |       | 64.65619  | 100.00000 | 64.25309     |                |                   |                          | 0.00           | 0                 | 0.00          |
| IN262U           | On 15/01/2015 | Spot Bond  | 100.00000 |       | 92.63959  | 100.00000 | 92.17172     |                |                   |                          | 0.00           | 0                 | 0.00          |
| IN268U           | On 11/12/2014 | Spot Bond  | 100.00000 |       | 98.38275  | 100.00000 | 98.91599     |                |                   |                          | 0.00           | 0                 | 0.00          |
| IN269U           | On 25/07/2017 | Spot Bond  | 100.00000 |       | 11.08910  | 100.00000 | 10.99179     |                |                   |                          | 0.00           | 0                 | 0.00          |
| IN272U           | On 10/11/2017 | Spot Bond  | 100.00000 |       | 21.76952  | 100.00000 | 21.36549     |                |                   |                          | 0.00           | 0                 | 0.00          |
| IN276U           | On 30/06/2021 | Spot Bond  | 100.00000 |       | 1.12406   | 100.00000 | 1.11976      |                |                   |                          | 0.00           | 0                 | 0.00          |
| IN277U           | On 30/06/2021 | Spot Bond  | 100.00000 |       | 9.72499   | 100.00000 | 9.38809      |                |                   |                          | 0.00           | 0                 | 0.00          |
| IN281U           | On 28/11/2019 | Spot Bond  | 100.00000 |       | 13.97681  | 100.00000 | 13.75587     |                |                   |                          | 0.00           | 0                 | 0.00          |
| IN285U           | On 12/03/2015 | Spot Bond  | 100.00000 |       | 81.11111  | 100.00000 | 80.75221     |                |                   | 2,500,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000.00 |               |
| IN286U           | On 15/07/2019 | Spot Bond  | 100.00000 |       | 13.89250  | 100.00000 | 100.00000    |                |                   | 2,750,000,000,000,000.00 | 27,500,000,000 | 27,500,000,000.00 |               |
| INA451           | On 17/12/2014 | Spot Bond  | 6.25000   |       | 99.89737  | 6.25000   | 99.96577     |                |                   |                          | 0.00           | 0                 | 0.00          |
| INA502           | On 06/01/2015 | Spot Bond  | 6.25000   |       | 99.55677  | 6.25000   | 99.62470     |                |                   |                          | 0.00           | 0                 | 0.00          |
| INA503           | On 13/01/2015 | Spot Bond  | 6.35000   |       | 99.42917  | 6.35000   | 99.49801     |                |                   |                          | 0.00           | 0                 | 0.00          |
| INA504           | On 20/01/2015 | Spot Bond  | 6.35000   |       | 99.30892  | 6.35000   | 99.37760     |                |                   |                          | 0.00           | 0                 | 0.00          |
| INA505           | On 27/01/2015 | Spot Bond  | 6.35000   |       | 99.18896  | 6.35000   | 99.25747     |                |                   |                          | 0.00           | 0                 | 0.00          |
| INA506           | On 03/02/2015 | Spot Bond  | 6.35000   |       | 99.06929  | 6.35000   | 99.13764     |                |                   |                          | 0.00           | 0                 | 0.00          |
| INA507           | On 10/02/2015 | Spot Bond  | 6.40000   |       | 98.94173  | 6.40000   | 99.01044     |                |                   |                          | 0.00           | 0                 | 0.00          |
| INA508           | On 17/02/2015 | Spot Bond  | 6.45000   |       | 98.81262  | 6.45000   | 98.88169     |                |                   |                          | 0.00           | 0                 | 0.00          |
| INA509           | On 24/02/2015 | Spot Bond  | 6.45000   |       | 98.69199  | 6.45000   | 98.76089     |                |                   |                          | 0.00           | 0                 | 0.00          |
| INA511           | On 10/03/2015 | Spot Bond  | 6.45000   |       | 98.45161  | 6.45000   | 98.52017     |                |                   |                          | 0.00           | 0                 | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000   |       | 102.01489 |           | 100.00000    |                |                   |                          | 0.00           | 0                 | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 10.94122  |       | 103.29758 | 10.94471  | 103.58241    |                |                   |                          | 0.00           | 0                 | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 10.94122  |       | 102.38781 | 10.94471  | 102.32612    |                |                   |                          | 0.00           | 0                 | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING132           | On 22/12/2018 | Spot Bond  |     | 0.00000  | 99.88756  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  |     | 0.00000  | 99.89022  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  |     | 6.50000  | 101.32671 |           | 6.50000      | 101.29110      |                   |            | 0.00          | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 99.87914  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING196           | On 30/06/2027 | Spot Bond  |     | 0.00000  | 95.44865  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING204           | On 13/12/2015 | Spot Bond  |     | 0.00000  | 100.04000 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING211           | On 12/04/2016 | Spot Bond  |     | 0.00000  | 101.24861 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING211/JIBAR     | On 25/11/2020 | Spot Bond  |     | 10.00000 | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00          | 0                | 0.00          |
| ING228           | On 22/09/2018 | Spot Bond  |     | 0.00000  | 99.88393  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING232           | On 04/10/2018 | Spot Bond  |     | 0.00000  | 100.25940 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING235           | On 20/12/2014 | Spot Bond  |     | 0.00000  | 99.90990  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING236           | On 20/12/2014 | Spot Bond  |     | 0.00000  | 101.53827 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING241           | On 03/02/2015 | Spot Bond  |     | 0.00000  | 100.79064 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING242           | On 10/02/2015 | Spot Bond  |     | 0.00000  | 100.66785 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING243           | On 18/02/2015 | Spot Bond  |     | 0.00000  | 100.53535 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING244           | On 18/02/2015 | Spot Bond  |     | 0.00000  | 100.52946 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING251           | On 12/04/2015 | Spot Bond  |     | 0.00000  | 96.38406  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING257           | On 22/12/2014 | Spot Bond  |     | 0.00000  | 103.10062 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING263           | On 15/01/2015 | Spot Bond  |     | 0.00000  | 101.12403 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING270           | On 18/03/2015 | Spot Bond  |     | 0.00000  | 101.70137 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING273           | On 28/02/2015 | Spot Bond  |     | 0.00000  | 105.42591 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING274           | On 28/05/2015 | Spot Bond  |     | 0.00000  | 103.65097 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ING89            | On 31/12/2014 | Spot Bond  |     | 0.00000  | 102.13784 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| INGR04           | On 08/05/2015 | Spot Bond  |     | 0.00000  | 104.30726 |           |              | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| INLV01           | On 12/08/2024 | Spot Bond  |     | 0.00000   | 100.99525 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IP272U           | On 13/01/2015 | Spot Bond  |     | 100.00000 | 93.11224  |           | 100.00000    | 92.63959       |                   |            | 0.00              | 0                | 0.00             |
| IPF01            | On 13/04/2015 | Spot Bond  |     | 0.00000   | 101.46364 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IPF01/JIBAR      | On 25/11/2020 | Spot Bond  |     | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00              | 0                | 0.00             |
| IPF02            | On 13/04/2016 | Spot Bond  |     | 0.00000   | 101.36427 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IPF03            | On 13/04/2017 | Spot Bond  |     | 0.00000   | 101.38197 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IPF06            | On 13/04/2017 | Spot Bond  |     | 8.57500   | 102.01494 |           | 8.53500      | 102.05106      |                   |            | 0.00              | 0                | 0.00             |
| IPF07            | On 01/07/2017 | Spot Bond  |     | 0.00000   | 101.59859 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IPF08            | On 01/07/2018 | Spot Bond  |     | 0.00000   | 101.63649 |           |              | 100.00000      |                   |            | 0.00              | 0                | 20,000,000.00    |
| IPF09            | On 01/07/2019 | Spot Bond  |     | 0.00000   | 101.66178 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IPF10            | On 15/10/2016 | Spot Bond  |     | 0.00000   | 101.28820 |           |              | 100.00000      |                   |            | 0.00              | 147,000,000      | 73,500,000.00    |
| IPF11            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 101.35349 |           |              | 100.00000      |                   |            | 0.00              | 200,000,000      | 100,000,000.00   |
| IPFC03           | On 15/01/2015 | Spot Bond  |     | 0.00000   | 102.43800 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IPL10            | On 20/05/2021 | Spot Bond  |     | 9.44000   | 100.35365 |           | 9.34000      | 100.77706      |                   |            | 0.00              | 0                | 1,850,000,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  |     | 0.00000   | 101.95358 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IPL6             | On 28/09/2017 | Spot Bond  |     | 8.52000   | 105.19669 |           | 8.45500      | 105.30976      |                   |            | 42,600,000,000.00 | 5,000,000        | 2,180,000,000.00 |
| IPL7             | On 05/04/2018 | Spot Bond  |     | 0.00000   | 101.50322 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IPL8             | On 10/10/2020 | Spot Bond  |     | 0.00000   | 101.46357 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IPL9             | On 20/05/2021 | Spot Bond  |     | 0.00000   | 100.87055 |           |              | 100.00000      |                   |            | 0.00              | 0                | 1,590,000,000.00 |
| IV013            | On 22/06/2015 | Spot Bond  |     | 0.00000   | 99.88598  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IV014            | On 22/06/2015 | Spot Bond  |     | 8.57500   | 100.82879 |           | 8.51500      | 100.81265      |                   |            | 0.00              | 0                | 0.00             |
| IV015            | On 20/09/2017 | Spot Bond  |     | 0.00000   | 101.46977 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| IV016            | On 06/12/2021 | Spot Bond  |     | 0.00000   | 100.21867 |           |              | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| IV017            | On 31/01/2022 | Spot Bond  | 3.28000   | 127.01372 |           | 3.28000      | 97.67733       |                   |            | 1,968,000,000,000.00 | 600,000,000      | 200,000,000.00 |
| IV019            | On 31/03/2028 | Spot Bond  | 3.55000   | 142.66280 |           | 3.55000      | 142.63522      |                   |            | 0.00                 | 0                | 0.00           |
| IV022            | On 02/04/2022 | Spot Bond  | 0.00000   | 101.80177 |           |              | 100.00000      |                   |            | 0.00                 | 570,000,000      | 190,000,000.00 |
| IV023            | On 11/07/2022 | Spot Bond  | 0.00000   | 101.53264 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| IV024            | On 27/07/2022 | Spot Bond  | 0.00000   | 101.46139 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 100,000,000.00 |
| IV025            | On 12/09/2019 | Spot Bond  | 0.00000   | 100.10903 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| IV026            | On 27/09/2024 | Spot Bond  | 0.00000   | 99.73330  |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| IV030            | On 31/01/2025 | Spot Bond  | 3.67500   | 99.41787  |           | 3.67500      | 98.53776       |                   |            | 0.00                 | 0                | 0.00           |
| IV030A           | On 31/01/2025 | Spot Bond  | 3.67500   | 105.62624 |           | 3.67500      | 98.45562       |                   |            | 0.00                 | 0                | 0.00           |
| IV031            | On 11/03/2025 | Spot Bond  | 0.00000   | 100.04818 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| IV032            | On 14/08/2023 | Spot Bond  | 0.00000   | 100.82238 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| IV08             | On 30/04/2018 | Spot Bond  | 10.15000  | 111.77154 |           | 10.07000     | 111.94902      |                   |            | 0.00                 | 0                | 0.00           |
| IV09             | On 30/04/2018 | Spot Bond  | 0.00000   | 101.43717 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| IV19A            | On 31/03/2028 | Spot Bond  | 3.65000   | 141.11410 |           | 3.65000      | 141.08605      |                   |            | 0.00                 | 0                | 0.00           |
| IVA450           | On 11/12/2014 | Spot Bond  | 6.25000   | 99.89737  |           | 6.25000      | 99.93155       |                   |            | 0.00                 | 0                | 0.00           |
| IVA502           | On 08/01/2015 | Spot Bond  | 6.25000   | 99.52284  |           | 6.25000      | 99.59072       |                   |            | 0.00                 | 0                | 0.00           |
| IVA503           | On 15/01/2015 | Spot Bond  | 6.35000   | 99.39478  |           | 6.35000      | 99.46358       |                   |            | 0.00                 | 0                | 0.00           |
| IVA504           | On 22/01/2015 | Spot Bond  | 6.35000   | 99.27462  |           | 6.35000      | 99.34325       |                   |            | 0.00                 | 0                | 0.00           |
| IVA505           | On 22/01/2015 | Spot Bond  | 6.35000   | 99.15474  |           | 6.35000      | 99.34325       |                   |            | 0.00                 | 0                | 0.00           |
| IVA506           | On 05/02/2015 | Spot Bond  | 6.35000   | 99.03515  |           | 6.35000      | 99.10345       |                   |            | 0.00                 | 0                | 0.00           |
| IVA507           | On 12/02/2015 | Spot Bond  | 6.40000   | 98.90741  |           | 6.40000      | 98.97607       |                   |            | 0.00                 | 0                | 0.00           |
| IVA508           | On 19/02/2015 | Spot Bond  | 6.45000   | 98.77813  |           | 6.45000      | 98.84714       |                   |            | 0.00                 | 0                | 0.00           |
| IVA509           | On 26/02/2015 | Spot Bond  | 6.45000   | 98.65758  |           | 6.45000      | 98.72643       |                   |            | 0.00                 | 0                | 0.00           |
| IVA510           | On 05/03/2015 | Spot Bond  | 6.45000   | 98.53733  |           | 6.45000      | 98.60601       |                   |            | 0.00                 | 0                | 0.00           |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| IVA511           | On 12/03/2015 | Spot Bond  | 6.45000   | 98.41737  |           | 100.00000    | 80.75221       |                   |            | 162,540,000,000,000.00 | 25,200,000,000   | 15,100,000,000.00 |
| IVC002           | On 12/02/2020 | Spot Bond  | 0.00000   | 100.78306 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC005           | On 27/07/2015 | Spot Bond  | 0.00000   | 101.58186 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC005/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00                   | 0                | 0.00              |
| IVC006           | On 28/01/2016 | Spot Bond  | 0.00000   | 101.31606 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC007           | On 04/04/2016 | Spot Bond  | 0.00000   | 101.43450 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC014           | On 20/05/2016 | Spot Bond  | 0.00000   | 100.52775 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC015           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.51317 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC016           | On 31/05/2017 | Spot Bond  | 0.00000   | 100.33232 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC017           | On 12/07/2017 | Spot Bond  | 0.00000   | 101.36429 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC018           | On 12/07/2016 | Spot Bond  | 0.00000   | 101.37315 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC019           | On 12/07/2017 | Spot Bond  | 0.00000   | 101.39086 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC020           | On 12/07/2016 | Spot Bond  | 0.00000   | 101.31114 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC021           | On 19/07/2017 | Spot Bond  | 0.00000   | 101.22652 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC022           | On 29/07/2016 | Spot Bond  | 0.00000   | 101.03042 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC023           | On 19/09/2016 | Spot Bond  | 0.00000   | 99.96063  |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC024           | On 15/11/2016 | Spot Bond  | 0.00000   | 100.61512 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC025           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.40246 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC026           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.39849 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC027           | On 03/04/2019 | Spot Bond  | 0.00000   | 101.61859 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC028           | On 09/04/2015 | Spot Bond  | 0.00000   | 101.28928 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC029           | On 24/04/2017 | Spot Bond  | 0.00000   | 101.09807 |           |              | 100.00000      |                   |            | 0.00                   | 0                | 0.00              |
| IVC030           | On 29/04/2015 | Spot Bond  | 0.00000   | 100.92395 |           |              | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IVC032           | On 19/06/2016 | Spot Bond  |     | 0.00000   | 99.96361  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC033           | On 30/06/2019 | Spot Bond  |     | 0.00000   | 101.66303 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC034           | On 30/06/2021 | Spot Bond  |     | 0.00000   | 101.70563 |           |              | 100.00000      |                   |            | 0.00          | 0                | 5,176,000,000.00 |
| IVC035           | On 30/06/2019 | Spot Bond  |     | 0.00000   | 101.70563 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC036           | On 16/07/2019 | Spot Bond  |     | 8.87000   | 105.42736 |           | 8.79000      | 104.79528      |                   |            | 0.00          | 0                | 0.00             |
| IVC037           | On 16/07/2019 | Spot Bond  |     | 100.00000 | 15.31457  |           | 100.00000    | 15.19961       |                   |            | 0.00          | 0                | 0.00             |
| IVC038           | On 16/07/2019 | Spot Bond  |     | 100.00000 | 12.25541  |           | 100.00000    | 12.14786       |                   |            | 0.00          | 0                | 0.00             |
| IVC039           | On 17/07/2015 | Spot Bond  |     | 0.00000   | 101.18971 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC040           | On 24/07/2021 | Spot Bond  |     | 9.06000   | 105.11030 |           | 8.96000      | 104.46847      |                   |            | 0.00          | 0                | 0.00             |
| IVC041           | On 29/07/2017 | Spot Bond  |     | 0.00000   | 101.05021 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC042           | On 14/08/2015 | Spot Bond  |     | 0.00000   | 100.67530 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC043           | On 15/09/2015 | Spot Bond  |     | 0.00000   | 100.03577 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC044           | On 16/10/2015 | Spot Bond  |     | 0.00000   | 102.53520 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC045           | On 24/10/2015 | Spot Bond  |     | 0.00000   | 101.05396 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC046           | On 24/10/2017 | Spot Bond  |     | 0.00000   | 102.26499 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC047           | On 27/10/2015 | Spot Bond  |     | 7.37500   | 101.12036 |           | 7.31500      | 105.89440      |                   |            | 0.00          | 0                | 0.00             |
| IVC048           | On 06/11/2017 | Spot Bond  |     | 0.00000   | 100.91245 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC049           | On 21/11/2019 | Spot Bond  |     | 0.00000   | 100.57165 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVC050           | On 03/12/2017 | Spot Bond  |     | 0.00000   | 100.30582 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| IVF57U           | On 12/02/2015 | Spot Bond  |     | 100.00000 | 87.81191  |           | 100.00000    | 87.39770       |                   |            | 0.00          | 0                | 0.00             |
| JDG01            | On 30/10/2015 | Spot Bond  |     | 0.00000   | 101.04597 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| JDG02U           | On 22/01/2015 | Spot Bond  |     | 100.00000 | 92.46310  |           | 100.00000    | 92.00423       |                   |            | 0.00          | 0                | 0.00             |
| JDG03            | On 15/04/2016 | Spot Bond  |     | 0.00000   | 101.09028 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| JDG03U           | On 21/02/2016 | Spot Bond  |     | 100.00000 | 34.90097  |           | 100.00000    | 34.73208       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| JDG04            | On 15/04/2018 | Spot Bond  | 0.00000   | 101.77807 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| JDG09U           | On 29/01/2015 | Spot Bond  | 100.00000 | 90.85301  |           | 100.00000    | 90.40984       |                   |            | 0.00                  | 0                | 0.00             |
| JDG10U           | On 29/01/2015 | Spot Bond  | 100.00000 | 95.70515  |           | 100.00000    | 95.23829       |                   |            | 0.00                  | 0                | 0.00             |
| JDG11U           | On 04/02/2015 | Spot Bond  | 100.00000 | 89.63549  |           | 100.00000    | 89.20455       |                   |            | 0.00                  | 0                | 0.00             |
| JDG12U           | On 18/03/2015 | Spot Bond  | 100.00000 | 99.72603  |           | 100.00000    | 99.18256       |                   |            | 0.00                  | 0                | 0.00             |
| KAP001           | On 13/06/2017 | Spot Bond  | 0.00000   | 100.03993 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| KAP002           | On 13/06/2019 | Spot Bond  | 0.00000   | 100.04151 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| KAP003           | On 06/06/2019 | Spot Bond  | 0.00000   | 100.19684 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| KCF03U           | On 30/10/2015 | Spot Bond  | 100.00000 | 57.52170  |           | 100.00000    | 57.24334       |                   |            | 0.00                  | 0                | 0.00             |
| KSB007           | On 31/08/2017 | Spot Bond  | 0.00000   | 102.55558 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   | 101.13464 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| KW01             | On 31/10/2027 | Spot Bond  | 8.31000   | 142.27980 |           | 8.22000      | 143.11936      |                   |            | 0.00                  | 0                | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   | 99.92851  |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   | 101.76698 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| LBK05            | On 28/02/2019 | Spot Bond  | 0.00000   | 99.97686  |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| LBK06            | On 06/03/2017 | Spot Bond  | 0.00000   | 100.34315 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| LBK07            | On 16/09/2017 | Spot Bond  | 0.00000   | 99.87718  |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| LBK08            | On 30/10/2019 | Spot Bond  | 0.00000   | 101.76460 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| LBK11            | On 28/11/2019 | Spot Bond  | 10.00000  | 99.03882  |           | 9.89500      | 104.49332      |                   |            | 0.00                  | 0                | 0.00             |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   | 100.99184 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond  | 8.63000   | 100.37139 |           | 8.56500      | 100.47520      |                   |            | 69,178,080,000,000.00 | 8,016,000,000    | 5,530,000,000.00 |
| LGL03            | On 03/04/2018 | Spot Bond  | 8.68000   | 98.62949  |           | 8.61500      | 75.70727       |                   |            | 0.00                  | 0                | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  | 9.18000   | 103.02557 |           | 9.07500      | 103.43264      |                   |            | 17,442,000,000.00     | 1,900,000        | 720,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| LGL05            | On 12/12/2021 | Spot Bond  | 100.00000 |       | 0.57412   |           | 100.00000    | 0.56534        |                   |            | 5,000,000,000,000,000.00 | 50,000,000,000   | 50,000,000,000.00 |
| LHL01            | On 13/12/2015 | Spot Bond  | 0.00000   |       | 100.05749 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| LHL02            | On 13/12/2015 | Spot Bond  | 9.89500   |       | 100.85595 |           | 9.83500      | 100.85833      |                   |            | 0.00                     | 0                | 1,040,000,000.00  |
| LHL03            | On 13/12/2016 | Spot Bond  | 0.00000   |       | 100.06289 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| LOM01            | On 25/11/2019 | Spot Bond  | 0.00000   |       | 100.65474 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| LRFA1            | On 17/11/2025 | Spot Bond  | 0.00000   |       | 102.48288 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| LRFB1            | On 17/11/2025 | Spot Bond  | 0.00000   |       | 102.64137 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| LRFC1            | On 17/11/2025 | Spot Bond  | 0.00000   |       | 102.83117 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ059           | On 09/01/2015 | Spot Bond  | 0.00000   |       | 99.60242  |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ060           | On 09/04/2015 | Spot Bond  | 0.00000   |       | 101.21291 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ061           | On 05/02/2015 | Spot Bond  | 0.00000   |       | 99.13584  |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ062           | On 13/11/2015 | Spot Bond  | 0.00000   |       | 100.62649 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ063           | On 13/02/2015 | Spot Bond  | 0.00000   |       | 99.67079  |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ064           | On 09/03/2015 | Spot Bond  | 0.00000   |       | 98.57824  |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ065           | On 14/12/2015 | Spot Bond  | 100.00000 |       | 48.96705  |           | 100.00000    | 44.64075       |                   |            | 6,000,000,000,000,000.00 | 60,000,000,000   | 40,000,000,000.00 |
| MAQ08U           | On 11/12/2014 | Spot Bond  | 100.00000 |       | 98.38275  |           | 100.00000    | 98.91599       |                   |            | 0.00                     | 0                | 0.00              |
| MAQ0A1           | On 28/02/2018 | Spot Bond  | 0.00000   |       | 101.93542 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ0A2           | On 31/08/2017 | Spot Bond  | 0.00000   |       | 101.94968 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MAQ12U           | On 12/12/2014 | Spot Bond  | 100.00000 |       | 98.64865  |           | 100.00000    | 99.18478       |                   |            | 0.00                     | 0                | 0.00              |
| MAQN01           | On 28/03/2017 | Spot Bond  | 0.00000   |       | 102.15905 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MBF028           | On 16/04/2015 | Spot Bond  | 0.00000   |       | 101.32278 |           |              | 100.00000      |                   |            | 0.00                     | 0                | 0.00              |
| MBF029           | On 01/10/2015 | Spot Bond  | 0.00000   |       | 101.85988 |           |              | 100.00000      |                   |            | 0.00                     | 4,400,000,000    | 2,200,000,000.00  |
| MBF030           | On 01/10/2017 | Spot Bond  | 0.00000   |       | 102.46178 |           |              | 100.00000      |                   |            | 0.00                     | 445,000,000      | 445,000,000.00    |
| MBF033           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 101.76884 |           |              | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| MBF035           | On 10/12/2016 | Spot Bond  | 0.00000   |       | 100.36107 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| MBF037           | On 11/11/2016 | Spot Bond  | 0.00000   |       | 100.68835 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| MBF038           | On 15/04/2015 | Spot Bond  | 0.00000   |       | 101.14248 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| MBF039           | On 17/04/2017 | Spot Bond  | 0.00000   |       | 101.28769 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| MBF040           | On 06/08/2015 | Spot Bond  | 0.00000   |       | 100.76138 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| MBF041           | On 07/08/2016 | Spot Bond  | 0.00000   |       | 100.77132 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| MBF042           | On 07/08/2017 | Spot Bond  | 0.00000   |       | 100.78871 |           |              | 100.00000      |                   |            | 0.00              | 1,000,000,000    | 500,000,000.00 |
| MBF043           | On 08/12/2015 | Spot Bond  | 0.00000   |       | 100.15070 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00           |
| MBP23U           | On 13/02/2015 | Spot Bond  | 100.00000 |       | 87.79329  | 100.00000 | 87.38014     |                |                   |            | 0.00              | 0                | 0.00           |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 |       | 40.46087  | 100.00000 | 40.26293     |                |                   |            | 0.00              | 0                | 0.00           |
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 |       | 98.64499  | 100.00000 | 98.11321     |                |                   |            | 0.00              | 0                | 0.00           |
| MBP29U           | On 23/09/2017 | Spot Bond  | 100.00000 |       | 20.56848  | 100.00000 | 20.38798     |                |                   |            | 0.00              | 0                | 0.00           |
| MBP30U           | On 24/10/2017 | Spot Bond  | 100.00000 |       | 19.94476  | 100.00000 | 19.64647     |                |                   |            | 0.00              | 0                | 0.00           |
| MBP31U           | On 24/10/2017 | Spot Bond  | 100.00000 |       | 20.02840  | 100.00000 | 19.72886     |                |                   |            | 0.00              | 0                | 0.00           |
| MBP32U           | On 10/11/2017 | Spot Bond  | 100.00000 |       | 24.40932  | 100.00000 | 24.04427     |                |                   |            | 0.00              | 0                | 0.00           |
| MBSA01           | On 16/04/2019 | Spot Bond  | 8.53000   |       | 103.31449 | 8.45000   | 103.55587    |                |                   |            | 11,942,000,000.00 | 1,400,000        | 580,000,000.00 |
| MBSA02           | On 15/04/2019 | Spot Bond  | 8.55000   |       | 102.78201 | 8.47000   | 103.02230    |                |                   |            | 0.00              | 0                | 0.00           |
| MBSA03           | On 09/06/2015 | Spot Bond  | 0.00000   |       | 100.15178 |           | 100.00000    |                |                   |            | 0.00              | 0                | 0.00           |
| MCB3M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00              | 0                | 0.00           |
| MCB5M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00              | 0                | 0.00           |
| MCB6M            | On 13/01/2015 | Spot Bond  | 0.00000   |       | 101.27570 |           | 100.00000    |                |                   |            | 0.00              | 0                | 0.00           |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 0.00000   |       | 101.46751 |           | 100.00000    |                |                   |            | 0.00              | 0                | 0.00           |
| MEFSA4           | On 05/01/2019 | Spot Bond  | 0.00000   |       | 103.33353 |           | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| MEFSA6           | On 05/07/2026 | Spot Bond  | 0.00000   |       | 103.48856 |           |              | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 7.76500   |       | 103.06413 |           | 7.70000      | 103.12974      |                   |                       | 0.00          | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 8.52000   |       | 106.93936 |           | 8.44000      | 107.16565      |                   |                       | 0.00          | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 9.31500   |       | 108.01243 |           | 9.21500      | 108.48120      |                   |                       | 0.00          | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  | 6.27500   |       | 99.96563  |           | 6.27500      | 100.00000      |                   |                       | 0.00          | 0                | 800,000,000.00   |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 0.00000   |       | 99.90945  |           |              | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 0.00000   |       | 99.90610  |           |              | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  | 9.35000   |       | 103.34152 |           | 9.24500      | 103.53561      |                   |                       | 0.00          | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  | 7.54500   |       | 102.84181 |           | 7.48500      | 102.84305      |                   |                       | 0.00          | 0                | 2,470,000,000.00 |
| MIIL01           | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.40547 |           |              | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| MIIL02           | On 31/05/2017 | Spot Bond  | 8.69000   |       | 100.60833 |           | 8.62500      | 100.70286      |                   |                       | 0.00          | 0                | 0.00             |
| MMIG01           | On 17/03/2024 | Spot Bond  | 0.00000   |       | 99.99992  |           |              | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| MMIG02           | On 17/03/2026 | Spot Bond  | 9.19000   |       | 106.59236 |           | 9.09000      | 109.22849      |                   |                       | 0.00          | 0                | 400,000,000.00   |
| MMIG03           | On 01/06/2025 | Spot Bond  | 0.00000   |       | 100.36876 |           |              | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| MMS01U           | On 10/12/2016 | Spot Bond  | 100.00000 |       | 21.33867  |           | 100.00000    | 21.23312       |                   |                       | 0.00          | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.63012 |           |              | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  | 8.39000   |       | 100.59570 |           | 8.32500      | 100.69240      |                   |                       | 0.00          | 0                | 140,000,000.00   |
| MTN03            | On 13/07/2015 | Spot Bond  | 7.49500   |       | 105.01038 |           | 7.43500      | 105.00220      |                   | 35,976,000,000,000.00 | 4,800,000,000 | 2,400,000,000.00 |                  |
| MTN04            | On 13/07/2017 | Spot Bond  | 8.38000   |       | 108.28547 |           | 8.31500      | 108.38911      |                   |                       | 0.00          | 0                | 510,000,000.00   |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 |       | 6.59116   |           | 100.89771    | 6.55901        |                   |                       | 0.00          | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.61875 |       | 6.67814   |           | 100.61875    | 6.64565        |                   |                       | 0.00          | 0                | 0.00             |
| N4A305           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| N4A308           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| N4A311           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| N4A405           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| N4A408           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| N4A411           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| N4A502           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.67511 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| N4B508           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.72889 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| N4C508           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.79136 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| N4D68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.63949   |           | 100.00000    | 0.63639        |                   |            | 0.00          | 0                | 0.00          |
| N4E68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.63949   |           | 100.00000    | 0.63639        |                   |            | 0.00          | 0                | 0.00          |
| NAM01            |        | On 19/11/2022 | Spot Bond | 8.77000   | 97.75816  |           | 8.67000      | 98.26644       |                   |            | 0.00          | 0                | 0.00          |
| NBK10A           |        | On 25/07/2016 | Spot Bond | 7.59000   | 101.70169 |           | 7.59000      | 101.66052      |                   |            | 0.00          | 0                | 0.00          |
| NBK11A           |        | On 28/11/2020 | Spot Bond | 8.87000   | 100.68642 |           | 8.76500      | 101.11800      |                   |            | 0.00          | 0                | 0.00          |
| NBK12A           |        | On 19/03/2021 | Spot Bond | 8.64000   | 105.79989 |           | 8.54000      | 106.23846      |                   |            | 0.00          | 0                | 0.00          |
| NBK12B           |        | On 20/02/2015 | Spot Bond | 0.00000   | 100.54544 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| NBK13A           |        | On 19/03/2024 | Spot Bond | 9.10500   | 106.21819 |           | 9.00500      | 106.80121      |                   |            | 0.00          | 0                | 0.00          |
| NBK13B           |        | On 21/02/2017 | Spot Bond | 0.00000   | 101.63124 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| NBK14A           |        | On 26/06/2021 | Spot Bond | 9.00000   | 105.71612 |           | 8.90000      | 106.28438      |                   |            | 0.00          | 0                | 0.00          |
| NBK14B           |        | On 27/08/2015 | Spot Bond | 0.00000   | 100.55919 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| NBK15B           |        | On 27/08/2017 | Spot Bond | 0.00000   | 101.69429 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| NBK16B           |        | On 25/07/2016 | Spot Bond | 0.00000   | 101.19447 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| NBK17B           |        | On 28/11/2016 | Spot Bond | 0.00000   | 100.49471 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| NBK18B           |        | On 20/03/2017 | Spot Bond | 0.00000   | 99.90823  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| NBK19B           |        | On 26/06/2017 | Spot Bond | 0.00000   | 101.59053 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| NBK20B           |        | On 25/06/2021 | Spot Bond | 0.00000   | 101.68787 |           |              | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| NBK21B           | On 10/11/2017 | Spot Bond  | 0.00000  |       | 100.68535 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NBK2A            | On 15/09/2015 | Spot Bond  | 7.36500  |       | 104.94939 |           | 7.30500      | 104.95142      |                   |            | 42,717,000,000,000.00 | 5,800,000,000    | 3,690,000,000.00 |
| NBK2B            | On 15/09/2015 | Spot Bond  | 0.00000  |       | 101.01412 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NBK3A            | On 09/09/2019 | Spot Bond  | 8.35000  |       | 114.76075 |           | 8.27000      | 115.03943      |                   |            | 34,235,000,000.00     | 4,100,000        | 1,520,000,000.00 |
| NBK4             | On 28/10/2024 | Spot Bond  | 10.48500 |       | 37.40234  |           | 10.39500     | 37.68375       |                   |            | 0.00                  | 0                | 0.00             |
| NBK6A            | On 19/04/2015 | Spot Bond  | 7.29500  |       | 102.32454 |           | 7.23500      | 102.30514      |                   |            | 0.00                  | 0                | 930,000,000.00   |
| NBK6B            | On 19/04/2015 | Spot Bond  | 0.00000  |       | 101.41672 |           |              | 100.00000      |                   |            | 0.00                  | 1,400,000,000    | 700,000,000.00   |
| NBK7B            | On 19/04/2020 | Spot Bond  | 0.00000  |       | 101.31308 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NBK9A            | On 23/03/2016 | Spot Bond  | 7.67500  |       | 104.17124 |           | 7.63500      | 104.17627      |                   |            | 0.00                  | 0                | 1,880,000,000.00 |
| NBK9B            | On 23/03/2016 | Spot Bond  | 0.00000  |       | 101.72570 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN48           | On 25/02/2015 | Spot Bond  | 0.00000  |       | 100.71735 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000  |       | 102.27509 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000  |       | 101.58471 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000  |       | 101.40510 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000  |       | 100.34959 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000  |       | 93.55087  |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000  |       | 100.31190 |           |              | 100.00000      |                   |            | 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  |       | 101.08639 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000  |       | 101.05033 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000  |       | 89.91100  |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000  |       | 101.60848 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000  |       | 100.66226 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000  |       | 99.90172  |           |              | 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    |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN76           | On 20/09/2015 | Spot Bond  |     | 0.00000 | 99.90709  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN77           | On 09/10/2017 | Spot Bond  |     | 0.00000 | 102.24423 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN78           | On 20/03/2016 | Spot Bond  |     | 0.00000 | 99.91036  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN79           | On 20/03/2016 | Spot Bond  |     | 0.00000 | 99.90402  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN80           | On 20/06/2016 | Spot Bond  |     | 0.00000 | 99.90409  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN81           | On 31/01/2017 | Spot Bond  |     | 0.00000 | 100.93885 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN82           | On 20/03/2024 | Spot Bond  |     | 0.00000 | 99.88939  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN83           | On 20/03/2024 | Spot Bond  |     | 9.65500 | 108.47924 |           | 9.56500      | 108.29684      |                   |            | 0.00          | 0                | 0.00             |
| NCLN84           | On 20/03/2024 | Spot Bond  |     | 0.00000 | 99.89008  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN85           | On 20/03/2024 | Spot Bond  |     | 9.69000 | 107.35515 |           | 9.60000      | 107.02279      |                   |            | 0.00          | 0                | 0.00             |
| NCLN87           | On 20/03/2024 | Spot Bond  |     | 0.00000 | 99.88939  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN88           | On 20/12/2016 | Spot Bond  |     | 0.00000 | 99.90060  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN89           | On 20/03/2017 | Spot Bond  |     | 0.00000 | 99.92047  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN90           | On 20/09/2024 | Spot Bond  |     | 0.00000 | 99.88830  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN91           | On 20/09/2024 | Spot Bond  |     | 0.00000 | 99.88693  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NED11            | On 17/09/2015 | Spot Bond  |     | 8.08500 | 104.37273 |           | 8.02500      | 104.37093      |                   |            | 0.00          | 0                | 0.00             |
| NED13            | On 25/07/2023 | Spot Bond  |     | 0.00000 | 101.23882 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NED14            | On 29/11/2023 | Spot Bond  |     | 0.00000 | 102.18783 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NED15            | On 08/04/2024 | Spot Bond  |     | 9.73000 | 106.43385 |           | 9.65000      | 106.36828      |                   |            | 0.00          | 0                | 0.00             |
| NED16            | On 08/04/2024 | Spot Bond  |     | 0.00000 | 103.52488 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NED17            | On 14/10/2024 | Spot Bond  |     | 0.00000 | 101.53635 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NED9             | On 06/07/2017 | Spot Bond  |     | 0.00000 | 101.30058 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NEDH1A           | On 20/11/2018 | Spot Bond  |     | 9.86000 | 117.66122 |           | 9.78000      | 117.88133      |                   |            | 0.00          | 0                | 1,630,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000  |       | 104.12379 |           |              | 100.00000      |                   |            | 0.00          | 0                | 7,000,000,000.00 |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000  |       | 100.68404 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NHM001/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000 |       | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00          | 0                | 0.00             |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.17000  |       | 168.45708 |           | 2.16000      | 168.46935      |                   |            | 0.00          | 0                | 0.00             |
| NILB11           | On 31/01/2025 | Spot Bond  | 2.60000  |       | 138.66440 |           | 2.60000      | 96.18837       |                   |            | 0.00          | 0                | 0.00             |
| NMP20N           | On 24/07/2020 | Spot Bond  | 8.40000  |       | 107.87125 |           | 8.29500      | 108.29862      |                   |            | 0.00          | 0                | 0.00             |
| NPL08            | On 10/03/2015 | Spot Bond  | 0.00000  |       | 100.12876 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 9.03000  |       | 106.68319 |           | 8.92500      | 106.86252      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000  |       | 100.46654 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.55419 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000  |       | 100.44165 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.45725 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A18           | On 22/05/2049 | Spot Bond  | 0.00000  |       | 100.44791 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 9.23000  |       | 108.21281 |           | 9.12500      | 106.84423      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.45731 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B15           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.46659 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B16           | On 22/05/2049 | Spot Bond  | 0.00000  |       | 100.46037 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 9.43000  |       | 106.64898 |           | 9.32500      | 106.82616      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.47912 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.47281 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C16           | On 22/05/2049 | Spot Bond  | 0.00000  |       | 100.47593 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 0.00000  |       | 100.59069 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 0.00000  |       | 100.55292 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.48526 |           |              | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| NRA018           | On 30/11/2018 | Spot Bond  |     | 8.21000   | 113.96883 |           | 8.13000      | 114.20674      |                   |            | 0.00              | 0                | 500,000,000.00   |
| NRA022           | On 31/10/2022 | Spot Bond  |     | 9.04000   | 119.36693 |           | 8.94000      | 119.92959      |                   |            | 0.00              | 0                | 300,000,000.00   |
| NRA023           | On 31/05/2023 | Spot Bond  |     | 2.06500   | 173.04682 |           | 2.05500      | 173.14988      |                   |            | 0.00              | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  |     | 9.75000   | 119.40804 |           | 9.66000      | 120.12075      |                   |            | 0.00              | 0                | 2,920,000,000.00 |
| NTC12            | On 25/08/2016 | Spot Bond  |     | 0.00000   | 101.64556 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| NTC13            | On 31/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| NTC15            | On 26/07/2015 | Spot Bond  |     | 0.00000   | 101.45061 |           |              | 100.00000      |                   |            | 0.00              | 600,000,000      | 300,000,000.00   |
| NTC16            | On 22/03/2018 | Spot Bond  |     | 0.00000   | 99.92955  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| NTC17            | On 27/02/2017 | Spot Bond  |     | 0.00000   | 100.20438 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| NTC18            | On 27/02/2019 | Spot Bond  |     | 0.00000   | 100.41814 |           |              | 100.00000      |                   |            | 0.00              | 0                | 100,000,000.00   |
| NYT101           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.45910 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| NYT102           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.56409 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  |     | 100.00000 | 16.65809  |           | 100.00000    | 16.57747       |                   |            | 0.00              | 0                | 0.00             |
| OCT1A1           | On 18/10/2015 | Spot Bond  |     | 100.00000 | 62.59589  |           | 100.00000    | 62.29298       |                   |            | 0.00              | 0                | 0.00             |
| OML01            | On 27/10/2015 | Spot Bond  |     | 7.38500   | 102.49008 |           | 7.32500      | 102.49931      |                   |            | 14,770,000,000.00 | 2,000,000        | 7,862,000,000.00 |
| OML02            | On 21/11/2024 | Spot Bond  |     | 0.00000   | 100.45590 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| OML03            | On 27/11/2024 | Spot Bond  |     | 9.55000   | 99.35929  |           | 9.44500      | 104.22253      |                   |            | 0.00              | 0                | 0.00             |
| OTCA2U           | On 31/07/2016 | Spot Bond  |     | 100.00000 | 23.50381  |           | 100.00000    | 23.39007       |                   |            | 0.00              | 0                | 0.00             |
| PBET01           | On 13/09/2015 | Spot Bond  |     | 0.00000   | 95.57000  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| PMM10            | On 14/05/2015 | Spot Bond  |     | 0.00000   | 100.69267 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| PMM11            | On 23/01/2015 | Spot Bond  |     | 0.00000   | 101.04280 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| PMM12            | On 02/03/2015 | Spot Bond  |     | 0.00000   | 100.32258 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| PMM12/JIBAR      | On 25/11/2020 | Spot Bond  |     | 10.00000  | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00              | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| PMM13            | On 06/03/2015 | Spot Bond  | 0.00000 |       | 100.17398 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PMM15            | On 04/05/2015 | Spot Bond  | 0.00000 |       | 101.28077 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000 |       | 99.94122  |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000 |       | 101.81242 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PPC003           | On 31/10/2019 | Spot Bond  | 0.00000 |       | 101.17763 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 200,000,000.00 |
| PPC004           | On 30/06/2021 | Spot Bond  | 9.29000 |       | 107.13285 |           | 9.19000      | 107.70912      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 101.00283 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 101.03052 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 101.04298 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 101.07066 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 101.18960 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 101.21724 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000 |       | 101.05901 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| R010P            | On 21/12/2025 | Spot Bond  | 7.73000 |       | 43.38275  |           | 7.64000      | 43.78080       |                   |                          | 0.00           | 0                 | 0.00           |
| R158             | On 15/09/2015 | Spot Bond  | 6.39500 |       | 108.51905 |           | 6.33500      | 108.52661      |                   | 515,437,000,000,000.00   | 80,600,000,000 | 01,265,778,800.00 |                |
| R158P            | On 15/09/2015 | Spot Bond  | 6.46500 |       | 95.38194  |           | 6.42500      | 95.37608       |                   |                          | 0.00           | 0                 | 0.00           |
| R159             | On 15/09/2016 | Spot Bond  | 6.56500 |       | 114.69002 |           | 6.52500      | 114.71920      |                   | 2,629,775,531,500.00     | 400,575,100    | 73,710,575,100.00 |                |
| R159P            | On 15/09/2016 | Spot Bond  | 6.39500 |       | 89.60798  |           | 6.35500      | 89.63756       |                   |                          | 0.00           | 0                 | 0.00           |
| R186             | On 21/12/2026 | Spot Bond  | 7.91000 |       | 119.73454 |           | 7.94000      | 119.42366      |                   | 7,264,214,852,244,000.00 | 18,358,388,400 | 13,795,490,100.00 |                |
| R187P            | On 21/12/2026 | Spot Bond  | 7.65000 |       | 40.58795  |           | 7.56000      | 40.99621       |                   |                          | 0.00           | 0                 | 0.00           |
| R188P            | On 21/12/2027 | Spot Bond  | 7.57000 |       | 38.03190  |           | 7.48000      | 38.44810       |                   |                          | 0.00           | 0                 | 0.00           |
| R197             | On 07/12/2023 | Spot Bond  | 1.66000 |       | 285.46505 |           | 1.65000      | 285.65055      |                   | 166,837,414,556,000.00   | 00,504,466,600 | 29,972,727,100.00 |                |
| R201             | On 21/12/2014 | Spot Bond  | 5.74500 |       | 99.93708  |           | 5.77000      | 99.90524       |                   | 59,173,500,000.00        | 10,300,000     | 1,410,300,000.00  |                |
| R202             | On 07/12/2033 | Spot Bond  | 1.67000 |       | 236.04005 |           | 1.68000      | 235.67368      |                   | 58,174,912,256,000.00    | 34,835,276,800 | 93,001,587,700.00 |                |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R2023            | On 28/02/2023 | Spot Bond  |     | 7.70500 | 102.56439 |           | 7.74000      | 102.31138      |                   |            | 4,050,317,952,719,000.00 | 25,673,971,800   | 79,468,518,500.00 |
| R203             | On 15/09/2017 | Spot Bond  |     | 6.83000 | 105.60022 |           | 6.88000      | 105.43494      |                   |            | 2,228,925,175,437,000.00 | 26,343,363,900   | 88,330,899,800.00 |
| R2030            | On 31/01/2030 | Spot Bond  |     | 8.32500 | 100.23989 |           | 8.19500      | 101.28946      |                   |            | 744,097,102,222,500.00   | 89,381,033,300   | 44,556,700,000.00 |
| R2032            | On 31/03/2032 | Spot Bond  |     | 8.49000 | 99.59162  |           | 8.36500      | 100.66053      |                   |            | 2,156,145,581,340,000.00 | 53,962,966,000   | 80,413,866,000.00 |
| R2037            | On 31/01/2037 | Spot Bond  |     | 8.56500 | 102.55387 |           | 8.44500      | 103.69446      |                   |            | 4,505,101,581,792,000.00 | 25,989,676,800   | 70,842,900,000.00 |
| R204             | On 21/12/2018 | Spot Bond  |     | 7.10000 | 103.00826 |           | 7.14000      | 102.82885      |                   |            | 3,113,597,734,620,000.00 | 38,534,892,200   | 70,148,158,700.00 |
| R2044            | On 31/01/2044 | Spot Bond  |     | 8.70500 | 103.76146 |           | 8.58000      | 105.04981      |                   |            | 1,151,932,650,000,000.00 | 32,330,000,000   | 24,602,000,000.00 |
| R2048            | On 28/02/2048 | Spot Bond  |     | 8.67500 | 103.40111 |           | 8.56000      | 104.62228      |                   |            | 1,555,625,381,087,500.00 | 79,322,810,500   | 24,501,400,000.00 |
| R207             | On 15/01/2020 | Spot Bond  |     | 7.35000 | 102.62739 |           | 7.38500      | 102.44131      |                   |            | 3,933,689,831,925,000.00 | 35,195,895,500   | 44,889,845,100.00 |
| R208             | On 31/03/2021 | Spot Bond  |     | 7.49000 | 97.77470  |           | 7.52000      | 97.59027       |                   |            | 2,576,123,228,140,000.00 | 43,941,686,000   | 91,628,834,100.00 |
| R209             | On 31/03/2036 | Spot Bond  |     | 8.49500 | 79.39359  |           | 8.53000      | 79.07433       |                   |            | 3,872,328,321,916,000.00 | 55,836,176,800   | 18,052,700,000.00 |
| R210             | On 31/03/2028 | Spot Bond  |     | 1.65000 | 176.19685 |           | 1.65000      | 176.18093      |                   |            | 51,524,785,950,000.00    | 31,227,143,000   | 37,963,615,000.00 |
| R211             | On 31/01/2017 | Spot Bond  |     | 1.00000 | 132.54544 |           | 1.00000      | 132.53826      |                   |            | 13,677,213,600,000.00    | 13,677,213,600   | 80,380,000,000.00 |
| R212             | On 31/01/2022 | Spot Bond  |     | 1.62000 | 138.00677 |           | 1.62000      | 137.99467      |                   |            | 46,043,499,708,000.00    | 28,421,913,400   | 85,150,800,000.00 |
| R213             | On 28/02/2031 | Spot Bond  |     | 8.37000 | 90.03871  |           | 8.38500      | 89.87772       |                   |            | 2,095,981,088,022,000.00 | 50,415,900,600   | 20,410,434,400.00 |
| R214             | On 28/02/2041 | Spot Bond  |     | 8.58500 | 80.32060  |           | 8.46000      | 81.36035       |                   |            | 4,133,641,974,411,500.00 | 81,495,861,900   | 49,176,361,900.00 |
| R227C            | On 15/03/2015 | Spot Bond  |     | 6.62500 | 98.42785  |           | 6.58500      | 98.40224       |                   |            | 0.00                     | 0                | 0.00              |
| R228C            | On 15/09/2015 | Spot Bond  |     | 6.46500 | 95.38194  |           | 6.42500      | 95.37608       |                   |            | 0.00                     | 0                | 0.00              |
| R229C            | On 15/03/2016 | Spot Bond  |     | 6.38500 | 92.48433  |           | 6.34500      | 92.49699       |                   |            | 0.00                     | 0                | 0.00              |
| R230C            | On 15/09/2016 | Spot Bond  |     | 6.39500 | 89.60798  |           | 6.35500      | 89.63756       |                   |            | 0.00                     | 0                | 0.00              |
| R326C            | On 21/12/2014 | Spot Bond  |     | 5.75000 | 99.93703  |           | 5.70500      | 99.90631       |                   |            | 0.00                     | 0                | 0.00              |
| R327C            | On 21/06/2015 | Spot Bond  |     | 6.53500 | 96.76786  |           | 6.49500      | 96.75321       |                   |            | 0.00                     | 0                | 0.00              |
| R328C            | On 21/12/2015 | Spot Bond  |     | 6.40500 | 93.82538  |           | 6.36500      | 93.83002       |                   |            | 0.00                     | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R329C            | On 21/06/2016 | Spot Bond  | 6.38500 |       | 90.94049  |           | 6.34500      | 90.96272       |                   |            | 0.00          | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 6.44500 |       | 88.02407  |           | 6.40500      | 88.06235       |                   |            | 0.00          | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 6.80500 |       | 84.53318  |           | 6.74000      | 84.63607       |                   |            | 0.00          | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 6.85500 |       | 81.63266  |           | 6.79000      | 81.75746       |                   |            | 0.00          | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 7.10500 |       | 78.26084  |           | 7.02500      | 78.44384       |                   |            | 0.00          | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 7.08500 |       | 75.63457  |           | 7.00500      | 75.84083       |                   |            | 0.00          | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  | 7.06500 |       | 73.11057  |           | 6.98500      | 73.33837       |                   |            | 0.00          | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 7.05500 |       | 70.65024  |           | 6.97500      | 70.89783       |                   |            | 0.00          | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 7.31000 |       | 67.32346  |           | 7.20500      | 67.67425       |                   |            | 0.00          | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 7.29000 |       | 65.02493  |           | 7.18500      | 65.39698       |                   |            | 0.00          | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 7.41000 |       | 62.26710  |           | 7.31000      | 62.63477       |                   |            | 0.00          | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 7.38000 |       | 60.16443  |           | 7.28000      | 60.54904       |                   |            | 0.00          | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 7.35000 |       | 58.14960  |           | 7.25000      | 58.54972       |                   |            | 0.00          | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  | 7.32000 |       | 56.21853  |           | 7.22000      | 56.63283       |                   |            | 0.00          | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  | 7.28000 |       | 54.41201  |           | 7.18000      | 54.83964       |                   |            | 0.00          | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 7.24000 |       | 52.68389  |           | 7.14000      | 53.12378       |                   |            | 0.00          | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 7.85000 |       | 48.07883  |           | 7.76000      | 48.45639       |                   |            | 0.00          | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  | 7.81000 |       | 46.44163  |           | 7.72000      | 46.82679       |                   |            | 0.00          | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 7.77000 |       | 44.87748  |           | 7.68000      | 45.26945       |                   |            | 0.00          | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 7.73000 |       | 43.38275  |           | 7.64000      | 43.78080       |                   |            | 0.00          | 0                | 0.00          |
| R349C            | On 21/06/2026 | Spot Bond  | 7.69000 |       | 41.95399  |           | 7.60000      | 42.35745       |                   |            | 0.00          | 0                | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  | 7.65000 |       | 40.58795  |           | 7.56000      | 40.99621       |                   |            | 0.00          | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  | 7.61000 |       | 39.28156  |           | 7.52000      | 39.69404       |                   |            | 0.00          | 0                | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  | 7.57000 |       | 38.03190  |           | 7.48000      | 38.44810       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| RCSB03           | On 15/07/2016 | Spot Bond  | 0.00000   | 101.69127 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| RCSB04           | On 25/05/2015 | Spot Bond  | 0.00000   | 100.53184 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| RCSB05           | On 12/04/2018 | Spot Bond  | 0.00000   | 101.72713 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| RCSB06           | On 17/01/2017 | Spot Bond  | 0.00000   | 101.53798 |           |              | 100.00000      |                   |                          | 0.00           | 6,000,000,000     | 3,000,000,000.00 |
| RCSB07           | On 10/12/2017 | Spot Bond  | 0.00000   | 100.16518 | 100.00000 | 21.14994     |                |                   |                          | 0.00           | 2,700,000,000     | 900,000,000.00   |
| RCSB1U           | On 30/04/2017 | Spot Bond  | 100.00000 | 21.93175  | 100.00000 | 21.82561     |                |                   |                          | 0.00           | 0                 | 0.00             |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 9.79201   | 100.00000 | 9.74462      |                |                   |                          | 0.00           | 0                 | 0.00             |
| RCSB3U           | On 17/03/2017 | Spot Bond  | 100.00000 | 21.40861  | 100.00000 | 24.33488     |                |                   |                          | 0.00           | 0                 | 0.00             |
| RCSB4U           | On 07/11/2015 | Spot Bond  | 100.00000 | 57.93281  | 100.00000 | 57.42440     |                |                   |                          | 0.00           | 0                 | 0.00             |
| RCSB5U           | On 10/12/2016 | Spot Bond  | 100.00000 | 28.92047  | 100.00000 | 100.00000    |                |                   | 2,000,000,000,000,000.00 | 20,000,000,000 | 20,000,000,000.00 |                  |
| RDF01U           | On 04/09/2017 | Spot Bond  | 100.00000 | 18.98413  | 100.00000 | 18.49396     |                |                   |                          | 0.00           | 0                 | 0.00             |
| RDF02U           | On 04/12/2020 | Spot Bond  | 100.00000 | 9.24744   | 100.00000 | 9.12728      |                |                   |                          | 0.00           | 0                 | 0.00             |
| RDF03U           | On 04/04/2018 | Spot Bond  | 100.00000 | 15.62313  | 100.00000 | 15.21975     |                |                   |                          | 0.00           | 0                 | 0.00             |
| RDF04U           | On 04/10/2018 | Spot Bond  | 100.00000 | 13.94482  | 100.00000 | 13.68840     |                |                   |                          | 0.00           | 0                 | 0.00             |
| RDF05U           | On 04/12/2019 | Spot Bond  | 100.00000 | 11.17936  | 100.00000 | 10.89071     |                |                   |                          | 0.00           | 0                 | 0.00             |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   | 101.81483 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   | 100.02618 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   | 100.26339 |           |              | 100.00000      |                   |                          | 0.00           | 186,000,000       | 93,000,000.00    |
| RDFB04           | On 27/11/2017 | Spot Bond  | 0.00000   | 100.42358 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| RDFB05           | On 27/11/2019 | Spot Bond  | 0.00000   | 100.44513 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| RDFC13           | On 24/03/2015 | Spot Bond  | 0.00000   | 99.87936  |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| RDFC16           | On 26/02/2015 | Spot Bond  | 0.00000   | 100.38473 |           |              | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| RDFC17           | On 26/05/2015 | Spot Bond  | 0.00000   | 100.42240 |           |              | 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  |
|------------------|---------------|------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| RDFC18           | On 25/11/2015 | Spot Bond  |           | 0.00000  | 100.42477 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RES12            | On 20/08/2015 | Spot Bond  |           | 0.00000  | 100.85805 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RES15            | On 12/11/2017 | Spot Bond  |           | 0.00000  | 101.39711 |           |              | 100.00000      |                   |            | 0.00          | 210,000,000      | 180,000,000.00 |
| RES18            | On 05/02/2018 | Spot Bond  |           | 0.00000  | 100.90050 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RES24            | On 09/09/2016 | Spot Bond  |           | 0.00000  | 100.16585 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RES27            | On 21/10/2016 | Spot Bond  |           | 0.00000  | 101.18986 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RES29            | On 28/11/2016 | Spot Bond  |           | 0.00000  | 100.39338 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RES30            | On 07/03/2021 | Spot Bond  |           | 0.00000  | 100.19244 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RES31            | On 02/10/2015 | Spot Bond  |           | 0.00000  | 101.41938 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RES32            | On 20/10/2017 | Spot Bond  |           | 0.00000  | 101.21847 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RMBI06           | On 24/07/2038 | Spot Bond  | 100.00000 | 0.00000  |           | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00           |
| RP005            | On 31/03/2017 | Spot Bond  |           | 0.00000  | 85.52267  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RP006            | On 30/04/2019 | Spot Bond  |           | 0.00000  | 82.56299  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RP007            | On 30/04/2016 | Spot Bond  |           | 0.00000  | 86.68492  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RP008            | On 30/04/2016 | Spot Bond  |           | 0.00000  | 85.32402  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RP013            | On 27/09/2016 | Spot Bond  |           | 0.00000  | 102.41770 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RP014            | On 27/09/2019 | Spot Bond  |           | 0.00000  | 83.48218  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RP016            | On 10/12/2015 | Spot Bond  |           | 0.00000  | 91.11671  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RP018            | On 12/02/2020 | Spot Bond  |           | 12.35000 | 106.66643 |           | 12.35000     | 106.59698      |                   |            | 0.00          | 0                | 0.00           |
| RP020            | On 12/02/2020 | Spot Bond  | 100.00000 | 14.25199 |           | 100.00000 | 14.18302     |                |                   |            | 0.00          | 0                | 0.00           |
| RP025            | On 21/01/2015 | Spot Bond  |           | 0.00000  | 101.30610 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RP026            | On 13/06/2016 | Spot Bond  |           | 0.00000  | 100.04390 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RPG03            | On 23/03/2015 | Spot Bond  |           | 0.00000  | 99.86730  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 3.66991  |           | 100.00000 | 3.65175      |                |                   |            | 0.00          | 0                | 0.00           |



| 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 | 24.91261  | 100.00000 | 24.79205  |              |                |                   |            | 0.00                 | 0                | 0.00             |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 | 36.72470  | 100.00000 | 36.54699  |              |                |                   |            | 0.00                 | 0                | 0.00             |
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 | 12.93149  | 100.00000 | 12.89982  |              |                |                   |            | 0.00                 | 0                | 0.00             |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 | 30.70508  | 100.00000 | 30.55648  |              |                |                   |            | 0.00                 | 0                | 0.00             |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   | 101.29023 |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000   | 78.81046  |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  | 8.79000   | 107.18388 | 8.69000   | 107.63070 |              |                |                   |            | 15,822,000,000.00    | 1,800,000        | 830,000,000.00   |
| RW23             | On 10/12/2023 | Spot Bond  | 8.95500   | 103.55476 | 8.85500   | 104.12936 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| RW28             | On 10/12/2028 | Spot Bond  | 9.60000   | 105.10021 | 9.48000   | 88.76981  |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000   | 96.58512  |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 7.76500   | 106.07223 | 7.72500   | 106.10101 |              |                |                   |            | 0.00                 | 0                | 1,150,000,000.00 |
| SBK12/R157       | On 25/11/2020 | Spot Bond  | 10.00000  | 104.95600 | 10.00000  | 104.90200 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000   | 100.52485 |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK14            | On 01/12/2017 | Spot Bond  | 8.88000   | 102.40582 | 8.81500   | 102.52531 |              |                |                   |            | 6,926,400,000,000.00 | 780,000,000      | 1,030,000,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000   | 102.18297 |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000   | 101.30917 |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000   | 101.09410 |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000   | 101.25180 |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000   | 101.23007 |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK20            | On 02/12/2024 | Spot Bond  | 0.00000   | 100.39441 |           | 100.00000 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 7.04500   | 101.71314 | 6.98500   | 101.70099 |              |                |                   |            | 0.00                 | 0                | 0.00             |
| SBK9             | On 10/04/2018 | Spot Bond  | 8.60000   | 100.98243 | 8.52000   | 101.16221 |              |                |                   |            | 0.00                 | 0                | 2,370,000,000.00 |
| SBN27            | On 15/09/2015 | Spot Bond  | 7.85500   | 107.43467 | 7.79500   | 107.43346 |              |                |                   |            | 0.00                 | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| SBN29            | On 15/09/2015 | Spot Bond  | 7.96000   |       | 107.35741 |           | 7.96000      | 107.31111      |                   |            | 0.00                  | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 7.64500   |       | 107.58949 |           | 7.58500      | 107.58952      |                   |            | 0.00                  | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 8.23000   |       | 102.14692 |           | 8.16500      | 102.25882      |                   |            | 0.00                  | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 7.79000   |       | 107.48255 |           | 7.73000      | 107.48172      |                   |            | 0.00                  | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 7.92500   |       | 107.38315 |           | 7.88500      | 107.36669      |                   |            | 0.00                  | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  | 0.00000   |       | 100.03759 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  | 0.00000   |       | 101.62675 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBS13            | On 22/09/2017 | Spot Bond  | 7.88000   |       | 104.58143 |           | 7.81500      | 104.69845      |                   |            | 0.00                  | 0                | 0.00             |
| SBS15            | On 26/04/2016 | Spot Bond  | 0.00000   |       | 101.60909 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBS16            | On 22/09/2018 | Spot Bond  | 0.00000   |       | 99.90241  |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBS18            | On 23/06/2018 | Spot Bond  | 0.00000   |       | 103.74954 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBS19            | On 23/06/2021 | Spot Bond  | 8.96000   |       | 105.76169 |           | 8.86000      | 106.21665      |                   |            | 8,064,000,000,000.00  | 900,000,000      | 240,000,000.00   |
| SBS20            | On 15/05/2026 | Spot Bond  | 9.81000   |       | 102.49729 |           | 9.72000      | 103.06276      |                   |            | 0.00                  | 0                | 0.00             |
| SBS21            | On 15/05/2026 | Spot Bond  | 0.00000   |       | 100.68803 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  | 0.00000   |       | 100.70942 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 8,300,000,000.00 |
| SBS23            | On 23/05/2017 | Spot Bond  | 0.00000   |       | 100.69509 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBS24            | On 24/05/2019 | Spot Bond  | 0.00000   |       | 102.81045 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBS25            | On 24/05/2019 | Spot Bond  | 8.68000   |       | 101.24062 |           | 8.60000      | 101.48470      |                   |            | 17,459,820,000,000.00 | 2,011,500,000    | 1,750,000,000.00 |
| SBS26U           | On 28/02/2017 | Spot Bond  | 100.00000 |       | 16.81794  |           | 100.00000    | 16.74398       |                   |            | 0.00                  | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  | 9.24500   |       | 108.64540 |           | 9.14500      | 109.22654      |                   |            | 0.00                  | 0                | 2,500,000,000.00 |
| SBS28            | On 23/04/2017 | Spot Bond  | 0.00000   |       | 101.21569 |           |              | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBS29            | On 12/06/2019 | Spot Bond  | 8.75500   |       | 99.87995  |           | 8.65500      | 100.19814      |                   |            | 0.00                  | 0                | 0.00             |
| SBS3             | On 25/05/2026 | Spot Bond  | 9.82000   |       | 89.50089  |           | 9.73000      | 90.01994       |                   |            | 0.00                  | 0                | 0.00             |
| SBS30            | On 12/06/2019 | Spot Bond  | 0.00000   |       | 100.08962 |           |              | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| SBS31            | On 27/06/2027 | Spot Bond  | 9.56000   | 101.75157 | 9.47000   | 102.35799 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS32            | On 19/09/2017 | Spot Bond  | 0.00000   | 99.96335  |           | 100.00000 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS33            | On 19/09/2019 | Spot Bond  | 0.00000   | 99.96227  |           | 100.00000 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SBS34            | On 19/09/2024 | Spot Bond  | 9.71000   | 104.87682 | 9.62000   | 112.89747 |              |                |                   |                      | 0.00          | 0                | 1,500,000,000.00 |
| SBS4             | On 16/11/2021 | Spot Bond  | 9.19000   | 97.75205  | 9.09000   | 98.19955  |              |                |                   |                      | 0.00          | 0                | 180,000,000.00   |
| SBS9             | On 07/07/2016 | Spot Bond  | 7.56500   | 110.61145 | 7.52500   | 110.62702 |              |                |                   |                      | 0.00          | 0                | 330,000,000.00   |
| SBSI11           | On 07/12/2023 | Spot Bond  | 2.27000   | 272.92165 | 2.26000   | 126.31454 |              |                |                   | 4,313,000,000,000.00 | 1,900,000,000 | 950,000,000.00   |                  |
| SBSI12           | On 31/01/2017 | Spot Bond  | 1.64500   | 130.80542 | 1.64500   | 102.71028 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SCM107           | On 15/09/2017 | Spot Bond  | 0.00000   | 106.69854 |           | 100.00000 |              |                |                   |                      | 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   | 101.32931 |           | 100.00000 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 | 21.07577  | 100.00000 | 20.97152  |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   | 82.63494  |           | 165.06768 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.27000   | 129.14679 | 2.27000   | 115.11468 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   | 101.32671 | 6.50000   | 101.29110 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   | 101.32210 |           | 100.00000 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   | 101.70553 |           | 100.00000 |              |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   | 103.24001 |           | 100.00000 |              |                |                   |                      | 0.00          | 0                | 200,000,000.00   |
| SHS05            | On 29/06/2017 | Spot Bond  | 8.86000   | 103.83752 | 8.79500   | 103.93320 |              |                |                   |                      | 0.00          | 0                | 300,000,000.00   |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   | 100.88904 |           | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   | 101.68437 |           |              | 100.00000      |                   |                      | 0.00          | 180,000,000      | 90,000,000.00    |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   | 99.89486  |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SHS09            | On 21/12/2014 | Spot Bond  | 0.00000   | 99.91144  |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SHS11U           | On 19/11/2016 | Spot Bond  | 100.00000 | 22.44524  | 100.00000 | 22.33662     |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS11U/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 104.95600 | 10.00000  | 104.90200    |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   | 100.09699 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SHS13U           | On 21/05/2015 | Spot Bond  | 100.00000 | 82.53099  | 100.00000 | 82.05116     |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS14            | On 17/06/2017 | Spot Bond  | 0.00000   | 100.11218 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 1,500,000,000.00 |
| SHS16U           | On 29/06/2016 | Spot Bond  | 100.00000 | 25.45427  | 100.00000 | 25.32974     |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS17U           | On 30/09/2016 | Spot Bond  | 100.00000 | 35.23652  | 100.00000 | 35.01444     |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS18U           | On 30/11/2016 | Spot Bond  | 100.00000 | 29.94189  | 100.00000 | 29.75108     |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS19            | On 10/09/2017 | Spot Bond  | 9.17000   | 104.93564 | 9.10500   | 105.17041    |                |                   |                      | 0.00          | 0                | 0.00             |
| SHS20            | On 19/04/2016 | Spot Bond  | 0.00000   | 101.31224 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SHS21            | On 06/04/2015 | Spot Bond  | 0.00000   | 101.78082 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 7.81500   | 106.02320 | 7.77500   | 106.04178    |                |                   |                      | 0.00          | 0                | 2,140,000,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 8.70000   | 102.91112 | 8.62000   | 103.34522    |                |                   | 4,350,000,000,000.00 |               | 500,000,000      | 250,000,000.00   |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.23000   | 102.14692 | 8.16500   | 102.25882    |                |                   |                      | 0.00          | 0                | 3,290,000,000.00 |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   | 100.53655 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   | 100.72278 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 3,400,000,000.00 |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   | 101.01931 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SPDA5            | On 21/08/2024 | Spot Bond  | 0.00000   | 100.51533 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SPDA6            | On 21/08/2024 | Spot Bond  | 0.00000   | 100.52919 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   | 100.76280 |           |              | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 7.93000   | 106.92518 | 7.86500   | 106.97365    |                |                   |                      | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM     | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000 |           | 101.28117 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000 |           | 101.53826 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000 |           | 101.29340 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 9.04000 | 97.27933  |           | 8.94000   | 97.63878     |                |                   |            | 71,416,000,000.00 | 7,900,000        | 350,000,000.00   |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000 |           | 100.35603 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000 |           | 99.74307  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000 |           | 101.12105 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSN004           | On 31/03/2021 | Spot Bond  | 9.09800 | 90.37297  |           | 8.99800   | 90.76860     |                |                   |            | 0.00              | 0                | 0.00             |
| SSN005           | On 31/03/2021 | Spot Bond  | 8.59000 | 92.63367  |           | 8.49000   | 93.04443     |                |                   |            | 0.00              | 0                | 0.00             |
| SSN006           | On 21/12/2014 | Spot Bond  | 6.99000 | 99.92346  |           | 6.94500   | 99.88596     |                |                   |            | 0.00              | 0                | 0.00             |
| SSN007           | On 15/01/2020 | Spot Bond  | 8.61000 | 97.54226  |           | 8.50500   | 97.90940     |                |                   |            | 0.00              | 0                | 0.00             |
| SSN008           | On 18/06/2017 | Spot Bond  | 0.00000 |           | 99.97944  |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSN009           | On 15/09/2017 | Spot Bond  | 8.01000 | 102.67994 |           | 7.94500   | 102.79385    |                |                   |            | 0.00              | 0                | 0.00             |
| SSN011           | On 31/01/2025 | Spot Bond  | 2.42500 | 111.18085 |           | 2.42500   | 110.74395    |                |                   |            | 0.00              | 0                | 0.00             |
| SSN012           | On 21/12/2018 | Spot Bond  | 8.05000 | 99.74578  |           | 7.97000   | 100.01559    |                |                   |            | 0.00              | 0                | 0.00             |
| SSN015           | On 26/08/2018 | Spot Bond  | 8.22500 | 100.46568 |           | 8.22500   | 100.42124    |                |                   |            | 0.00              | 0                | 0.00             |
| SSN017           | On 21/12/2026 | Spot Bond  | 9.71000 | 105.41888 |           | 9.62000   | 106.02179    |                |                   |            | 0.00              | 0                | 0.00             |
| SSN018           | On 02/09/2016 | Spot Bond  | 0.00000 |           | 100.29808 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSN021           | On 28/02/2031 | Spot Bond  | 9.72000 | 80.09762  |           | 9.60000   | 80.87167     |                |                   |            | 0.00              | 0                | 2,500,000,000.00 |
| SSN024           | On 21/01/2019 | Spot Bond  | 0.00000 |           | 101.22697 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSN025           | On 04/03/2019 | Spot Bond  | 0.00000 |           | 100.26645 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSN026           | On 16/01/2019 | Spot Bond  | 0.00000 |           | 101.25289 |           |              | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SSN027           | On 25/09/2019 | Spot Bond  | 0.00000 |           | 99.74789  |           |              | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SSN028           | On 16/10/2019 | Spot Bond  | 0.00000   | 101.40046 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SSN029           | On 07/12/2023 | Spot Bond  | 0.00000   | 100.23017 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SY1138           | On 02/02/2015 | Spot Bond  | 0.00000   | 99.14632  |           |              | 101.62434      |                   |            | 0.00          | 0                | 0.00           |
| SY1186           | On 27/01/2015 | Spot Bond  | 100.00000 | 89.90148  | 100.00000 | 89.46078     |                |                   |            | 0.00          | 0                | 0.00           |
| SY1192           | On 13/02/2015 | Spot Bond  | 0.00000   | 99.00022  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SY1193           | On 17/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00           |
| SY1195           | On 12/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00           |
| SY1196           | On 17/02/2015 | Spot Bond  | 0.00000   | 98.92863  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SY1199           | On 24/02/2015 | Spot Bond  | 0.00000   | 98.81246  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SY1200           | On 18/12/2014 | Spot Bond  | 0.00000   | 99.69166  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SY1201           | On 06/01/2015 | Spot Bond  | 0.00000   | 99.65793  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SY1202           | On 08/01/2015 | Spot Bond  | 0.00000   | 99.62364  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SY1204           | On 08/01/2015 | Spot Bond  | 0.00000   | 99.62271  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SY1205           | On 09/03/2015 | Spot Bond  | 0.00000   | 98.58442  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| SY1207           | On 10/03/2015 | Spot Bond  | 0.00000   | 98.56610  | 100.00000 | 81.11111     |                |                   |            | 0.00          | 0                | 0.00           |
| SY1208           | On 21/01/2015 | Spot Bond  | 0.00000   | 99.40090  | 100.00000 | 90.79602     |                |                   |            | 0.00          | 0                | 0.00           |
| SY1209           | On 19/01/2015 | Spot Bond  | 100.00000 | 91.70854  | 100.00000 | 91.25000     |                |                   |            | 0.00          | 0                | 0.00           |
| SY1210           | On 19/01/2015 | Spot Bond  | 100.00000 | 91.70854  | 100.00000 | 100.00000    |                |                   |            | 0.00          | 0                | 0.00           |
| SY1211           | On 17/03/2015 | Spot Bond  | 100.00000 | 80.21978  | 100.00000 | 100.00000    |                |                   |            | 0.00          | 0                | 0.00           |
| SZ18             | On 30/09/2015 | Spot Bond  | 6.85500   | 106.90037 | 6.79500   | 106.90808    |                |                   |            | 0.00          | 0                | 280,000,000.00 |
| SZ25             | On 30/09/2025 | Spot Bond  | 8.52000   | 105.24867 | 8.43000   | 105.84435    |                |                   |            | 0.00          | 0                | 0.00           |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 | 39.05466  | 100.00000 | 38.86566     |                |                   |            | 0.00          | 0                | 0.00           |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   | 101.10813 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   | 100.84225 |           |              | 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  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000 |       | 100.29963 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TFS121           | On 20/02/2015 | Spot Bond  | 0.00000 |       | 100.47620 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TFS122           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 99.91285  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TFS123           | On 20/03/2019 | Spot Bond  | 0.00000 |       | 99.90817  |           |              | 100.00000      |                   |            | 0.00          | 0                | 100,000,000.00 |
| TFS131           | On 21/05/2015 | Spot Bond  | 0.00000 |       | 100.48786 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000 |       | 100.95630 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TFS84            | On 28/07/2016 | Spot Bond  | 7.81500 |       | 104.66040 |           | 7.77500      | 104.67720      |                   |            | 0.00          | 0                | 0.00           |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 101.17124 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 101.20259 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000 |       | 103.22328 |           | 7.83000      | 103.18021      |                   |            | 0.00          | 0                | 0.00           |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 101.15399 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 101.19319 |           |              | 100.00000      |                   |            | 0.00          | 0                | 40,000,000.00  |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 103.28710 |           |              | 100.00000      |                   |            | 0.00          | 0                | 60,000,000.00  |
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 101.15399 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 101.19319 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000 |       | 102.94831 |           | 7.16000      | 83.32930       |                   |            | 0.00          | 0                | 0.00           |
| TH10B1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 101.26996 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10B2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 101.26370 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10C1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 101.41392 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10C2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 101.39360 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10D1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 102.00606 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH10D2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 101.93615 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| TH11A1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.15242 |           |              | 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    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TH11A2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.20259 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000 |       | 103.47221 |           | 8.73000      | 103.54431      |                   |            | 0.00          | 0                | 0.00             |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.14772 |           |              | 100.00000      |                   |            | 0.00          | 0                | 50,000,000.00    |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.19319 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11A6           | On 18/07/2041 | Spot Bond  | 8.57000 |       | 102.13585 |           | 8.49000      | 98.23739       |                   |            | 0.00          | 0                | 0.00             |
| TH11A7           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.15395 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11A8           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.20922 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.27309 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11B2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.25586 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11B3           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.26606 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11C1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.41080 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11C2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.40455 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11C3           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 95.19273  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11D1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.89729 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11D2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.90350 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH11D3           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 101.89481 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH12A1           | On 21/08/2048 | Spot Bond  | 0.00000 |       | 100.51880 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH12A2           | On 21/08/2019 | Spot Bond  | 0.00000 |       | 100.53612 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH12A3           | On 21/08/2019 | Spot Bond  | 8.95000 |       | 103.19530 |           | 8.84500      | 102.44069      |                   |            | 0.00          | 0                | 0.00             |
| TH12A4           | On 21/02/2048 | Spot Bond  | 0.00000 |       | 100.40441 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH12A5           | On 21/02/2048 | Spot Bond  | 0.00000 |       | 100.42305 |           |              | 100.00000      |                   |            | 0.00          | 0                | 1,409,000,000.00 |
| TH12A6           | On 21/08/2019 | Spot Bond  | 8.86000 |       | 99.47887  |           | 8.75500      | 105.10260      |                   |            | 0.00          | 0                | 0.00             |
| TH12B1           | On 21/08/2019 | Spot Bond  | 0.00000 |       | 100.58108 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| TH12B2           | On 21/02/2048 | Spot Bond  | 0.00000 |       | 100.44698 |           |              | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH12C1           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.63626 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TH12C2           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.48944 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TH12D1           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.85881 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TH12D2           | On 21/02/2048 | Spot Bond  |     | 0.00000   | 100.66062 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 101.21081 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  |     | 101.06155 | 6.68282   |           | 101.06155    | 6.65018        |                   |            | 0.00          | 0                | 0.00          |
| THE8A2           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE8A3           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 101.26295 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE8B1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 101.16165 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE8C1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 101.35136 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE8D1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 102.01228 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9A1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 101.47678 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9A2           | On 18/01/2016 | Spot Bond  |     | 0.00000   | 101.18712 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9A3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 101.20291 |           |              | 100.00000      |                   |            | 0.00          | 0                | 50,000,000.00 |
| THE9A5           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 101.18712 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9A6           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 101.20291 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9A7           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 101.21081 |           |              | 100.00000      |                   |            | 0.00          | 0                | 20,000,000.00 |
| THE9A8           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 101.17764 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9A9           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 101.20291 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9B1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 101.28974 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9B2           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 101.28974 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9B3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 101.28974 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| THE9C1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 101.41597 |           |              | 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     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| THE9C2           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 101.44751 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 101.40808 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 102.03797 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 102.07727 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 102.06155 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| TL15             | On 29/04/2015 | Spot Bond  | 7.52500   |       | 103.12239 |           | 7.46500      | 103.10329      |                   |            | 0.00                 | 0                | 630,000,000.00    |
| TL20             | On 22/02/2020 | Spot Bond  | 9.30000   |       | 91.70036  |           | 9.19500      | 92.09100       |                   |            | 1,860,000,000,000.00 | 200,000,000      | 200,000,000.00    |
| TL20/R207        | On 25/11/2020 | Spot Bond  | 10.00000  |       | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00                 | 0                | 0.00              |
| TN17             | On 14/11/2017 | Spot Bond  | 7.76000   |       | 104.64444 |           | 7.69500      | 104.77135      |                   |            | 7,760,000,000.00     | 1,000,000        | 27,110,000,000.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 9.17000   |       | 108.45151 |           | 9.07000      | 108.85499      |                   |            | 2,792,902,315,000.00 | 304,569,500      | 20,618,521,500.00 |
| TN20U            | On 14/04/2020 | Spot Bond  | 100.00000 |       | 1.22432   |           | 100.00000    | 1.21668        |                   |            | 0.00                 | 0                | 0.00              |
| TN23             | On 06/11/2023 | Spot Bond  | 9.41000   |       | 109.44876 |           | 9.31000      | 110.02167      |                   |            | 0.00                 | 0                | 11,600,000,000.00 |
| TN25             | On 19/08/2025 | Spot Bond  | 9.59500   |       | 102.44653 |           | 9.50500      | 102.98768      |                   |            | 0.00                 | 0                | 17,700,000,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.68000   |       | 95.11614  |           | 9.59000      | 95.69859       |                   |            | 130,680,000,000.00   | 13,500,000       | 8,610,000,000.00  |
| TN30             | On 09/10/2030 | Spot Bond  | 10.02500  |       | 105.68924 |           | 9.89500      | 113.83782      |                   |            | 0.00                 | 0                | 2,500,000,000.00  |
| TN40             | On 09/10/2040 | Spot Bond  | 10.49500  |       | 104.26185 |           | 10.37000     | 112.65728      |                   |            | 0.00                 | 0                | 25,000,000.00     |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   |       | 100.13719 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   |       | 100.97663 |           |              | 100.00000      |                   |            | 0.00                 | 1,937,800        | 1,108,109,500.00  |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.62322 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.63871 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.64026 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.71650 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.87449 |           |              | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ7            | On 15/08/2025 | Spot Bond  | 0.00000   |       | 100.63951 |           |              | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   |       | 101.49974 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TPDA01/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  |       | 104.95600 |           | 10.00000     | 104.90200      |                   |            | 0.00          | 0                | 0.00          |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   |       | 101.44427 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   |       | 101.47375 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TPDA04           | On 10/04/2016 | Spot Bond  | 0.00000   |       | 101.28672 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TPDA05           | On 10/04/2019 | Spot Bond  | 0.00000   |       | 101.37112 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  |       | 99.62592  |           | 10.00000     | 99.57259       |                   |            | 0.00          | 0                | 0.00          |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   |       | 99.63522  |           | 9.75000      | 99.58321       |                   |            | 0.00          | 0                | 0.00          |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 |       | 9.64497   |           | 100.00000    | 9.59529        |                   |            | 0.00          | 0                | 0.00          |
| TRAA1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.03947 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TRAA2            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.04186 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TRAB1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.04317 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TRAC1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.04343 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TRAD1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.05079 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TRAE1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.06690 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TSE01U           | On 31/07/2019 | Spot Bond  | 100.00000 |       | 13.44543  |           | 100.00000    | 13.32744       |                   |            | 0.00          | 0                | 0.00          |
| TSP156           | On 22/01/2015 | Spot Bond  | 0.00000   |       | 99.40533  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TSP158           | On 05/02/2015 | Spot Bond  | 0.00000   |       | 99.04167  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TSP160           | On 19/02/2015 | Spot Bond  | 0.00000   |       | 97.73793  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TSP161           | On 05/03/2015 | Spot Bond  | 0.00000   |       | 98.54586  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TSP163           | On 19/03/2015 | Spot Bond  | 0.00000   |       | 98.31403  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TSP164           | On 02/04/2015 | Spot Bond  | 0.00000   |       | 98.06809  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TSP166           | On 16/04/2015 | Spot Bond  | 0.00000   |       | 97.82498  |           |              | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TSP167           | On 28/05/2015 | Spot Bond  | 0.00000   | 97.09588  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP168           | On 11/06/2015 | Spot Bond  | 0.00000   | 96.82933  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP169           | On 08/01/2015 | Spot Bond  | 0.00000   | 99.62007  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP170           | On 09/07/2015 | Spot Bond  | 0.00000   | 96.20173  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP171           | On 23/07/2015 | Spot Bond  | 0.00000   | 96.01382  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP172           | On 06/08/2015 | Spot Bond  | 0.00000   | 95.71798  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP173           | On 20/08/2015 | Spot Bond  | 0.00000   | 95.40508  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP174           | On 03/09/2015 | Spot Bond  | 0.00000   | 95.12812  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP175           | On 17/09/2015 | Spot Bond  | 0.00000   | 96.52567  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP176           | On 02/01/2015 | Spot Bond  | 0.00000   | 99.73419  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP177           | On 15/10/2015 | Spot Bond  | 0.00000   | 95.42199  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP178           | On 29/10/2015 | Spot Bond  | 0.00000   | 94.06602  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP179           | On 26/11/2015 | Spot Bond  | 0.00000   | 93.62784  |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TSP180           | On 10/12/2015 | Spot Bond  | 0.00000   | 93.24499  |           | 100.00000    | 50.47702       |                   |            | 0.00          | 18,600,000,000   | 10,000,000,000.00 |
| TTO01U           | On 28/08/2019 | Spot Bond  | 100.00000 | 13.04251  |           | 100.00000    | 12.97940       |                   |            | 0.00          | 0                | 0.00              |
| TWC04U           | On 19/01/2015 | Spot Bond  | 100.00000 | 94.66981  |           | 100.00000    | 94.19646       |                   |            | 0.00          | 0                | 0.00              |
| TWC067           | On 09/04/2015 | Spot Bond  | 100.00000 | 80.00000  |           | 100.00000    | 78.63248       |                   |            | 0.00          | 0                | 0.00              |
| TWC068           | On 12/01/2015 | Spot Bond  | 0.00000   | 101.11781 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWC069           | On 19/01/2015 | Spot Bond  | 0.00000   | 102.78320 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWC070           | On 14/01/2015 | Spot Bond  | 0.00000   | 102.48605 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWC071           | On 16/01/2015 | Spot Bond  | 0.00000   | 102.40975 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWC072           | On 21/01/2015 | Spot Bond  | 0.00000   | 102.29426 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWC073           | On 10/02/2015 | Spot Bond  | 0.00000   | 101.19075 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWC075           | On 19/02/2015 | Spot Bond  | 0.00000   | 100.38774 |           |              | 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     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TWC076           | On 26/02/2015 | Spot Bond  | 0.00000   |       | 100.37012 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWC077           | On 26/02/2015 | Spot Bond  | 0.00000   |       | 100.35249 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWCJ14           | On 14/01/2015 | Spot Bond  | 0.00000   |       | 102.42295 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWCJ15           | On 26/02/2015 | Spot Bond  | 0.00000   |       | 100.39633 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWCM14           | On 14/01/2015 | Spot Bond  | 0.00000   |       | 102.43073 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| TWCM15           | On 26/02/2015 | Spot Bond  | 0.00000   |       | 100.36181 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| UG21             | On 02/03/2021 | Spot Bond  | 8.89000   |       | 111.59900 |           | 8.79000      | 112.04181      |                   |            | 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   |       | 101.47887 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| VKC05            | On 26/01/2015 | Spot Bond  | 0.00000   |       | 101.49435 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000   |       | 100.75806 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000   |       | 100.78201 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000   |       | 100.78308 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| VKE04            | On 28/03/2016 | Spot Bond  | 0.00000   |       | 101.61915 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| VKE05            | On 28/03/2018 | Spot Bond  | 0.00000   |       | 101.66240 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| WRS1U            | On 25/11/2029 | Spot Bond  | 100.00000 |       | 0.00230   |           | 100.00000    | 0.00226        |                   |            | 0.00          | 0                | 0.00              |
| WS04             | On 30/05/2016 | Spot Bond  | 6.95500   |       | 108.11745 |           | 6.91500      | 108.13410      |                   |            | 0.00          | 0                | 10,000,000,000.00 |
| WS05             | On 01/08/2018 | Spot Bond  | 1.49000   |       | 242.51877 |           | 1.49000      | 242.49922      |                   |            | 0.00          | 0                | 0.00              |
| WSP1             | On 28/05/2015 | Spot Bond  | 6.71500   |       | 101.47566 |           | 6.65500      | 101.46597      |                   |            | 0.00          | 0                | 0.00              |
| WSP2             | On 28/05/2017 | Spot Bond  | 7.33000   |       | 104.14527 |           | 7.26500      | 104.25094      |                   |            | 0.00          | 0                | 4,700,000,000.00  |
| WSP3             | On 28/05/2019 | Spot Bond  | 7.65500   |       | 105.45477 |           | 7.57500      | 105.71783      |                   |            | 0.00          | 0                | 0.00              |
| WSP4             | On 28/05/2020 | Spot Bond  | 7.97500   |       | 104.92254 |           | 7.87000      | 105.34826      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details           | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value    | Contracts Traded      | Open Interest            |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-----------------------|--------------------------|
| WSP5                       | On 28/05/2021 | Spot Bond  | 8.03000   | 105.27264 |           | 7.93000      | 105.73941      |                   |            | 0.00             | 0                     | 2,700,000,000.00         |
| Z014                       | On 30/06/2015 | Spot Bond  | 6.34500   | 96.69500  |           | 6.28500      | 96.69274       |                   |            | 0.00             | 0                     | 0.00                     |
| Z020                       | On 19/10/2015 | Spot Bond  | 6.27500   | 94.95463  |           | 6.21500      | 94.96899       |                   |            | 0.00             | 0                     | 0.00                     |
| Z071                       | On 01/07/2015 | Spot Bond  | 6.34500   | 96.67859  |           | 6.28500      | 96.67648       |                   |            | 0.00             | 0                     | 0.00                     |
| Z083                       | On 30/09/2019 | Spot Bond  | 7.04500   | 71.80117  |           | 6.96500      | 72.03994       |                   |            | 0.00             | 0                     | 0.00                     |
| ZA021                      | On 20/10/2015 | Spot Bond  | 100.00000 | 55.82194  |           | 100.00000    | 55.61032       |                   |            | 0.00             | 0                     | 0.00                     |
| ZA029                      | On 20/09/2016 | Spot Bond  | 100.00000 | 29.54725  |           | 100.00000    | 29.43524       |                   |            | 0.00             | 0                     | 0.00                     |
| <b>Total for j-Bonds :</b> |               |            |           |           |           |              |                |                   |            | <b>2.51e+017</b> | <b>11,213,178,500</b> | <b>46 969 266 900.00</b> |
| <b>Grand Total:</b>        |               |            |           |           |           |              |                |                   |            | <b>2.51e+017</b> | <b>11,213,881,641</b> | <b>46 974 059 775.00</b> |