



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2014

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------|---------------|-------------------------|-------|----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 18/11/2014 | Any day expiry | | 11.12380 | 11.12380 | | 11.18800 | 11.18800 | | 10.88 | 0.00 | 0 | 441.00 |
| \$ / R | On 19/11/2014 | Any day expiry | | 11.12380 | 11.12380 | | 11.18800 | 11.18800 | | 10.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/11/2014 | Any day expiry | 11.23 | Put | 116.92610 | 0.11693 | 82.86560 | 0.08287 | 116.926 | 13.74 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 25/11/2014 | Any day expiry | | 11.13250 | 11.13250 | | 11.19860 | 11.19860 | | 10.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 10.80 | Put | 5.63640 | 0.00564 | 5.05850 | 0.00506 | 5.636 | 13.23 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 13.61 | Call | 0.02060 | 0.00002 | 0.02380 | 0.00002 | 0.021 | 37.08 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/11/2014 | Any day expiry | | 11.13430 | 11.13430 | | 11.20040 | 11.20040 | | 10.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/11/2014 | Any day expiry | 11.15 | Put | 82.89320 | 0.08289 | 66.82730 | 0.06683 | 82.893 | 10.71 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/11/2014 | Any day expiry | 11.85 | Call | 0.77780 | 0.00078 | 2.39530 | 0.00240 | 0.778 | 16.45 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/11/2014 | Any day expiry | | 11.13600 | 11.13600 | | 11.20220 | 11.20220 | | 10.67 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2014 | Any day expiry | 11.20 | Call | 53.26750 | 0.05327 | 92.60660 | 0.09261 | 53.268 | 11.02 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 28/11/2014 | Any day expiry | | 11.13780 | 11.13780 | | 11.20400 | 11.20400 | | 10.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/12/2014 | Any day expiry | | 11.14490 | 11.14490 | | 11.21110 | 11.21110 | | 10.59 | 0.00 | 0 | 201.00 |
| \$ / R | On 10/12/2014 | Any day expiry | | 11.15900 | 11.15900 | | 11.22550 | 11.22550 | | 10.67 | 0.00 | 0 | 800.00 |
| \$ / R | On 11/12/2014 | Any day expiry | | 11.16080 | 11.16080 | | 11.22730 | 11.22730 | | 10.69 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | 11.16260 | 11.16260 | | 11.22910 | 11.22910 | | 10.72 | 300,151,151.40 | 26,889 | 939,648.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.09 | Put | 0.02170 | 0.00002 | 0.00990 | 0.00001 | 0.022 | 21.76 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.44 | Put | 0.07770 | 0.00008 | 0.04090 | 0.00004 | 0.078 | 19.64 | 0.00 | 0 | 11,976.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.78 | Put | 0.28490 | 0.00028 | 0.16960 | 0.00017 | 0.285 | 17.58 | 0.00 | 0 | 41,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.88 | Put | 0.42340 | 0.00042 | 0.26060 | 0.00026 | 0.423 | 16.98 | 0.00 | 0 | 79,241.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.00 | Put | 0.68740 | 0.00069 | 0.43950 | 0.00044 | 0.687 | 16.25 | 0.00 | 0 | 38,500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.10 | Call | 1,063.57120 | 1.06357 | 1,129.78340 | 1.12978 | 1,063.571 | 15.52 | 0.00 | 0 | 2,995.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.10 | Put | 0.97120 | 0.00097 | 0.68340 | 0.00068 | 0.971 | 15.52 | 0.00 | 0 | 6,581.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.30 | Call | 864.38280 | 0.86438 | 930.37530 | 0.93038 | 864.383 | 13.83 | 0.00 | 0 | 2,326.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.34 | Put | 2.03160 | 0.00203 | 1.42990 | 0.00143 | 2.032 | 13.49 | 0.00 | 0 | 2,490.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.35 | Put | 2.10020 | 0.00210 | 1.47220 | 0.00147 | 2.100 | 13.41 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.36 | Put | 2.17160 | 0.00217 | 1.51610 | 0.00152 | 2.172 | 13.32 | 0.00 | 0 | 2,490.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.38 | Put | 2.32320 | 0.00232 | 1.60890 | 0.00161 | 2.323 | 13.16 | 0.00 | 0 | 500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.40 | Put | 2.48770 | 0.00249 | 1.70890 | 0.00171 | 2.488 | 12.99 | 0.00 | 0 | 7,300.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.44 | Put | 2.86030 | 0.00286 | 1.93350 | 0.00193 | 2.860 | 12.65 | 0.00 | 0 | 2,491.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.45 | Put | 2.96370 | 0.00296 | 1.99530 | 0.00200 | 2.964 | 12.56 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.49 | Put | 3.42410 | 0.00342 | 2.26900 | 0.00227 | 3.424 | 12.22 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.50 | Put | 3.55230 | 0.00355 | 2.34480 | 0.00234 | 3.552 | 12.14 | 0.00 | 0 | 44,450.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.52 | Put | 3.82600 | 0.00383 | 2.50590 | 0.00251 | 3.826 | 11.97 | 0.00 | 0 | 9,425.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.55 | Put | 4.28520 | 0.00429 | 2.77430 | 0.00277 | 4.285 | 11.72 | 0.00 | 0 | 3,283.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.60 | Put | 5.20450 | 0.00520 | 3.30670 | 0.00331 | 5.205 | 11.29 | 0.00 | 0 | 10,558.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.63 | Put | 6.48400 | 0.00648 | 3.68790 | 0.00369 | 6.484 | 11.26 | 0.00 | 0 | 2,359.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.70 | Put | 10.60540 | 0.01061 | 4.81670 | 0.00482 | 10.605 | 11.19 | 0.00 | 0 | 22,902.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.73 | Call | 445.56510 | 0.44557 | 505.48010 | 0.50548 | 445.565 | 11.16 | 0.00 | 0 | 6,524.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.74 | Call | 436.44460 | 0.43644 | 496.08500 | 0.49608 | 436.445 | 11.15 | 0.00 | 0 | 3,499.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.78 | Call | 400.48460 | 0.40048 | 458.98610 | 0.45899 | 400.485 | 11.11 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.80 | Call | 382.84720 | 0.38285 | 440.76000 | 0.44076 | 382.847 | 11.08 | 0.00 | 0 | 500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.81 | Put | 21.52280 | 0.02152 | 12.63670 | 0.01264 | 21.523 | 11.07 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.82 | Put | 22.86330 | 0.02286 | 13.67650 | 0.01368 | 22.863 | 11.06 | 0.00 | 0 | 41,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.86 | Call | 331.52920 | 0.33153 | 387.61960 | 0.38762 | 331.529 | 11.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.90 | Call | 298.83270 | 0.29883 | 353.67970 | 0.35368 | 298.833 | 10.98 | 0.00 | 0 | 13,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.93 | Put | 42.61490 | 0.04261 | 30.01940 | 0.03002 | 42.615 | 10.95 | 0.00 | 0 | 79,241.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.94 | Put | 44.92680 | 0.04493 | 32.01560 | 0.03202 | 44.927 | 10.94 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.95 | Put | 47.33580 | 0.04734 | 34.10720 | 0.03411 | 47.336 | 10.93 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.00 | Call | 223.49770 | 0.22350 | 275.16620 | 0.27517 | 223.498 | 10.88 | 0.00 | 0 | 35,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.00 | Put | 60.89770 | 0.06090 | 46.06620 | 0.04607 | 60.898 | 10.88 | 0.00 | 0 | 35,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.06 | Call | 183.37790 | 0.18338 | 233.05640 | 0.23306 | 183.378 | 10.81 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.09 | Call | 164.90130 | 0.16490 | 213.53730 | 0.21354 | 164.901 | 10.78 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.10 | Put | 96.38580 | 0.09639 | 78.16520 | 0.07817 | 96.386 | 10.77 | 0.00 | 0 | 4,505.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.13 | Call | 141.98640 | 0.14199 | 189.16070 | 0.18916 | 141.986 | 10.74 | 0.00 | 0 | 11,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.15 | Call | 131.28320 | 0.13128 | 177.68780 | 0.17769 | 131.283 | 10.72 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.20 | Call | 110.54100 | 0.11054 | 151.09840 | 0.15110 | 110.541 | 11.00 | 0.00 | 0 | 2,931.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.20 | Put | 147.94100 | 0.14794 | 121.99840 | 0.12200 | 147.941 | 11.00 | 0.00 | 0 | 750.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.25 | Call | 92.76590 | 0.09277 | 127.46320 | 0.12746 | 92.766 | 11.27 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.26 | Call | 89.53940 | 0.08954 | 123.50490 | 0.12350 | 89.539 | 11.33 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.31 | Call | 74.91980 | 0.07492 | 105.34200 | 0.10534 | 74.920 | 11.60 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.34 | Call | 67.26380 | 0.06726 | 95.66880 | 0.09567 | 67.264 | 11.77 | 0.00 | 0 | 7,300.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.39 | Call | 56.15140 | 0.05615 | 81.39640 | 0.08140 | 56.151 | 12.04 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.40 | Call | 54.15530 | 0.05416 | 78.79960 | 0.07880 | 54.155 | 12.10 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.46 | Call | 43.57240 | 0.04357 | 64.84240 | 0.06484 | 43.572 | 12.43 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.50 | Put | 375.09670 | 0.37510 | 327.83480 | 0.32783 | 375.097 | 12.65 | 0.00 | 0 | 600.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.61 | Call | 25.38100 | | 0.02538 | | 39.88520 | 0.03989 | 25.381 | 13.25 | 0.00 | 0 | 9,425.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.63 | Call | 23.63530 | | 0.02364 | | 37.40500 | 0.03740 | 23.635 | 13.36 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.64 | Call | 22.81060 | | 0.02281 | | 36.22610 | 0.03623 | 22.811 | 13.42 | 0.00 | 0 | 10,558.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.75 | Call | 15.03190 | | 0.01503 | | 25.57700 | 0.02558 | 15.032 | 13.92 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.78 | Call | 13.28140 | | 0.01328 | | 23.29650 | 0.02330 | 13.281 | 14.02 | 0.00 | 0 | 4,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.86 | Call | 9.52880 | | 0.00953 | | 17.30660 | 0.01731 | 9.529 | 14.29 | 0.00 | 0 | 38,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.90 | Call | 8.06520 | | 0.00807 | | 14.76220 | 0.01476 | 8.065 | 14.43 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.94 | Call | 6.82470 | | 0.00682 | | 12.57280 | 0.01257 | 6.825 | 14.56 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.95 | Call | 6.54540 | | 0.00655 | | 12.07570 | 0.01208 | 6.545 | 14.59 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call | 5.31080 | | 0.00531 | | 9.85740 | 0.00986 | 5.311 | 14.76 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.00 | Put | 842.71080 | | 0.84271 | | 780.75740 | 0.78076 | 842.711 | 14.76 | 0.00 | 0 | 598.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call | 5.09340 | | 0.00509 | | 9.46320 | 0.00946 | 5.093 | 14.80 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call | 3.49780 | | 0.00350 | | 6.53290 | 0.00653 | 3.498 | 15.10 | 0.00 | 0 | 7,841.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call | 1.66100 | | 0.00166 | | 2.94620 | 0.00295 | 1.661 | 15.83 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call | 1.61180 | | 0.00161 | | 2.82410 | 0.00282 | 1.612 | 15.88 | 0.00 | 0 | 1,130.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call | 0.28420 | | 0.00028 | | 0.39690 | 0.00040 | 0.284 | 19.74 | 0.00 | 0 | 36,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call | 0.25260 | | 0.00025 | | 0.34890 | 0.00035 | 0.253 | 20.07 | 0.00 | 0 | 7,471.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call | 0.18180 | | 0.00018 | | 0.24300 | 0.00024 | 0.182 | 21.07 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call | 0.17570 | | 0.00018 | | 0.23390 | 0.00023 | 0.176 | 21.18 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call | 0.16060 | | 0.00016 | | 0.42630 | 0.00043 | 0.161 | 33.29 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/12/2014 | Any day expiry | | | 11.16790 | | 11.16790 | | 11.23440 | 11.23440 | | 10.59 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 10.80 | Put | 21.20590 | | 0.02121 | | 13.49050 | 0.01349 | 21.206 | 10.73 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 11.15 | Put | 121.75830 | | 0.12176 | | 101.95330 | 0.10195 | 121.758 | 10.59 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 11.99 | Call | 6.92460 | | 0.00692 | | 14.10720 | 0.01411 | 6.925 | 14.41 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 13.80 | Call | 0.36070 | | 0.00036 | | 0.32110 | 0.00032 | 0.361 | 25.64 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/12/2014 | Any day expiry | | | 11.17490 | | 11.17490 | | 11.24180 | 11.24180 | | 10.67 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/12/2014 | Any day expiry | 11.16 | Put | 134.16460 | | 0.13416 | | 113.04310 | 0.11304 | 134.165 | 10.73 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2014 | Any day expiry | 11.32 | Call | 91.93930 | | 0.09194 | | 122.91840 | 0.12292 | 91.939 | 11.57 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 19/12/2014 | Any day expiry | 11.32 | Put | 237.03930 | | 0.23704 | | 201.11840 | 0.20112 | 237.039 | 11.57 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 23/12/2014 | Any day expiry | | | 11.18290 | | 11.18290 | | 11.24990 | 11.24990 | | 10.80 | 0.00 | 0 | 440.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | | 11.25350 | | 11.25350 | | 11.32150 | 11.32150 | | 10.90 | 0.00 | 0 | 3,182.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 50.75180 | | 0.05075 | | 42.31000 | 0.04231 | 50.752 | 10.30 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 1.28570 | | 0.00129 | | 2.06480 | 0.00206 | 1.286 | 19.98 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | | 11.30580 | | 11.30580 | | 11.37440 | 11.37440 | | 11.14 | 0.00 | 0 | 2,421.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 66.10510 | | 0.06611 | | 56.53270 | 0.05653 | 66.105 | 10.33 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 11.53330 | | 0.01153 | | 3.13850 | 0.00314 | 11.533 | 23.20 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/02/2015 | Any day expiry | | | 11.30780 | | 11.30780 | | 11.37630 | 11.37630 | | 11.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/02/2015 | Any day expiry | | | 11.30970 | | 11.30970 | | 11.37830 | 11.37830 | | 11.17 | 0.00 | 0 | 1,263.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 11.34270 | | 11.34270 | | 11.41160 | 11.41160 | | 11.43 | 14,393,886.30 | 1,269 | 121,769.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 11.04910 | | 0.01105 | | 9.65950 | 0.00966 | 11.049 | 11.53 | 0.00 | 0 | 69,965.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put | 19.34570 | | 0.01935 | | 15.59240 | 0.01559 | 19.346 | 10.95 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put | 34.15220 | | 0.03415 | | 28.85080 | 0.02885 | 34.152 | 10.72 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put | 65.94880 | | 0.06595 | | 58.10830 | 0.05811 | 65.949 | 10.43 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put | 73.11360 | | 0.07311 | | 64.77030 | 0.06477 | 73.114 | 10.39 | 0.00 | 0 | 1,112.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.80 | Put | 75.02820 | | 0.07503 | | 66.52850 | 0.06653 | 75.028 | 10.37 | 0.00 | 0 | 9,300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 102.51200 | | 0.10251 | | 89.02650 | 0.08903 | 102.512 | 10.57 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.00 | Call | 478.50690 | | 0.47851 | | 531.20350 | 0.53120 | 478.507 | 10.76 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.40 | Call | 273.23670 | | 0.27324 | | 311.74070 | 0.31174 | 273.237 | 11.62 | 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 16/03/2015 | Foreign Exchange Future | 11.46 | Put | 370.05830 | 0.37006 | 337.60180 | 0.33760 | 370.058 | 11.86 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.54 | Call | 228.09540 | 0.22810 | 261.92210 | 0.26192 | 228.095 | 12.17 | 0.00 | 0 | 9,300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.60 | Call | 211.41340 | 0.21141 | 243.37680 | 0.24338 | 211.413 | 12.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.85 | Call | 155.86890 | 0.15587 | 181.05530 | 0.18106 | 155.869 | 13.37 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call | 131.31370 | 0.13131 | 153.01370 | 0.15301 | 131.314 | 13.96 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.58 | Call | 73.16980 | 0.07317 | 85.80440 | 0.08580 | 73.170 | 16.22 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call | 71.06940 | 0.07107 | 83.32460 | 0.08332 | 71.069 | 16.32 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call | 47.96650 | 0.04797 | 55.91170 | 0.05591 | 47.966 | 17.85 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 27.16110 | 0.02716 | 27.01150 | 0.02701 | 27.161 | 22.62 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 11.36400 | 11.36400 | 11.43310 | 11.43310 | | 11.50 | 0.00 | 0 | 2,435.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 81.12710 | 0.08113 | 73.08910 | 0.07309 | 81.127 | 10.47 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 30.11370 | 0.03011 | 30.06800 | 0.03007 | 30.114 | 25.32 | 0.00 | 0 | 300.00 |
| \$ / R | On 01/04/2015 | Any day expiry | | | 11.37370 | 11.37370 | 11.44290 | 11.44290 | | 11.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/04/2015 | Any day expiry | 11.20 | Put | 227.78380 | 0.22778 | 205.59090 | 0.20559 | 227.784 | 11.21 | 0.00 | 0 | 22,187.00 |
| \$ / R | On 01/04/2015 | Any day expiry | 12.24 | Call | 123.91580 | 0.12392 | 142.49790 | 0.14250 | 123.916 | 14.79 | 0.00 | 0 | 22,187.00 |
| \$ / R | On 28/04/2015 | Any day expiry | | | 11.42610 | 11.42610 | 11.49580 | 11.49580 | | 11.84 | 0.00 | 0 | 2,450.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Put | 94.87890 | 0.09488 | 85.00310 | 0.08500 | 94.879 | 10.61 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Call | 42.27320 | 0.04227 | 46.16810 | 0.04617 | 42.273 | 25.20 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | | | 11.48260 | 11.48260 | 11.55310 | 11.55310 | | 12.02 | 0.00 | 0 | 1,375.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Put | 105.90350 | 0.10590 | 94.27490 | 0.09427 | 105.904 | 10.74 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 48.43360 | 0.04843 | 53.71170 | 0.05371 | 48.434 | 24.90 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | | | 11.51430 | 11.51430 | 11.58520 | 11.58520 | | 12.06 | 66,782,940.00 | 5,800 | 28,426.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.73 | Put | 98.25070 | 0.09825 | 88.14200 | 0.08814 | 98.251 | 10.88 | 0.00 | 0 | 22,850.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.75 | Put | 102.04310 | 0.10204 | 91.71360 | 0.09171 | 102.043 | 10.87 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.98 | Put | 157.39690 | 0.15740 | 141.46270 | 0.14146 | 157.397 | 10.77 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.00 | Put | 164.75910 | 0.16476 | 146.60600 | 0.14661 | 164.759 | 10.82 | 0.00 | 0 | 75,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.08 | Put | 196.16730 | 0.19617 | 176.10430 | 0.17610 | 196.167 | 11.02 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.10 | Put | 204.50300 | 0.20450 | 183.97260 | 0.18397 | 204.503 | 11.07 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.30 | Put | 298.24740 | 0.29825 | 273.12720 | 0.27313 | 298.247 | 11.57 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.40 | Put | 351.87720 | 0.35188 | 324.56470 | 0.32456 | 351.877 | 11.81 | 1,407,508.80 | 4,000 | 7,300.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.00 | Call | 139.84130 | 0.13984 | 154.89270 | 0.15489 | 139.841 | 16.83 | 0.00 | 0 | 75,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.22 | Call | 122.76740 | 0.12277 | 135.84910 | 0.13585 | 122.767 | 17.47 | 0.00 | 0 | 22,850.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.46 | Call | 107.67250 | 0.10767 | 118.96420 | 0.11896 | 107.673 | 18.18 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | | 11.54200 | 11.54200 | 11.61330 | 11.61330 | | 12.24 | 0.00 | 0 | 1,386.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 115.97240 | 0.11597 | 105.38420 | 0.10538 | 115.972 | 10.85 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 51.93100 | 0.05193 | 60.25260 | 0.06025 | 51.931 | 24.67 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | | 11.60740 | 11.60740 | 11.67960 | 11.67960 | | 12.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 125.40250 | 0.12540 | 114.68850 | 0.11469 | 125.403 | 10.96 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 64.47920 | 0.06448 | 70.74870 | 0.07075 | 64.479 | 24.67 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | | 11.66560 | 11.66560 | 11.73870 | 11.73870 | | 12.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 132.84860 | 0.13285 | 121.42570 | 0.12143 | 132.849 | 11.05 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 66.63840 | 0.06664 | 77.72960 | 0.07773 | 66.638 | 24.39 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | | | 11.70300 | 11.70300 | 11.77640 | 11.77640 | | 12.73 | 0.00 | 0 | 3,885.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 89.73670 | 0.08974 | 81.96180 | 0.08196 | 89.737 | 11.09 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call | 1,199.60270 | 1.19960 | 1,263.33190 | 1.26333 | 1,199.603 | 11.10 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put | 182.84460 | 0.18284 | 169.86260 | 0.16986 | 182.845 | 11.11 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call | 891.53340 | 0.89153 | 951.77330 | 0.95177 | 891.533 | 11.11 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call | 447.56340 | 0.44756 | 481.72460 | 0.48172 | 447.563 | 13.61 | 0.00 | 0 | 13,700.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call | 336.64140 | 0.33664 | 363.49980 | 0.36350 | 336.641 | 15.07 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 254.20460 | 0.25420 | 275.57870 | 0.27558 | 254.205 | 16.62 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call | 167.34690 | 0.16735 | 173.94890 | 0.17395 | 167.347 | 21.56 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 11.73210 | 11.73210 | 11.80570 | 11.80570 | | 12.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 139.82290 | 0.13982 | 128.33030 | 0.12833 | 139.823 | 11.14 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 78.38450 | 0.07838 | 86.48900 | 0.08649 | 78.384 | 24.53 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 11.79450 | 11.79450 | 11.86850 | 11.86850 | | 13.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 146.15960 | 0.14616 | 132.71310 | 0.13271 | 146.160 | 11.23 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 90.38660 | 0.09039 | 99.64100 | 0.09964 | 90.387 | 24.42 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 11.85290 | 11.85290 | 11.92720 | 11.92720 | | 13.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 150.41040 | 0.15041 | 134.89850 | 0.13490 | 150.410 | 11.27 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 86.08420 | 0.08608 | 97.67040 | 0.09767 | 86.084 | 24.26 | 0.00 | 0 | 300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | | | 11.88670 | 11.88670 | 11.96090 | 11.96090 | | 13.30 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 192.88620 | 0.19289 | 176.59340 | 0.17659 | 192.886 | 11.41 | 0.00 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 1,129.58620 | 1.12959 | 1,187.49340 | 1.18749 | 1,129.586 | 11.41 | 0.00 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 1,094.18980 | 1.09419 | 1,151.48080 | 1.15148 | 1,094.190 | 11.44 | 0.00 | 0 | 500.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 372.79360 | 0.37279 | 397.87770 | 0.39788 | 372.794 | 16.44 | 0.00 | 0 | 13,248.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 11.90780 | 11.90780 | 11.98200 | 11.98200 | | 13.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 154.80610 | 0.15481 | 138.80060 | 0.13880 | 154.806 | 11.34 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 79.32210 | 0.07932 | 91.86850 | 0.09187 | 79.322 | 23.89 | 0.00 | 0 | 300.00 |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | | | 11.16260 | 11.16260 | 11.22910 | 11.22910 | | 10.72 | 66,975.60 | 6 | 1,723.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | | | 11.34270 | 11.34270 | 11.41160 | 11.41160 | | 11.43 | 170,140.50 | 15 | 418.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | 11.28 | Call | 32,339.79320 | 0.32340 | 36,797.11690 | 0.36797 | 32,339.793 | 11.29 | 0.00 | 0 | 420.00 |
| \$ / R MAXI | On 12/06/2015 | Foreign Exchange Future | | | 11.51430 | 11.51430 | 11.58520 | 11.58520 | | 12.06 | 0.00 | 0 | 93.00 |
| \$ / R MAXI | On 14/09/2015 | Foreign Exchange Future | | | 11.70300 | 11.70300 | 11.77640 | 11.77640 | | 12.73 | 0.00 | 0 | 15.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | | | 17.45080 | 17.45080 | 17.51500 | 17.51500 | | 10.28 | 17,450,800.00 | 1,000 | 47,860.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.35 | Put | 143.91500 | 0.14392 | 125.47120 | 0.12547 | 143.915 | 10.46 | 0.00 | 0 | 10,000.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.45 | Put | 186.95700 | 0.18696 | 164.16910 | 0.16417 | 186.957 | 10.28 | 0.00 | 0 | 2,500.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put | 1,059.29160 | 1.05929 | 998.36980 | 0.99837 | 1,059.292 | 12.84 | 0.00 | 0 | 500.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 19.19 | Call | 2.89650 | 0.00290 | 4.06700 | 0.00407 | 2.896 | 15.88 | 0.00 | 0 | 16,000.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 19.34 | Call | 2.07140 | 0.00207 | 3.08060 | 0.00308 | 2.071 | 16.30 | 0.00 | 0 | 5,000.00 |
| £ / R | On 23/01/2015 | Any day expiry | | | 17.57210 | 17.57210 | 17.63830 | 17.63830 | | 10.61 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 777.10710 | 0.77711 | 728.82440 | 0.72882 | 777.107 | 11.95 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 1,013.77060 | 1.01377 | 960.91930 | 0.96092 | 1,013.771 | 12.46 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 1,127.28330 | 1.12728 | 1,073.43000 | 1.07343 | 1,127.283 | 12.60 | 0.00 | 0 | 2,416.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 4.47140 | 0.00447 | 5.13390 | 0.00513 | 4.471 | 17.80 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 4.35860 | 0.00436 | 4.51660 | 0.00452 | 4.359 | 20.35 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 4.35980 | 0.00436 | 4.51680 | 0.00452 | 4.360 | 20.43 | 0.00 | 0 | 2,416.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 17.71800 | 17.71800 | 17.78520 | 17.78520 | | 11.45 | 425,232.00 | 24 | 5,721.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 17.00 | Put | 159.07370 | 0.15907 | 144.80880 | 0.14481 | 159.074 | 10.75 | 0.00 | 0 | 5,592.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.00 | Call | 150.32950 | 0.15033 | 162.36020 | 0.16236 | 150.330 | 13.86 | 0.00 | 0 | 570.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.64 | Call | 86.09560 | 0.08610 | 91.70540 | 0.09171 | 86.096 | 14.85 | 0.00 | 0 | 21,000.00 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | | 17.97140 | 17.97140 | 18.04090 | 18.04090 | | 12.19 | 1,204,083.80 | 67 | 1,842.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 18.25130 | 18.25130 | 18.32460 | 18.32460 | | 12.77 | 3,650,260.00 | 200 | 1,405.00 |
| ¥ / R | On 12/12/2014 | Foreign Exchange Future | | | 0.09584 | 0.09584 | 0.09627 | 0.09627 | | 13.67 | 0.00 | 0 | 15,513.00 |

| 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 | 0.09751 | 0.09751 | | 0.09796 | 0.09796 | | 13.11 | 0.00 | 0 | 50.00 |
| € / R | On 26/11/2014 | | Any day expiry | 13.87820 | 13.87820 | | 13.90650 | 13.90650 | | 10.33 | 0.00 | 0 | 2,000.00 |
| € / R | On 12/12/2014 | | Foreign Exchange Future | 13.91440 | 13.91440 | | 13.94310 | 13.94310 | | 10.31 | 1,071,408.80 | 77 | 73,731.00 |
| € / R | On 12/12/2014 | 13.74 | Put | 81.17730 | 0.08118 | | 80.01060 | 0.08001 | 81.177 | 10.59 | 0.00 | 0 | 650.00 |
| € / R | On 12/12/2014 | 13.99 | Put | 194.77430 | 0.19477 | | 186.44290 | 0.18644 | 194.774 | 10.57 | 0.00 | 0 | 4,000.00 |
| € / R | On 12/12/2014 | 14.15 | Put | 306.17670 | 0.30618 | | 292.33470 | 0.29233 | 306.177 | 11.05 | 0.00 | 0 | 3,000.00 |
| € / R | On 12/12/2014 | 15.15 | Call | 2.90780 | 0.00291 | | 3.74400 | 0.00374 | 2.908 | 14.90 | 0.00 | 0 | 4,500.00 |
| € / R | On 12/12/2014 | 15.29 | Call | 2.05770 | 0.00206 | | 2.64550 | 0.00265 | 2.058 | 15.54 | 0.00 | 0 | 25,000.00 |
| € / R | On 12/12/2014 | 15.37 | Call | 1.71840 | 0.00172 | | 2.19000 | 0.00219 | 1.718 | 15.92 | 0.00 | 0 | 7,000.00 |
| € / R | On 16/03/2015 | | Foreign Exchange Future | 14.14860 | 14.14860 | | 14.17950 | 14.17950 | | 11.12 | 0.00 | 0 | 34,715.00 |
| € / R | On 16/03/2015 | 13.80 | Put | 191.69070 | 0.19169 | | 187.41630 | 0.18742 | 191.691 | 10.61 | 0.00 | 0 | 15,000.00 |
| € / R | On 16/03/2015 | 14.00 | Put | 280.22810 | 0.28023 | | 272.85300 | 0.27285 | 280.228 | 10.90 | 0.00 | 0 | 12,800.00 |
| € / R | On 16/03/2015 | 14.02 | Put | 290.14080 | 0.29014 | | 282.43140 | 0.28243 | 290.141 | 10.93 | 0.00 | 0 | 8,500.00 |
| € / R | On 16/03/2015 | 15.00 | Call | 142.61550 | 0.14262 | | 149.37850 | 0.14938 | 142.615 | 13.40 | 0.00 | 0 | 713.00 |
| € / R | On 16/03/2015 | 15.05 | Call | 135.67040 | 0.13567 | | 141.97970 | 0.14198 | 135.670 | 13.53 | 0.00 | 0 | 14,500.00 |
| € / R | On 16/03/2015 | 15.28 | Call | 108.60810 | 0.10861 | | 113.11620 | 0.11312 | 108.608 | 14.17 | 0.00 | 0 | 5,700.00 |
| € / R | On 16/03/2015 | 15.31 | Call | 105.59500 | 0.10559 | | 109.90300 | 0.10990 | 105.595 | 14.25 | 0.00 | 0 | 8,500.00 |
| € / R | On 16/03/2015 | 15.36 | Call | 100.80630 | 0.10081 | | 104.78950 | 0.10479 | 100.806 | 14.39 | 0.00 | 0 | 32,000.00 |
| € / R | On 16/03/2015 | 15.50 | Call | 88.80310 | 0.08880 | | 91.97530 | 0.09198 | 88.803 | 14.77 | 0.00 | 0 | 7,100.00 |
| € / R | On 12/06/2015 | | Foreign Exchange Future | 14.37320 | 14.37320 | | 14.40620 | 14.40620 | | 11.76 | 0.00 | 0 | 7,500.00 |
| € / R | On 14/09/2015 | | Foreign Exchange Future | 14.62660 | 14.62660 | | 14.66170 | 14.66170 | | 12.50 | 1,462,660.00 | 100 | 200.00 |
| € / R | On 11/12/2015 | | Foreign Exchange Future | 14.87740 | 14.87740 | | 14.91360 | 14.91360 | | 12.99 | 0.00 | 0 | 0.00 |
| € / R | On 11/12/2015 | 13.90 | Put | 286.29810 | 0.28630 | | 282.57970 | 0.28258 | 286.298 | 11.21 | 0.00 | 0 | 5,892.00 |
| € / R | On 11/12/2015 | 16.50 | Call | 413.63140 | 0.41363 | | 416.90560 | 0.41691 | 413.631 | 15.93 | 0.00 | 0 | 5,892.00 |
| 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 | 538.15000 | 538.15000 | | 537.51700 | 537.51700 | | | 0.00 | 0 | 0.00 |
| AL12 | On 07/05/2015 | | Index Future | 546.88900 | 546.88900 | | 546.29000 | 546.29000 | | | 0.00 | 0 | 0.00 |
| AL37 | On 05/02/2015 | | Index Future | 450.77300 | 450.77300 | | 450.06300 | 450.06300 | | | 0.00 | 0 | 116.00 |
| AL37 | On 07/05/2015 | | Index Future | 458.09300 | 458.09300 | | 457.40800 | 457.40800 | | | 0.00 | 0 | 0.00 |
| AL7T | On 05/02/2015 | | Index Future | 533.65300 | 533.65300 | | 532.53000 | 532.53000 | | | 0.00 | 0 | 3.00 |
| AL7T | On 07/05/2015 | | Index Future | 542.31900 | 542.31900 | | 541.22100 | 541.22100 | | | 0.00 | 0 | 0.00 |
| ALBI | On 05/02/2015 | | Index Future | 486.51300 | 486.51300 | | 485.86200 | 485.86200 | | | 0.00 | 0 | 654.00 |
| ALBI | On 07/05/2015 | | Index Future | 494.41400 | 494.41400 | | 493.79100 | 493.79100 | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/08/2015 | | Index Future | 502.87700 | 502.87700 | | 502.24300 | 502.24300 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 21/11/2014 | | Any day expiry | 9.68000 | 9.68000 | | 9.69970 | 9.69970 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | | Foreign Exchange Future | 9.70170 | 9.70170 | | 9.72150 | 9.72150 | | 8.09 | 0.00 | 0 | 12,268.00 |
| AU\$ / R | On 12/12/2014 | 9.45 | Put | 17.62990 | 0.01763 | | 16.80160 | 0.01680 | 17.630 | 9.48 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | 9.80 | Put | 145.70030 | 0.14570 | | 134.86720 | 0.13487 | 145.700 | 8.64 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | 10.05 | Call | 10.61920 | 0.01062 | | 12.85580 | 0.01286 | 10.619 | 10.00 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | 10.75 | Call | 0.36610 | 0.00037 | | 0.45500 | 0.00046 | 0.366 | 14.35 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | 10.80 | Call | 0.28860 | 0.00029 | | 0.35700 | 0.00036 | 0.289 | 14.59 | 0.00 | 0 | 201.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|--------------|--------------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 9.78570 | 9.78570 | 9.80730 | 9.80730 | 9.80730 | 9.80730 | | 9.07 | 2,446,425.00 | 250 | 15,297.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | 9.86920 | 9.86920 | 9.89270 | 9.89270 | 9.89270 | 9.89270 | | 10.33 | 0.00 | 0 | 3,800.00 |
| AU\$ / R | On 14/09/2015 | Foreign Exchange Future | 9.96480 | 9.96480 | 9.98990 | 9.98990 | 9.98990 | 9.98990 | | 11.22 | 0.00 | 0 | 600.00 |
| CAD/ R | On 12/12/2014 | Foreign Exchange Future | 9.85580 | 9.85580 | 9.89240 | 9.89240 | 9.89240 | 9.89240 | | 9.64 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/03/2015 | Foreign Exchange Future | 9.99020 | 9.99020 | 10.02870 | 10.02870 | 10.02870 | 10.02870 | | 9.52 | 0.00 | 0 | 100.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | 4.20540 | 4.20540 | -8.63170 | -8.63170 | -8.63170 | -8.63170 | | | 0.00 | 0 | 1,942.00 |
| CF CANDO CAFE | On 12/12/2014 | Can-Do Future | 964.38640 | 964.38640 | 1,030.03180 | 1,030.03180 | 1,030.03180 | 1,030.03180 | | | 0.00 | 0 | 26,600.00 |
| CF CANDO CAFH | On 12/12/2014 | Can-Do Future | 1,064.27240 | 1,064.27240 | 1,129.85550 | 1,129.85550 | 1,129.85550 | 1,129.85550 | | | 0.00 | 0 | 1,735.00 |
| CF CANDO CAFJ | On 12/12/2014 | Can-Do Future | 266.64810 | 266.64810 | -254.07770 | -254.07770 | -254.07770 | -254.07770 | | | 0.00 | 0 | 0.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | 867.07370 | 867.07370 | 934.71880 | 934.71880 | 934.71880 | 934.71880 | | | 0.00 | 0 | 1,871.00 |
| CF CANDO CAFY | On 02/12/2014 | Can-Do Future | 10,000.00000 | 10,000.00000 | 10,000.00000 | 10,000.00000 | 10,000.00000 | 10,000.00000 | | | 0.00 | 0 | 10.00 |
| CF CANDO CAGA | On 19/11/2014 | Can-Do Future | 48.73950 | 48.73950 | 83.56870 | 83.56870 | 83.56870 | 83.56870 | | | 0.00 | 0 | 8,000.00 |
| CHF / R | On 12/12/2014 | Foreign Exchange Future | 11.57670 | 11.57670 | 11.60130 | 11.60130 | 11.60130 | 11.60130 | | 11.39 | 0.00 | 0 | 6,632.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | 11.78030 | 11.78030 | 11.80650 | 11.80650 | 11.80650 | 11.80650 | | 12.20 | 0.00 | 0 | 2,308.00 |
| CNH / R | On 12/12/2014 | Foreign Exchange Future | 1.81850 | 1.81850 | 1.82710 | 1.82710 | 1.82710 | 1.82710 | | 10.07 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/03/2015 | Foreign Exchange Future | 1.83240 | 1.83240 | 1.84220 | 1.84220 | 1.84220 | 1.84220 | | 10.89 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL28 | On 05/02/2015 | Bond Future | 124.97799 | 124.97799 | 125.11666 | 125.11666 | 125.11666 | 125.11666 | | | 0.00 | 0 | 0.00 |
| EL28 | On 07/05/2015 | Bond Future | 125.51242 | 125.51242 | 125.66256 | 125.66256 | 125.66256 | 125.66256 | | | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | 100.00000 | 100.00000 | 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 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | 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 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | 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 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 05/02/2015 | Bond Future | 9.42397 | 86.32279 | 9.43035 | 86.27447 | 86.27447 | 86.27447 | | | 0.00 | 0 | 6,220.00 |
| ES33 | On 07/05/2015 | Bond Future | 9.50138 | 83.93712 | 9.50711 | 83.89434 | 83.89434 | 83.89434 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/08/2015 | Bond Future | 9.57121 | 85.39080 | 9.57723 | 85.34646 | 85.34646 | 85.34646 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ES33 | On 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 | 484.55200 | | 484.55200 | | 483.88000 | 483.88000 | | | 9,691,040.00 | 2 | 409.00 |
| GOVI | On 07/05/2015 | GOVI | 492.42100 | | 492.42100 | | 491.77700 | 491.77700 | | | 0.00 | 0 | 130.00 |
| GOVI | On 06/08/2015 | GOVI | 500.85000 | | 500.85000 | | 500.19400 | 500.19400 | | | 0.00 | 0 | 0.00 |
| I2025 | On 05/02/2015 | Bond Future | 119.07992 | | 119.07992 | | 118.91229 | 118.91229 | | | 0.00 | 0 | 16.00 |
| I2025 | On 07/05/2015 | Bond Future | 121.02937 | | 121.02937 | | 120.86776 | 120.86776 | | | 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 | 126.87338 | | 126.87338 | | 126.40489 | 126.40489 | | | 0.00 | 0 | 1,318.00 |
| I2038 | On 07/05/2015 | Bond Future | 128.95025 | | 128.95025 | | 128.48376 | 128.48376 | | | 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 | 129.56462 | | 129.56462 | | 128.69045 | 128.69045 | | | 12,956,462.00 | 100 | 5,489.00 |
| I2046 | On 07/05/2015 | Bond Future | 130.31493 | | 130.31493 | | 129.43570 | 129.43570 | | | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2050 | On 05/02/2015 | Bond Future | 139.25484 | | 139.25484 | | 139.25173 | 139.25173 | | | 0.00 | 0 | 2,640.00 |
| I2050 | On 07/05/2015 | Bond Future | 141.53443 | | 141.53443 | | 141.54138 | 141.54138 | | | 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 | 225.96800 | | 225.96800 | | 225.82700 | 225.82700 | | | 0.00 | 0 | 1,093.00 |
| IGOV | On 07/05/2015 | Index Future | 229.66500 | | 229.66500 | | 229.54000 | 229.54000 | | | 0.00 | 0 | 80.00 |
| IGOV | On 06/08/2015 | Index Future | 233.62300 | | 233.62300 | | 233.49600 | 233.49600 | | | 0.00 | 0 | 0.00 |
| ILBI | On 05/02/2015 | Index Future | 612.26000 | | 612.26000 | | 611.88600 | 611.88600 | | | 0.00 | 0 | 157.00 |
| ILBI | On 07/05/2015 | Index Future | 622.31700 | | 622.31700 | | 621.94500 | 621.94500 | | | 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 19/11/2014 | Jibar Tradeable Future | 6.08000 | 93.92000 | | | 6.10000 | 93.90000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | 6.13000 | 93.87000 | | | 6.17000 | 93.83000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/01/2015 | Jibar Tradeable Future | 6.17000 | 93.83000 | | | 6.22000 | 93.78000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/02/2015 | Jibar Tradeable Future | 6.24000 | 93.76000 | | | 6.30000 | 93.70000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | 6.27000 | 93.73000 | | | 6.34000 | 93.66000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 15/04/2015 | Jibar Tradeable Future | 6.34000 | 93.66000 | | | 6.41000 | 93.59000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/06/2015 | Jibar Tradeable Future | 6.47000 | 93.53000 | | | 6.52000 | 93.48000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | 6.62000 | 93.38000 | | | 6.70000 | 93.30000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 6.74000 | 93.26000 | | | 6.82000 | 93.18000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | 6.88000 | 93.12000 | | | 6.95000 | 93.05000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | 6.98000 | 93.02000 | | | 7.07000 | 92.93000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | 7.10000 | 92.90000 | | | 7.19000 | 92.81000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| KES / R | On 12/12/2014 | Foreign Exchange Future | | | 0.12380 | | 0.12380 | | 0.12430 | 0.12430 | | 12.52 | 0.00 | 0 | 9.00 |
| NGN / R | On 12/12/2014 | Foreign Exchange Future | | | 0.06430 | | 0.06430 | | 0.06470 | 0.06470 | | 21.59 | 0.00 | 0 | 17.00 |
| NGN / R | On 11/12/2015 | Foreign Exchange Future | | | 0.06080 | | 0.06080 | | 0.05890 | 0.05890 | | | 0.00 | 0 | 56,400.00 |
| QUANTO € / \$ | On 12/12/2014 | Foreign Exchange Future | | | 1.24650 | | 1.24650 | | 1.24170 | 1.24170 | | | 124,650.00 | 100 | 110.00 |
| QUANTO € / \$ | On 16/03/2015 | Foreign Exchange Future | | | 1.24740 | | 1.24740 | | 1.24250 | 1.24250 | | | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 12/06/2015 | Foreign Exchange Future | | | 1.24830 | | 1.24830 | | 1.24350 | 1.24350 | | | 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 | | | 7.90097 | | 121.22348 | | 7.92259 | 121.03741 | | 7.58 | 490,712,647.04 | 4,048 | 43,215.00 |
| R186 | On 05/02/2015 | Bond Future | 8.45 | Put | 321.41000 | | 0.32141 | | 367.69000 | 0.36769 | 321.410 | 7.80 | 0.00 | 0 | 6,500.00 |
| R186 | On 05/02/2015 | Bond Future | 8.50 | Put | 268.04000 | | 0.26804 | | 308.84000 | 0.30884 | 268.040 | 7.82 | 0.00 | 0 | 6,500.00 |
| R186 | On 05/02/2015 | Bond Future | 9.00 | Put | 33.94000 | | 0.03394 | | 42.46000 | 0.04246 | 33.940 | 8.07 | 0.00 | 0 | 9,600.00 |
| R186 | On 07/05/2015 | Bond Future | | | 7.94834 | | 123.19364 | | 7.96969 | 123.01346 | | 7.79 | 0.00 | 0 | 0.00 |
| R186 | On 06/08/2015 | Bond Future | | | 7.98479 | | 120.02587 | | 8.00704 | 119.84162 | | 8.24 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2015 | Bond Future | | | 8.00276 | | 122.21257 | | 8.02594 | 122.02391 | | 7.97 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2015 | Bond Future | 9.00 | Put | 1,156.00000 | | 1.15600 | | 1,206.16000 | 1.20616 | 1,156.000 | 8.31 | 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 | | | 288.71687 | | 288.71687 | | 288.71101 | 288.71101 | | | 0.00 | 0 | 898.00 |
| R197 | On 07/05/2015 | Bond Future | | | 293.44281 | | 293.44281 | | 293.45823 | 293.45823 | | | 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 | | | 235.93990 | | 235.93990 | | 235.93444 | 235.93444 | | | 0.00 | 0 | 50,593.00 |
| R202 | On 07/05/2015 | Bond Future | | | 239.80195 | | 239.80195 | | 239.81386 | 239.81386 | | | 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 | | | 7.65510 | | 104.04563 | | 7.69257 | 103.82301 | | 5.84 | 208,091.26 | 2 | 10,319.00 |
| R2023 | On 07/05/2015 | Bond Future | | | 7.69959 | | 101.81145 | | 7.73737 | 101.59274 | | 6.25 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | | | 7.73118 | | 103.57417 | | 7.77080 | 103.35083 | | 6.35 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | 9.07 | Put | 278.64000 | | 0.27864 | | 307.34000 | 0.30734 | 278.640 | 6.73 | 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 | | | 6.65402 | | 107.10468 | | 6.69958 | 106.99537 | | 1.88 | 0.00 | 0 | 13,947.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R203 | On 05/02/2015 | Bond Future | 7.69 | Call | 2,452.88000 | | 2.45288 | 2,345.17000 | 2.34517 | | 2,452.880 | 2.06 | 0.00 | 0 | 55.00 |
| R203 | On 07/05/2015 | Bond Future | | | 6.66197 | | 104.67787 | 6.70930 | 104.57457 | | | 1.93 | 0.00 | 0 | 0.00 |
| R203 | On 06/08/2015 | Bond Future | | | 6.61945 | | 106.49048 | 6.67345 | 106.38447 | | | 1.83 | 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 | | | 8.31768 | | 97.52484 | 8.33403 | 97.38907 | | | | 0.00 | 0 | 4,658.00 |
| R2030 | On 07/05/2015 | Bond Future | | | 8.37036 | | 99.11038 | 8.38632 | 98.97975 | | | | 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 | | | 8.48555 | | 100.88992 | 8.49677 | 100.79114 | | | | 605,339.52 | 6 | 11.00 |
| R2032 | On 07/05/2015 | Bond Future | | | 8.53878 | | 98.37370 | 8.54949 | 98.28067 | | | | 0.00 | 0 | 0.00 |
| R2032 | On 06/08/2015 | Bond Future | | | 8.58358 | | 100.07745 | 8.59472 | 99.98188 | | | | 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 | | | 8.60233 | | 99.22753 | 8.60835 | 99.16904 | | | | 0.00 | 0 | 13,849.00 |
| R2037 | On 07/05/2015 | Bond Future | | | 8.65520 | | 100.84083 | 8.66062 | 100.78878 | | | | 0.00 | 0 | 500.00 |
| R2037 | On 06/08/2015 | Bond Future | | | 8.70159 | | 98.32717 | 8.70725 | 98.27343 | | | | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R204 | On 05/02/2015 | Bond Future | | | 6.96826 | | 104.54696 | 7.00165 | 104.43332 | | | 2.93 | 1,568,204.40 | 15 | 10,787.00 |
| R204 | On 07/05/2015 | Bond Future | | | 7.00153 | | 106.24599 | 7.03518 | 106.13826 | | | 2.97 | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | | | 7.00762 | | 104.04676 | 7.04447 | 103.93623 | | | 3.08 | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | 8.41 | Put | 95.72000 | | 0.09572 | 106.53000 | 0.10653 | | 95.720 | 3.30 | 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 | | | 8.69076 | | 100.86057 | 8.69674 | 100.79731 | | | | 0.00 | 0 | 5,842.00 |
| R2044 | On 07/05/2015 | Bond Future | | | 8.74214 | | 102.50040 | 8.74756 | 102.44369 | | | | 0.00 | 0 | 0.00 |
| R2044 | On 06/08/2015 | Bond Future | | | 8.78745 | | 99.89029 | 8.79311 | 99.83167 | | | | 0.00 | 0 | 0.00 |
| R2048 | On 05/02/2015 | Bond Future | | | 8.68171 | | 104.67072 | 8.68770 | 104.60550 | | | | 0.00 | 0 | 40,123.00 |
| R2048 | On 07/05/2015 | Bond Future | | | 8.72891 | | 101.94036 | 8.73436 | 101.88161 | | | | 0.00 | 0 | 0.00 |
| R2048 | On 06/08/2015 | Bond Future | | | 8.76953 | | 103.70542 | 8.77520 | 103.64485 | | | | 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 | | | 7.22128 | | 100.63018 | 7.25943 | 100.47431 | | | 3.86 | 0.00 | 0 | 36,307.00 |
| R207 | On 07/05/2015 | Bond Future | | | 7.26602 | | 102.26585 | 7.30469 | 102.11493 | | | 3.94 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | Bond Future | 7.73 | Call | 2,243.44000 | | 2.24344 | 2,141.15000 | 2.14115 | | 2,243.440 | 4.07 | 0.00 | 0 | 66.00 |
| R207 | On 06/08/2015 | Bond Future | | | 7.29052 | | 100.39238 | 7.33205 | 100.23796 | | | 4.11 | 0.00 | 0 | 0.00 |
| R207 | On 06/08/2015 | Bond Future | 7.46 | Call | 1,723.58000 | | 1.72358 | 1,643.42000 | 1.64342 | | 1,723.580 | 4.10 | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R207/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 | 7.40240 | | 99.28358 | | 7.44539 | 99.07891 | | 4.73 | 595,701.48 | 6 | 52,035.00 |
| R208 | On 07/05/2015 | Bond Future | 7.44569 | | 97.49680 | | 7.48936 | 97.29602 | | 5.02 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | Bond Future | 7.47266 | | 99.18508 | | 7.51890 | 98.97997 | | 5.08 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | Bond Future | 8.85 | Put | 184.70000 | 0.18470 | 207.61000 | 0.20761 | 184.700 | 5.40 | 0.00 | 0 | 198.00 |
| R208 | On 05/11/2015 | Bond Future | 7.47257 | | 97.58820 | | 7.52154 | 97.37856 | | 4.98 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2015 | Bond Future | 8.48 | Put | 550.57000 | 0.55057 | 598.03000 | 0.59803 | 550.570 | 5.29 | 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 | 8.51911 | | 80.20317 | | 8.52507 | 80.15515 | | 11.48 | 0.00 | 0 | 28,435.00 |
| R209 | On 07/05/2015 | Bond Future | 8.56604 | | 78.35823 | | 8.57143 | 78.31523 | | 12.42 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | 8.60544 | | 79.71527 | | 8.61106 | 79.67083 | | 12.71 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | 9.90 | Put | 590.27000 | 0.59027 | 606.57000 | 0.60657 | 590.270 | 13.38 | 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 | 177.59498 | | 177.59498 | | 177.59142 | 177.59142 | | | 0.00 | 0 | 628.00 |
| R210 | On 07/05/2015 | Bond Future | 178.42433 | | 178.42433 | | 178.43358 | 178.43358 | | | 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 | 132.74815 | | 132.74815 | | 132.74818 | 132.74818 | | | 0.00 | 0 | 1,120.00 |
| R211 | On 07/05/2015 | Bond Future | 134.92138 | | 134.92138 | | 134.93122 | 134.93122 | | | 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 | 137.91767 | | 137.91767 | | 137.91503 | 137.91503 | | | 0.00 | 0 | 14,864.00 |
| R212 | On 07/05/2015 | Bond Future | 140.17557 | | 140.17557 | | 140.18311 | 140.18311 | | | 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 | 8.37382 | | 91.13692 | | 8.39016 | 91.00658 | | 9.85 | 0.00 | 0 | 21,796.00 |
| R213 | On 07/05/2015 | Bond Future | 8.42192 | | 89.07281 | | 8.43789 | 88.94699 | | 10.64 | 0.00 | 0 | 0.00 |
| R213 | On 06/08/2015 | Bond Future | 8.46209 | | 90.61504 | | 8.47863 | 90.48628 | | 10.85 | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 8.62035 | | 81.05303 | | 8.62631 | 81.00264 | | 12.05 | 243,159.09 | 3 | 6,869.00 |
| R214 | On 07/05/2015 | Bond Future | 8.66610 | | 79.07826 | | 8.67151 | 79.03295 | | 13.06 | 0.00 | 0 | 0.00 |
| R214 | On 06/08/2015 | Bond Future | 8.70518 | | 80.44753 | | 8.71082 | 80.40069 | | 13.36 | 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 | 20,814.78000 | | 20,814.78000 | | 20,892.89000 | 20,892.89000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 12/12/2014 | Foreign Exchange Future | 4.98910 | | 4.98910 | | 4.98520 | 4.98520 | | 5.09 | 0.00 | 0 | 0.00 |
| TRY / R | On 16/03/2015 | Foreign Exchange Future | 4.96520 | | 4.96520 | | 4.96270 | 4.96270 | | 6.21 | 0.00 | 0 | 0.00 |
| ZMW / R | On 12/12/2014 | Foreign Exchange Future | 1.73990 | | 1.73990 | | 1.74880 | 1.74880 | | 18.13 | 0.00 | 0 | 13.00 |

Total for Derivatives : **927,388,766.99** **43,979** **3 973 624.00**

i-Bonds

| | | | | | | | | | | | | | |
|--------|---------------|-----------|-----------|--|-----------|--|-----------|-----------|--|--|----------------------|---------------|-------------------|
| AA02 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.96036 | | | 100.94079 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | 6.78000 | | 101.63771 | | 6.77500 | 101.62176 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | 0.00000 | | 101.18517 | | | 101.16330 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | 8.11000 | | 105.66194 | | 8.14000 | 105.52803 | | | 0.00 | 0 | 600,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | 0.00000 | | 100.75072 | | | 100.72848 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | 8.82000 | | 104.14691 | | 8.86000 | 103.92591 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | 0.00000 | | 99.90069 | | | 99.88009 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | 0.00000 | | 99.97913 | | | 99.95830 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | 8.97500 | | 97.73293 | | 9.00500 | 97.61196 | | | 8,975,000,000,000.00 | 1,000,000,000 | 500,000,000.00 |
| AB014U | On 19/11/2024 | Spot Bond | 100.00000 | | 0.03021 | | 100.00000 | 0.03007 | | | 0.00 | 0 | 37,000,000,000.00 |
| AB015U | On 13/11/2024 | Spot Bond | 10.84000 | | 99.99995 | | 10.84000 | 99.97079 | | | 0.00 | 0 | 13,000,000,000.00 |
| AB06 | On 27/03/2015 | Spot Bond | 6.90000 | | 101.61052 | | 6.89500 | 101.59349 | | | 0.00 | 0 | 120,000,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | 0.00000 | | 100.93090 | | | 100.90789 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| AB09 | On 03/05/2017 | Spot Bond | 8.41000 | 104.54224 | | 8.45000 | 104.42911 | | | 0.00 | 0 | 500,000,000.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 2.31000 | 277.23296 | | 2.31000 | 277.18222 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | 0.00000 | 100.22612 | | | 100.20904 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | 101.87018 | | | 101.84987 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | 101.34113 | | | 101.31926 | | | 0.00 | 200,000,000 | 200,000,000.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | 101.39348 | | | 101.37077 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | 101.42822 | | | 101.40497 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | 100.85547 | | | 100.83491 | | | 0.00 | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | 100.59091 | | | 100.57008 | | | 0.00 | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | 100.27767 | | | 100.25644 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 95.76807 | | 100.00000 | 95.52061 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.05000 | 172.63406 | | 2.05000 | 172.60362 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | 165.03826 | | 2.76000 | 165.00604 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.17000 | 175.88662 | | 2.17000 | 175.85509 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.82000 | 185.41637 | | 1.82000 | 185.38484 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 7.60625 | 79.13738 | | 7.64625 | 79.02761 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 7.60625 | 79.13738 | | 7.64625 | 79.02761 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | 93.53000 | | | 93.53000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | 101.29487 | | | 101.27188 | | | 0.00 | 1,600,000,000 | 400,000,000.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | 93.53000 | | | 93.53000 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | 92.25000 | | | 92.25000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | 92.57000 | | | 92.57000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | 89.88000 | | | 89.88000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | 89.27000 | | | 89.27000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.88667 | | | 100.86671 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | | 100.76981 | | | 100.74814 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | | 88.92000 | | | 88.92000 | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 6.90500 | | 103.76646 | | 6.91500 | 103.74604 | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | | 88.92000 | | | 88.92000 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | | 92.05000 | | | 92.05000 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | | 89.31000 | | | 89.31000 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | | 101.04109 | | | 101.02107 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 7.07000 | | 107.45706 | | 7.06500 | 107.44054 | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | | 100.76207 | | | 100.73892 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | | 86.57000 | | | 86.57000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | | 86.30000 | | | 86.30000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.63500 | | 108.74602 | | 2.65000 | 108.57748 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.42000 | | 161.11100 | | 2.42000 | 161.08097 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.35000 | | 216.42110 | | 2.35000 | 216.38126 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | | 95.40000 | | | 95.40000 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | | 85.75000 | | | 85.75000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.21000 | | 93.38428 | | 9.24500 | 93.17235 | | | 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 | | 96.08000 | | | 96.08000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | | 102.90000 | | | 102.90000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | | 102.40178 | | | 102.37902 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | | 91.99000 | | | 91.99000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | | 102.00000 | | | 101.76000 | | | 0.00 | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.63000 | | 109.05229 | | 9.63000 | 109.03347 | | | 0.00 | 0 | 0.00 |
| ABN77 | On 07/06/2017 | Spot Bond | 0.00000 | | 95.29000 | | | 95.29000 | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.25500 | | 113.28825 | | 9.27500 | 113.10775 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 8.52500 | | 92.35432 | | 8.56500 | 92.15032 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 102.36000 | | | 102.36000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 102.37000 | | | 102.37000 | | | 0.00 | 0 | 0.00 |
| ABN83 | On 05/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN84 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN85 | On 05/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN86 | On 01/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN87 | On 21/12/2026 | Spot Bond | 9.35000 | | 112.56660 | | 9.37000 | 112.38741 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | | 88.80000 | | | 88.80000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | | 101.54373 | | | 101.52027 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | | 100.43200 | | | 100.41010 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 7.76000 | | 107.83217 | | 7.80000 | 107.68983 | | | 0.00 | 0 | 1,605,300,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | 8.53000 | | 105.43184 | | 8.57000 | 105.20862 | | | 0.00 | 0 | 500,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 6.73000 | | 101.12925 | | 6.72500 | 101.11335 | | | 0.00 | 0 | 0.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 8.56000 | | 102.28866 | | 8.59500 | 102.11509 | | | 0.00 | 0 | 825,000,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 9.45000 | | 97.11151 | | 9.47000 | 96.95077 | | | 0.00 | 0 | 1,460,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 7.63500 | | 103.78149 | | 7.65000 | 103.74111 | | | 251,955,000,000.00 | 33,000,000 | 16,500,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABSI2 | On 07/12/2023 | Spot Bond | 2.12000 | | 281.08217 | | 2.12000 | 281.03217 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | 1.46000 | | 130.98817 | | 1.46000 | 130.96722 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | 2.11000 | | 133.35396 | | 2.11000 | 133.33031 | | | 0.00 | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | 100.00000 | | 0.00470 | | 100.00000 | 0.00469 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | | 63.79571 | | 100.00000 | 63.64116 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 11.23000 | | 104.14630 | | 11.22500 | 104.11875 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00014 | | | 99.97417 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | | 6.38457 | | 100.00000 | 6.36893 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00016 | | | 99.97351 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00034 | | | 99.96425 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | | 38.05499 | | 100.00000 | 37.96179 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00013 | | | 99.97482 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | | 66.42156 | | 11.00000 | 66.40257 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | | 24.35519 | | 100.00000 | 24.29554 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | 0.00000 | | 101.41853 | | | 101.39341 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | | 101.55166 | | | 101.52425 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | | 101.35915 | | | 101.33505 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | | 101.39927 | | | 101.37449 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | | 101.41692 | | | 101.39183 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | | 102.59498 | | | 102.57083 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | 102.59498 | | | 102.57083 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | 102.60995 | | | 102.58566 | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | 102.60995 | | | 102.58566 | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | 102.58001 | | | 102.55599 | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | 92.62946 | | | 92.61080 | | | 0.00 | 0 | 0.00 |
| ACL089 | On 20/12/2014 | Spot Bond | 0.00000 | 101.37955 | | | 101.35872 | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | 101.22378 | | | 101.20035 | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | 101.37523 | | | 101.35085 | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | 101.41511 | | | 101.39004 | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | 101.43110 | | | 101.40576 | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | 101.39903 | | | 101.37424 | | | 0.00 | 0 | 0.00 |
| ACL100 | On 20/12/2017 | Spot Bond | 0.00000 | 101.32707 | | | 101.30352 | | | 0.00 | 0 | 0.00 |
| ACL104 | On 20/12/2019 | Spot Bond | 8.96000 | 105.87845 | | 8.99500 | 105.70752 | | | 0.00 | 0 | 0.00 |
| ACL118 | On 26/01/2021 | Spot Bond | 0.00000 | 100.54953 | | | 100.52548 | | | 0.00 | 0 | 0.00 |
| ACL120 | On 26/01/2021 | Spot Bond | 0.00000 | 101.20655 | | | 101.18246 | | | 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 | 86.56043 | | | 86.54037 | | | 0.00 | 0 | 0.00 |
| ACL127 | On 20/09/2021 | Spot Bond | 0.00000 | 172.03945 | | | 173.21239 | | | 0.00 | 0 | 0.00 |
| ACL128 | On 20/09/2021 | Spot Bond | 0.00000 | 172.06980 | | | 173.24138 | | | 0.00 | 0 | 0.00 |
| ACL129 | On 20/09/2021 | Spot Bond | 0.00000 | 101.35907 | | | 101.33496 | | | 0.00 | 0 | 0.00 |
| ACL136 | On 20/09/2021 | Spot Bond | 0.00000 | 102.35221 | | | 102.32851 | | | 0.00 | 0 | 0.00 |
| ACL137 | On 02/09/2016 | Spot Bond | 0.00000 | 101.75933 | | | 101.73705 | | | 0.00 | 0 | 0.00 |
| ACL138 | On 20/09/2021 | Spot Bond | 0.00000 | 102.35092 | | | 102.32724 | | | 0.00 | 0 | 0.00 |
| ACL139 | On 30/07/2017 | Spot Bond | 0.00000 | 103.15695 | | | 103.13307 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.06897 | | | 103.04567 | | | 0.00 | 0 | 0.00 |
| ACL142 | | On 20/12/2014 | Spot Bond | 0.00000 | 101.35820 | | | 101.33601 | | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 101.03975 | | | 101.01435 | | | 0.00 | 0 | 0.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 102.64845 | | | 102.62641 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 101.36390 | | | 101.33971 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 102.47643 | | | 102.45355 | | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 101.20998 | | | 101.18844 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 101.18265 | | | 101.16158 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 101.23569 | | | 101.21372 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 101.33521 | | | 101.31153 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 101.27900 | | | 101.25628 | | | 0.00 | 0 | 0.00 |
| ACL158 | | On 20/03/2015 | Spot Bond | 0.00000 | 101.21480 | | | 101.19318 | | | 0.00 | 0 | 0.00 |
| ACL159 | | On 20/03/2015 | Spot Bond | 0.00000 | 101.23248 | | | 101.21056 | | | 0.00 | 0 | 0.00 |
| ACL161 | | On 20/03/2022 | Spot Bond | 10.23000 | 101.69541 | | 10.23000 | 101.66738 | | | 0.00 | 0 | 0.00 |
| ACL162 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.24998 | | | 101.22776 | | | 0.00 | 0 | 0.00 |
| ACL163 | | On 20/03/2015 | Spot Bond | 0.00000 | 101.22284 | | | 101.20108 | | | 0.00 | 0 | 0.00 |
| ACL165 | | On 20/06/2017 | Spot Bond | 0.00000 | 119.24843 | | | 118.96061 | | | 0.00 | 0 | 0.00 |
| ACL167 | | On 20/06/2019 | Spot Bond | 9.05000 | 106.84475 | | 9.08000 | 106.70647 | | | 0.00 | 0 | 0.00 |
| ACL168 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.33033 | | | 101.30672 | | | 0.00 | 0 | 0.00 |
| ACL169 | | On 20/06/2017 | Spot Bond | 1.75000 | 117.25034 | | 1.75000 | 117.23066 | | | 0.00 | 0 | 0.00 |
| ACL170 | | On 20/03/2015 | Spot Bond | 0.00000 | 101.39223 | | | 101.37167 | | | 0.00 | 0 | 0.00 |
| ACL172 | | On 20/06/2015 | Spot Bond | 0.00000 | 101.23390 | | | 101.21196 | | | 0.00 | 0 | 0.00 |
| ACL173 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.30110 | | | 101.27894 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL174 | On 20/06/2019 | Spot Bond | 0.00000 | 101.34093 | | | 101.31809 | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 0.00000 | 101.26125 | | | 101.23978 | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 0.00000 | 101.66384 | | | 101.64217 | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 0.00000 | 101.39936 | | | 101.37457 | | | 0.00 | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 0.00000 | 103.01335 | | | 102.99102 | | | 0.00 | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | 0.00000 | 101.24689 | | | 101.22568 | | | 0.00 | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | 0.00000 | 102.39517 | | | 102.37360 | | | 0.00 | 0 | 0.00 |
| ACL185 | On 20/09/2022 | Spot Bond | 0.00000 | 101.33297 | | | 101.31026 | | | 0.00 | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 0.00000 | 101.30216 | | | 101.27904 | | | 0.00 | 0 | 0.00 |
| ACL187 | On 20/09/2020 | Spot Bond | 0.00000 | 101.37022 | | | 101.34593 | | | 0.00 | 0 | 0.00 |
| ACL188 | On 20/09/2020 | Spot Bond | 0.00000 | 101.39107 | | | 101.36642 | | | 0.00 | 0 | 0.00 |
| ACL191 | On 20/09/2015 | Spot Bond | 0.00000 | 101.66562 | | | 101.64523 | | | 0.00 | 0 | 0.00 |
| ACL192 | On 20/12/2015 | Spot Bond | 0.00000 | 101.92009 | | | 101.89947 | | | 0.00 | 0 | 0.00 |
| ACL193 | On 20/09/2022 | Spot Bond | 0.00000 | 101.39597 | | | 101.37124 | | | 0.00 | 0 | 0.00 |
| ACL194 | On 20/09/2022 | Spot Bond | 0.00000 | 101.39597 | | | 101.37124 | | | 0.00 | 0 | 0.00 |
| ACL195 | On 20/06/2017 | Spot Bond | 0.00000 | 101.46830 | | | 101.44322 | | | 0.00 | 0 | 0.00 |
| ACL196 | On 20/12/2017 | Spot Bond | 0.00000 | 101.30907 | | | 101.28677 | | | 0.00 | 0 | 0.00 |
| ACL197 | On 20/06/2017 | Spot Bond | 0.00000 | 101.47478 | | | 101.44870 | | | 0.00 | 0 | 0.00 |
| ACL198 | On 20/06/2017 | Spot Bond | 0.00000 | 103.46225 | | | 103.43949 | | | 0.00 | 0 | 0.00 |
| ACL199 | On 20/06/2017 | Spot Bond | 0.00000 | 101.46830 | | | 101.44322 | | | 0.00 | 0 | 0.00 |
| ACL200 | On 21/11/2016 | Spot Bond | 0.00000 | 95.53546 | | | 95.51657 | | | 0.00 | 0 | 0.00 |
| ACL201 | On 20/12/2022 | Spot Bond | 0.00000 | 101.42327 | | | 101.39806 | | | 0.00 | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | 0.00000 | 101.40464 | | | 101.38068 | | | 0.00 | 0 | 0.00 |
| ACL203 | On 30/01/2023 | Spot Bond | 0.00000 | 124.11605 | | | 124.97173 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL204 | On 14/02/2023 | Spot Bond | | 0.00000 | 124.99491 | | | 125.85618 | | | 0.00 | 0 | 0.00 |
| ACL205 | On 20/03/2016 | Spot Bond | | 0.00000 | 101.22935 | | | 101.20844 | | | 0.00 | 0 | 0.00 |
| ACL208 | On 20/03/2018 | Spot Bond | | 0.00000 | 101.21819 | | | 101.19746 | | | 0.00 | 0 | 0.00 |
| ACL210 | On 20/05/2018 | Spot Bond | | 0.00000 | 99.99996 | | | 99.98204 | | | 0.00 | 0 | 0.00 |
| ACL212 | On 20/09/2018 | Spot Bond | | 0.00000 | 101.24849 | | | 101.22725 | | | 0.00 | 0 | 0.00 |
| ACL213 | On 20/06/2018 | Spot Bond | | 0.00000 | 101.27091 | | | 101.24833 | | | 0.00 | 0 | 0.00 |
| ACL214 | On 20/09/2020 | Spot Bond | | 0.00000 | 101.30110 | | | 101.27894 | | | 0.00 | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | | 0.00000 | 101.23095 | | | 101.21001 | | | 0.00 | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | | 0.00000 | 101.22935 | | | 101.20844 | | | 0.00 | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | | 0.00000 | 101.34465 | | | 101.32079 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | | 0.00000 | 102.27434 | | | 102.24986 | | | 0.00 | 0 | 30,000,000.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | | 0.00000 | 100.45672 | | | 100.43288 | | | 0.00 | 0 | 0.00 |
| ADCB03 | On 31/01/2016 | Spot Bond | | 0.00000 | 100.44527 | | | 100.42200 | | | 0.00 | 0 | 0.00 |
| ADCP08 | On 27/11/2014 | Spot Bond | | 0.00000 | 103.20637 | | | 103.18740 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | | 21.07350 | | 100.00000 | 21.02245 | | | 0.00 | 0 | 0.00 |
| AFS1U | On 27/09/2019 | Spot Bond | 100.00000 | | 13.01232 | | 100.00000 | 12.97125 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2014 | Spot Bond | | 0.00000 | 99.97962 | | | 99.95925 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | | 0.00000 | 99.97756 | | | 99.95514 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | | 0.00000 | 99.97619 | | | 99.95240 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.64946 | | | 100.62721 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.71236 | | | 100.68807 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.79612 | | | 100.76911 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.61946 | | | 100.59922 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| AHF3A2 | On 18/04/2016 | Spot Bond | 7.54500 | 99.30582 | | 7.58500 | 99.23342 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.79378 | | | 100.76785 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.92109 | | | 100.89097 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 8.42000 | 102.11316 | | 8.45000 | 101.98273 | | | 0.00 | 0 | 4,439,800,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 9.35000 | 114.05874 | | 9.37000 | 113.90507 | | | 0.00 | 0 | 1,099,600,000.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.08500 | 106.75190 | | 7.10000 | 106.71235 | | | 0.00 | 0 | 0.00 |
| AIR04 | On 29/05/2024 | Spot Bond | 8.95000 | 101.67498 | | 8.98500 | 101.42713 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 12.25432 | | 100.00000 | 12.22704 | | | 0.00 | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 9.72000 | 101.98207 | | 9.73500 | 101.83496 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.67000 | 165.40987 | | 2.67000 | 165.37793 | | | 0.00 | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | 101.63442 | | | 101.61282 | | | 0.00 | 0 | 0.00 |
| ANG011 | On 06/12/2014 | Spot Bond | 0.00000 | 101.35422 | | | 101.33556 | | | 0.00 | 0 | 0.00 |
| ANG012 | On 06/06/2015 | Spot Bond | 0.00000 | 101.41609 | | | 101.39587 | | | 0.00 | 0 | 0.00 |
| APF01 | On 26/09/2017 | Spot Bond | 0.00000 | 101.19396 | | | 101.17108 | | | 0.00 | 0 | 0.00 |
| APF02 | On 26/09/2019 | Spot Bond | 0.00000 | 100.52128 | | | 100.49838 | | | 0.00 | 0 | 0.00 |
| ASN002 | On 03/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN004 | On 22/03/2016 | Spot Bond | 0.00000 | 101.30563 | | | 101.28649 | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | 99.77275 | | | 99.74443 | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | 101.18853 | | | 101.16899 | | | 0.00 | 0 | 0.00 |
| ASN008 | On 06/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN009 | On 27/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN010 | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN011 | On 20/03/2019 | Spot Bond | 0.00000 | 101.26125 | | | 101.23978 | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | 101.50414 | | | 101.47593 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | | 101.76120 | | | 101.73632 | | | 0.00 | 0 | 0.00 |
| ASN014 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN015 | On 04/04/2017 | Spot Bond | 0.00000 | | 99.56500 | | | 101.75000 | | | 0.00 | 0 | 0.00 |
| ASN016 | On 11/04/2017 | Spot Bond | 0.00000 | | 98.23000 | | | 98.23000 | | | 0.00 | 0 | 0.00 |
| ASN017 | On 09/03/2016 | Spot Bond | 0.00000 | | 101.59320 | | | 101.57073 | | | 0.00 | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | 0.00000 | | 96.65455 | | | 96.17538 | | | 0.00 | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | 2.60000 | | 298.93580 | | 2.60000 | 298.87875 | | | 0.00 | 0 | 0.00 |
| ASN023 | On 07/07/2017 | Spot Bond | 0.00000 | | 94.08709 | | | 93.55654 | | | 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 | | 103.22920 | | | 103.87626 | | | 0.00 | 0 | 0.00 |
| ASN028 | On 20/06/2019 | Spot Bond | 0.00000 | | 99.79214 | | | 99.76816 | | | 0.00 | 0 | 0.00 |
| ASN031 | On 14/08/2017 | Spot Bond | 0.00000 | | 97.64316 | | | 98.02156 | | | 0.00 | 0 | 0.00 |
| ASN032 | On 19/09/2017 | Spot Bond | 0.00000 | | 91.49491 | | | 91.02491 | | | 0.00 | 0 | 0.00 |
| ASN033 | On 07/01/2015 | Spot Bond | 0.00000 | | 100.77211 | | | 100.75456 | | | 0.00 | 0 | 0.00 |
| ASN034 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.82798 | | | 100.80428 | | | 0.00 | 0 | 0.00 |
| ASN036 | On 10/11/2019 | Spot Bond | 0.00000 | | 100.21773 | | | 100.19592 | | | 0.00 | 800,000,000 | 200,000,000.00 |
| ASN037 | On 07/12/2033 | Spot Bond | 2.61500 | | 208.47117 | | 2.61500 | 208.43131 | | | 0.00 | 0 | 0.00 |
| ASN35U | On 20/12/2016 | Spot Bond | 100.00000 | | 25.11172 | | 100.00000 | 24.95313 | | | 0.00 | 0 | 0.00 |
| ASN38U | On 20/12/2017 | Spot Bond | 100.00000 | | 14.75200 | | 100.00000 | 14.60322 | | | 0.00 | 0 | 0.00 |
| ASN39U | On 20/12/2017 | Spot Bond | 100.00000 | | 14.85620 | | 100.00000 | 14.70637 | | | 0.00 | 0 | 0.00 |
| ASN40U | On 20/12/2017 | Spot Bond | 100.00000 | | 14.38733 | | 100.00000 | 14.24223 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | 0.00000 | | 101.38633 | | | 101.36467 | | | 0.00 | 0 | 0.00 |
| BAR002 | On 20/12/2014 | Spot Bond | 0.00000 | | 101.14957 | | | 101.13004 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| BAR003 | On 20/03/2016 | Spot Bond | 0.00000 | 101.13359 | | | 101.11435 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | 101.10784 | | | 101.08538 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 8.52000 | 105.46489 | | 8.55000 | 105.34116 | | | 0.00 | 0 | 380,000,000.00 |
| BAW12 | On 17/04/2015 | Spot Bond | 0.00000 | 100.93623 | | | 100.91622 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | 101.46809 | | | 101.44622 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | 100.74260 | | | 100.72228 | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | 102.14462 | | | 102.12336 | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | 0.00000 | 101.87645 | | | 101.85447 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | 9.10000 | 106.48222 | | 9.14000 | 106.27124 | | | 4,125,940,000,000.00 | 453,400,000 | 1,226,700,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 7.31000 | 105.14340 | | 7.30500 | 105.12692 | | | 0.00 | 0 | 0.00 |
| BAW20U | On 15/01/2016 | Spot Bond | 100.00000 | 34.72414 | | 100.00000 | 34.57144 | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | 101.17931 | | | 101.15393 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 8.36000 | 105.27137 | | 8.40000 | 105.14502 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 10.94581 | 102.88072 | | 10.97478 | 102.82945 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 11.00039 | 101.81327 | | 11.02422 | 101.77214 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 11.02623 | 101.78930 | | 11.05173 | 101.74690 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | 101.53022 | | | 101.49895 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 11.05162 | 101.75101 | | 11.07899 | 101.70527 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 11.63700 | 102.00381 | | 11.65429 | 101.92691 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | 101.56478 | | | 101.53282 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | 101.56478 | | | 101.53282 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | 101.56485 | | | 101.53289 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.19581 | 101.39359 | | 11.22478 | 101.34241 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.14378 | 101.84188 | | 11.17234 | 101.79157 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA14 | On 30/09/2015 | Spot Bond | | 11.00039 | 101.81327 | | 11.02422 | 101.77214 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | | 11.02167 | 102.02008 | | 11.05116 | 101.96522 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | | 10.17928 | 101.63134 | | 10.20980 | 101.57446 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | | 0.00000 | 101.48882 | | | 101.45837 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | | 0.00000 | 101.46609 | | | 101.43713 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | | 0.00000 | 101.46609 | | | 101.43713 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | | 0.00000 | 100.01025 | | | 100.01025 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | | 10.53098 | 101.43292 | | 10.54679 | 101.38372 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | | 11.13500 | 101.42675 | | 11.17500 | 101.30691 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | | 0.00000 | 101.42513 | | | 101.39701 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | | 11.06000 | 99.38400 | | 11.10000 | 99.25867 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | | 0.00000 | 100.01025 | | | 100.01025 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | | 0.00000 | 101.35765 | | | 101.32981 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | | 9.28000 | 101.27951 | | 9.28000 | 101.25426 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | | 0.00000 | 101.44562 | | | 101.41707 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | | 10.92000 | 101.74975 | | 10.95000 | 101.64381 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | | 0.00000 | 101.40465 | | | 101.37693 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | | 0.00000 | 101.43879 | | | 101.41038 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | | 0.00000 | 101.43879 | | | 101.41038 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | | 0.00000 | 99.89176 | | | 99.89176 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | | 0.00000 | 101.38825 | | | 101.36087 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | | 0.00000 | 101.46090 | | | 101.43100 | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.01024 | | | 100.01024 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | 101.46090 | | | 101.43100 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | 101.39099 | | | 101.36355 | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | 101.41289 | | | 101.38395 | | | 0.00 | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | 101.46099 | | | 101.43109 | | | 0.00 | 0 | 0.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | 0.00000 | 101.07410 | | | 101.05190 | | | 0.00 | 0 | 0.00 |
| BAYA47 | On 30/09/2015 | Spot Bond | 0.00000 | 101.15025 | | | 101.12653 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 13.94581 | 103.28135 | | 13.97478 | 103.22196 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.10700 | 102.57810 | | 15.13552 | 102.48522 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 13.96924 | 102.27229 | | 13.99033 | 102.20947 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 101.88089 | | | 101.84354 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 101.88089 | | | 101.84354 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 101.88089 | | | 101.84354 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 101.94862 | | | 101.90989 | | | 0.00 | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 101.64323 | | | 101.61070 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 23.12734 | | 100.00000 | 23.08346 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 21.15101 | | 100.00000 | 21.09977 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 19.24980 | | 100.00000 | 19.20317 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 11.88259 | | 100.00000 | 11.85381 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 11.88259 | | 100.00000 | 11.85381 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 14.36662 | | 100.00000 | 14.33181 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 12.44843 | | 100.00000 | 12.41827 | | | 0.00 | 0 | 0.00 |
| BCJ03 | On 17/04/2015 | Spot Bond | 0.00000 | 100.62821 | | | 100.60840 | | | 0.00 | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | 100.58738 | | | 100.56653 | | | 0.00 | 0 | 0.00 |
| BCJ05 | On 07/07/2015 | Spot Bond | 0.00000 | 100.81337 | | | 100.79345 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BCJ06 | On 07/07/2017 | Spot Bond | 0.00000 | | 100.86112 | | | 100.84010 | | | 0.00 | 0 | 0.00 |
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | | 8.10212 | | 100.00000 | 8.08228 | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | | 8.10212 | | 100.00000 | 8.08228 | | | 0.00 | 0 | 0.00 |
| BCP86U | On 19/11/2014 | Spot Bond | 100.00000 | | 99.72678 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP87U | On 05/12/2014 | Spot Bond | 100.00000 | | 96.05263 | | 100.00000 | 95.80052 | | | 0.00 | 0 | 0.00 |
| BCP88U | On 23/01/2015 | Spot Bond | 100.00000 | | 85.08159 | | 100.00000 | 84.88372 | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 2.02000 | | 181.60420 | | 2.02000 | 181.57244 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 7.87000 | | 159.21096 | | 7.89000 | 158.69917 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 7.87000 | | 159.50987 | | 7.89000 | 159.00106 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.25500 | | 99.64141 | | 8.27500 | 99.46020 | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 101.63917 | | | 101.61585 | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 7.52000 | | 99.87768 | | 7.55000 | 99.77037 | | | 0.00 | 0 | 100,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.55573 | | | 101.53501 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.62393 | | | 100.60185 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.63610 | | | 100.61361 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.67664 | | | 100.65280 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.71715 | | | 100.69195 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.83013 | | | 100.80112 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | | 22.55439 | | 100.00000 | 22.49975 | | | 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 | | 100.43855 | | | 100.41662 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.44703 | | | 100.42470 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.44986 | | | 100.42740 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 100.48378 | | | 100.45969 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.52894 | | | 100.50269 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 22.06737 | | 100.00000 | 22.01392 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 22.06737 | | 100.00000 | 22.01392 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | 101.32963 | | | 101.30729 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | 101.42857 | | | 101.40472 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 101.45555 | | | 101.43128 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 7.91000 | 103.43624 | | 7.95000 | 103.32973 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | 101.53647 | | | 101.51096 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | 101.68016 | | | 101.65243 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 15.77961 | | 100.00000 | 15.74096 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 15.77961 | | 100.00000 | 15.74096 | | | 0.00 | 0 | 0.00 |
| BGL01 | On 19/11/2024 | Spot Bond | 100.00000 | 9.46085 | | 100.00000 | 6.70371 | | | 0.00 | 0 | 37,000,000,000.00 |
| BGL02 | On 19/11/2024 | Spot Bond | 10.84000 | 99.99908 | | 10.84000 | 99.96992 | | | 0.00 | 0 | 13,000,000,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 99.79205 | | | 99.77290 | | | 0.00 | 0 | 0.00 |
| BID05 | On 26/06/2019 | Spot Bond | 0.00000 | 101.04624 | | | 101.02459 | | | 0.00 | 0 | 0.00 |
| BID06 | On 30/06/2019 | Spot Bond | 8.23000 | 105.80221 | | 8.26000 | 105.66405 | | | 0.00 | 0 | 4,630,200,000.00 |
| BIDC41 | On 06/02/2015 | Spot Bond | 0.00000 | 98.61400 | | | 98.59623 | | | 0.00 | 0 | 0.00 |
| BIDC42 | On 14/01/2015 | Spot Bond | 0.00000 | 98.60595 | | | 98.60170 | | | 0.00 | 0 | 0.00 |
| BIDC43 | On 15/04/2015 | Spot Bond | 0.00000 | 96.98507 | | | 96.97588 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | 99.98324 | | | 99.96645 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | 99.98020 | | | 99.96059 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | 99.98175 | | | 99.96351 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | 99.98085 | | | 99.96170 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BLG1D | | On 21/11/2015 | Spot Bond | 0.00000 | 99.97921 | | | 99.95842 | | | 0.00 | 0 | 0.00 |
| BLG1E | | On 21/11/2015 | Spot Bond | 0.00000 | 99.97236 | | | 99.94473 | | | 0.00 | 0 | 0.00 |
| BLG1F | | On 21/11/2032 | Spot Bond | 0.00000 | 99.96219 | | | 99.92550 | | | 0.00 | 0 | 0.00 |
| BSR11U | | On 19/06/2015 | Spot Bond | 100.00000 | 63.76390 | | 100.00000 | 63.60773 | | | 0.00 | 0 | 0.00 |
| BSR12 | | On 25/01/2016 | Spot Bond | 0.00000 | 100.57704 | | | 100.55186 | | | 0.00 | 0 | 0.00 |
| BSR13 | | On 26/07/2016 | Spot Bond | 0.00000 | 100.59330 | | | 100.56744 | | | 0.00 | 0 | 0.00 |
| BTC002 | | On 17/03/2015 | Spot Bond | 0.00000 | 97.83149 | | | 97.81296 | | | 0.00 | 0 | 0.00 |
| BTC003 | | On 01/12/2014 | Spot Bond | 0.00000 | 99.81192 | | | 99.79483 | | | 0.00 | 0 | 0.00 |
| BTC004 | | On 19/01/2015 | Spot Bond | 0.00000 | 97.64521 | | | 97.60597 | | | 0.00 | 0 | 0.00 |
| BTC005 | | On 20/10/2015 | Spot Bond | 0.00000 | 93.61581 | | | 93.59669 | | | 0.00 | 0 | 0.00 |
| BTC006 | | On 22/01/2015 | Spot Bond | 0.00000 | 98.91706 | | | 98.89987 | | | 0.00 | 0 | 0.00 |
| BTC007 | | On 28/01/2015 | Spot Bond | 0.00000 | 98.81413 | | | 98.79694 | | | 0.00 | 0 | 0.00 |
| BTC008 | | On 02/02/2015 | Spot Bond | 0.00000 | 98.72863 | | | 98.71144 | | | 0.00 | 0 | 0.00 |
| BUS01U | | On 30/09/2016 | Spot Bond | 100.00000 | 27.98110 | | 100.00000 | 27.91330 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | | On 17/03/2017 | Spot Bond | 0.00000 | 101.34270 | | | 101.32161 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | | On 19/11/2018 | Spot Bond | 0.00000 | 100.01989 | | | 99.99988 | | | 0.00 | 0 | 0.00 |
| CBL08 | | On 02/11/2016 | Spot Bond | 9.06000 | 109.51568 | | 9.10000 | 109.41463 | | | 0.00 | 0 | 0.00 |
| CBL09 | | On 29/01/2017 | Spot Bond | 0.00000 | 106.11219 | | | 106.08487 | | | 0.00 | 0 | 0.00 |
| CBL11 | | On 06/05/2016 | Spot Bond | 8.96000 | 102.49184 | | 9.00000 | 102.41247 | | | 0.00 | 0 | 620,000,000.00 |
| CBL12 | | On 06/09/2018 | Spot Bond | 12.12000 | 99.92868 | | 12.15000 | 99.80834 | | | 0.00 | 0 | 0.00 |
| CBL13 | | On 01/02/2019 | Spot Bond | 0.00000 | 100.49218 | | | 100.46229 | | | 0.00 | 0 | 0.00 |
| CBL14 | | On 01/02/2019 | Spot Bond | 11.08000 | 104.99107 | | 11.11000 | 104.86066 | | | 0.00 | 0 | 0.00 |
| CBL15 | | On 18/05/2015 | Spot Bond | 0.00000 | 100.10229 | | | 100.08255 | | | 0.00 | 520,000,000 | 300,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CBL16 | On 18/05/2017 | Spot Bond | 8.95000 | 101.12520 | | 8.99000 | 101.01241 | | | 0.00 | 0 | 0.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 98.41254 | | | 98.38484 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 11.52000 | 100.98657 | | 11.55000 | 100.84932 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 100.99662 | | | 100.97570 | | | 0.00 | 30,000,000 | 30,000,000.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 101.92937 | | | 101.89779 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | 100.29090 | | | 100.26930 | | | 0.00 | 0 | 320,000,000.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 9.85000 | 94.72260 | | 9.89000 | 94.53749 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 9.72000 | 121.47585 | | 9.74000 | 121.31729 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 10.00000 | 114.89053 | | 10.02000 | 114.73061 | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 8.88000 | 117.20630 | | 8.90000 | 117.03135 | | | 0.00 | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 102.29581 | | | 102.26332 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 11.26000 | 102.69706 | | 11.30000 | 102.61650 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | 103.17701 | | | 103.14870 | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | 102.23760 | | | 102.20836 | | | 0.00 | 0 | 0.00 |
| CGR15 | On 22/07/2017 | Spot Bond | 0.00000 | 101.29158 | | | 101.26283 | | | 0.00 | 0 | 0.00 |
| CGR16 | On 22/09/2017 | Spot Bond | 0.00000 | 101.50601 | | | 101.47984 | | | 0.00 | 0 | 0.00 |
| CGR17 | On 24/10/2017 | Spot Bond | 0.00000 | 100.72404 | | | 100.69599 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | 101.26945 | | | 101.22425 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | 101.95066 | | | 101.92636 | | | 0.00 | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | 0.00000 | 101.25398 | | | 101.22819 | | | 0.00 | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | 0.00000 | 101.30208 | | | 101.27533 | | | 0.00 | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | 0.00000 | 101.35748 | | | 101.32963 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00032 | | | 99.96518 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00031 | | | 99.96554 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00035 | | | 99.96362 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | | 100.14115 | | | 100.03489 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | | 101.35918 | | | 101.33508 | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | | 102.09196 | | | 102.07084 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | | 103.87909 | 10.11000 | 103.85125 | | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | | 100.95387 | | | 100.93121 | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | | 121.43817 | 2.76000 | 121.41452 | | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | | 104.03475 | | | 104.03475 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | | 121.37008 | 3.14000 | 121.34514 | | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | | 101.82539 | 8.25000 | 101.80266 | | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 2.81000 | | 123.09484 | 2.81000 | 123.07056 | | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | | 120.78939 | 2.40000 | 120.76690 | | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | | 101.89456 | | | 101.86125 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.33500 | | 101.10268 | 8.35000 | 101.05395 | | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.66151 | | | 100.63991 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.67824 | | | 100.65506 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.38500 | | 101.17504 | 8.40000 | 101.12606 | | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.38500 | | 101.17504 | 8.40000 | 101.12606 | | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.43500 | | 104.33394 | 8.45000 | 104.28253 | | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | | 101.39128 | | | 101.36663 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | | 101.52925 | | | 101.50223 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | 0.00000 | | 100.76752 | | | 100.74714 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | 0.00000 | | 100.76752 | | | 100.74714 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN237 | On 14/02/2017 | Spot Bond | | 0.00000 | 100.12394 | | | 100.02037 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | | 0.00000 | 101.40988 | | | 101.38491 | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | | 0.00000 | 99.92272 | | | 99.90316 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | | 0.00000 | 99.91756 | | | 99.89673 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | | 9.35000 | 102.20923 | | 9.35000 | 102.18385 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | | 9.35000 | 102.20923 | | 9.35000 | 102.18385 | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | | 0.00000 | 99.90326 | | | 99.88359 | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | | 0.00000 | 99.90299 | | | 99.88327 | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | | 0.00000 | 62.50500 | | | 62.50500 | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | | 0.00000 | 101.47740 | | | 101.45585 | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | | 0.00000 | 101.29994 | | | 101.27937 | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | | 0.00000 | 101.36443 | | | 101.34437 | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | | 0.00000 | 101.36782 | | | 101.34779 | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | | 0.00000 | 101.29994 | | | 101.27937 | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | | 0.00000 | 101.29994 | | | 101.27937 | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | | 0.00000 | 101.35392 | | | 101.33307 | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | | 0.00000 | 102.16651 | | | 102.14407 | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | | 0.00000 | 101.76091 | | | 101.73816 | | | 0.00 | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | | 0.00000 | 102.27357 | | | 102.25120 | | | 0.00 | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | | 0.00000 | 102.27357 | | | 102.25120 | | | 0.00 | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | | 0.00000 | 102.27357 | | | 102.25120 | | | 0.00 | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | | 0.00000 | 101.66168 | | | 101.63872 | | | 0.00 | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | | 8.85000 | 104.28041 | | 8.88000 | 104.14718 | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | | 0.00000 | 101.33164 | | | 101.31102 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN269 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.57583 | | | 101.54801 | | | 0.00 | 0 | 0.00 |
| CLN272 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.66599 | | | 101.64451 | | | 0.00 | 0 | 0.00 |
| CLN273 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.65824 | | | 101.63692 | | | 0.00 | 0 | 0.00 |
| CLN274 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.71827 | | | 101.69540 | | | 0.00 | 0 | 0.00 |
| CLN275 | | On 22/05/2017 | Spot Bond | 0.00000 | 99.92218 | | | 99.90243 | | | 0.00 | 0 | 0.00 |
| CLN277 | | On 25/05/2017 | Spot Bond | 0.00000 | 99.88320 | | | 99.85951 | | | 0.00 | 0 | 0.00 |
| CLN278 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.90042 | | | 101.87772 | | | 0.00 | 0 | 0.00 |
| CLN279 | | On 20/06/2015 | Spot Bond | 0.00000 | 103.44198 | | | 103.41912 | | | 0.00 | 0 | 0.00 |
| CLN280 | | On 07/06/2017 | Spot Bond | 0.00000 | 102.63833 | | | 102.61610 | | | 0.00 | 0 | 0.00 |
| CLN281 | | On 21/06/2015 | Spot Bond | 0.00000 | 101.45861 | | | 101.43775 | | | 0.00 | 0 | 0.00 |
| CLN282 | | On 27/06/2015 | Spot Bond | 0.00000 | 101.24989 | | | 101.22889 | | | 0.00 | 0 | 0.00 |
| CLN283 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.24530 | | | 101.22411 | | | 0.00 | 0 | 0.00 |
| CLN288 | | On 10/08/2017 | Spot Bond | 0.00000 | 100.60646 | | | 100.58434 | | | 0.00 | 0 | 0.00 |
| CLN289 | | On 30/08/2017 | Spot Bond | 0.00000 | 100.26453 | | | 102.23496 | | | 0.00 | 0 | 0.00 |
| CLN290 | | On 26/06/2017 | Spot Bond | 0.00000 | 101.60911 | | | 101.58293 | | | 0.00 | 0 | 0.00 |
| CLN291 | | On 26/06/2017 | Spot Bond | 0.00000 | 101.38074 | | | 101.35442 | | | 0.00 | 0 | 0.00 |
| CLN292 | | On 26/06/2017 | Spot Bond | 0.00000 | 103.79772 | | | 103.77318 | | | 0.00 | 0 | 0.00 |
| CLN293 | | On 30/06/2017 | Spot Bond | 0.00000 | 101.26781 | | | 101.24175 | | | 0.00 | 0 | 0.00 |
| CLN294 | | On 26/06/2017 | Spot Bond | 0.00000 | 101.36581 | | | 101.33977 | | | 0.00 | 0 | 0.00 |
| CLN295 | | On 30/06/2017 | Spot Bond | 0.00000 | 101.14885 | | | 101.12260 | | | 0.00 | 0 | 0.00 |
| CLN296 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.48273 | | | 101.45651 | | | 0.00 | 0 | 0.00 |
| CLN297 | | On 30/06/2017 | Spot Bond | 0.00000 | 101.26782 | | | 101.24178 | | | 0.00 | 0 | 0.00 |
| CLN298 | | On 30/06/2017 | Spot Bond | 0.00000 | 101.26782 | | | 101.24178 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | 101.25439 | | | 101.22970 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | 129.72785 | | | 129.72785 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 0.00000 | 102.79801 | | | 102.77269 | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 0.00000 | 130.15965 | | | 130.15965 | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | 129.15654 | | | 129.15654 | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | 129.84228 | | | 129.84228 | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | 126.27725 | | | 126.27725 | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | 126.48686 | | | 126.48686 | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | 100.14184 | | | 100.11817 | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 10.49000 | 95.10169 | | 10.52500 | 94.89509 | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 11.01000 | 96.59725 | | 11.04500 | 96.38743 | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | 101.19957 | | | 101.17598 | | | 0.00 | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | 101.48738 | | | 101.46198 | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | 100.13868 | | | 100.11554 | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | 100.58557 | | | 100.56361 | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | 100.47437 | | | 100.45034 | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | 100.47720 | | 8.80500 | 100.45328 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | 101.30907 | | | 101.28677 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | 100.59132 | | | 100.56913 | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 122.81434 | | | 122.81434 | | | 0.00 | 0 | 0.00 |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 101.36801 | | | 101.34469 | | | 0.00 | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 101.39190 | | | 101.36816 | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 101.48420 | | | 101.45885 | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 101.42343 | | | 101.39823 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN329 | | On 20/06/2017 | Spot Bond | 0.00000 | 99.81787 | | | 99.78205 | | | 0.00 | 0 | 0.00 |
| CLN330 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.96833 | | | 101.93375 | | | 0.00 | 0 | 0.00 |
| CLN331 | | On 20/06/2017 | Spot Bond | 0.00000 | 79.50694 | | | 79.45038 | | | 0.00 | 0 | 0.00 |
| CLN332 | | On 20/06/2018 | Spot Bond | 0.00000 | 101.55177 | | | 101.52437 | | | 0.00 | 0 | 0.00 |
| CLN335 | | On 30/06/2017 | Spot Bond | 0.00000 | 101.19957 | | | 101.17598 | | | 0.00 | 0 | 0.00 |
| CLN336 | | On 20/09/2015 | Spot Bond | 0.00000 | 111.91187 | | | 111.91187 | | | 0.00 | 0 | 0.00 |
| CLN337 | | On 20/09/2018 | Spot Bond | 0.00000 | 111.95752 | | | 111.95752 | | | 0.00 | 0 | 0.00 |
| CLN339 | | On 28/07/2017 | Spot Bond | 0.00000 | 100.50968 | | | 100.48722 | | | 0.00 | 0 | 0.00 |
| CLN340 | | On 20/12/2018 | Spot Bond | 0.00000 | 101.71773 | | | 101.68829 | | | 0.00 | 0 | 0.00 |
| CLN341 | | On 30/06/2017 | Spot Bond | 0.00000 | 101.20643 | | | 101.18270 | | | 0.00 | 0 | 0.00 |
| CLN342 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.95633 | | | 101.92195 | | | 0.00 | 0 | 0.00 |
| CLN343 | | On 20/12/2023 | Spot Bond | 0.00000 | 101.61568 | | | 101.58716 | | | 0.00 | 0 | 0.00 |
| CLN344 | | On 20/12/2018 | Spot Bond | 0.00000 | 101.24678 | | | 101.22461 | | | 0.00 | 0 | 0.00 |
| CLN345 | | On 20/12/2023 | Spot Bond | 0.00000 | 101.43965 | | | 101.41508 | | | 0.00 | 0 | 0.00 |
| CLN346 | | On 28/07/2017 | Spot Bond | 0.00000 | 100.50479 | | | 100.48255 | | | 0.00 | 0 | 0.00 |
| CLN347 | | On 10/02/2016 | Spot Bond | 0.00000 | 100.21843 | | | 100.19623 | | | 0.00 | 0 | 0.00 |
| CLN349 | | On 30/06/2017 | Spot Bond | 0.00000 | 101.17215 | | | 101.14910 | | | 0.00 | 0 | 0.00 |
| CLN350 | | On 28/10/2018 | Spot Bond | 0.00000 | 100.48688 | | | 100.46461 | | | 0.00 | 0 | 0.00 |
| CLN353 | | On 28/05/2019 | Spot Bond | 0.00000 | 101.76104 | | | 101.73982 | | | 0.00 | 0 | 0.00 |
| CLN354 | | On 20/12/2018 | Spot Bond | 0.00000 | 101.89947 | | | 101.86701 | | | 0.00 | 0 | 0.00 |
| CLN355 | | On 24/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN358 | | On 30/04/2018 | Spot Bond | 0.00000 | 100.44684 | | | 100.42510 | | | 0.00 | 0 | 0.00 |
| CLN359 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.56718 | | | 100.54576 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN360 | On 20/03/2019 | Spot Bond | 0.00000 | | 101.19425 | | | 101.17395 | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | 10.55000 | | 101.68977 | | 10.55000 | 101.66090 | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | 9.67000 | | 107.02441 | | 9.70500 | 106.77704 | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | 0.00000 | | 101.28708 | | | 101.26533 | | | 0.00 | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.34804 | | | 100.32253 | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | 11.81000 | | 108.58814 | | 11.84500 | 108.35018 | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.37479 | | | 100.34764 | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | 11.84000 | | 108.25547 | | 11.87500 | 108.02850 | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | 10.27000 | | 107.72019 | | 10.30500 | 107.50282 | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.37479 | | | 100.34764 | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | | 100.54888 | | | 100.52572 | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | | 101.57959 | | | 101.55258 | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | | 101.45716 | | | 101.43228 | | | 0.00 | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | 0.00000 | | 101.48420 | | | 101.45885 | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | 0.00000 | | 101.30907 | | | 101.28677 | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.25029 | | | 101.22567 | | | 0.00 | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | 9.15000 | | 105.03864 | | 9.19000 | 104.81944 | | | 0.00 | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.47573 | | | 101.44638 | | | 0.00 | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | 0.00000 | | 101.44443 | | | 101.41978 | | | 0.00 | 0 | 0.00 |
| CLN379 | On 20/03/2024 | Spot Bond | 10.55000 | | 101.74755 | | 10.55000 | 101.71866 | | | 0.00 | 0 | 0.00 |
| CLN380 | On 20/09/2024 | Spot Bond | 11.00000 | | 99.17560 | | 11.00000 | 99.14507 | | | 0.00 | 0 | 0.00 |
| CLN381 | On 21/07/2015 | Spot Bond | 0.00000 | | 100.60775 | | | 100.58622 | | | 0.00 | 0 | 0.00 |
| CLN382 | On 20/03/2021 | Spot Bond | 0.00000 | | 101.46830 | | | 101.44322 | | | 0.00 | 0 | 0.00 |
| CLN383 | On 22/07/2017 | Spot Bond | 0.00000 | | 100.60685 | | | 100.58466 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN384 | | On 20/09/2024 | Spot Bond | | 11.60000 | 104.43756 | 11.63500 | 104.19941 | | | 0.00 | 0 | 0.00 |
| CLN385 | | On 20/09/2024 | Spot Bond | | 0.00000 | 101.60818 | | 101.58068 | | | 0.00 | 0 | 0.00 |
| CLN386 | | On 20/03/2021 | Spot Bond | | 0.00000 | 101.30907 | | 101.28677 | | | 0.00 | 0 | 0.00 |
| CLN387 | | On 26/01/2021 | Spot Bond | | 0.00000 | 92.19228 | | 92.17111 | | | 0.00 | 0 | 0.00 |
| CLN388 | | On 20/09/2019 | Spot Bond | | 0.00000 | 101.39668 | | 101.37286 | | | 0.00 | 0 | 0.00 |
| CLN389 | | On 06/08/2023 | Spot Bond | | 0.00000 | 100.35123 | | 100.32577 | | | 0.00 | 0 | 0.00 |
| CLN390 | | On 01/10/2016 | Spot Bond | | 0.00000 | 100.86763 | | 100.84670 | | | 0.00 | 0 | 0.00 |
| CLN391 | | On 20/12/2015 | Spot Bond | | 0.00000 | 100.68570 | | 100.66532 | | | 0.00 | 0 | 0.00 |
| CLN392 | | On 20/03/2017 | Spot Bond | | 0.00000 | 100.56249 | | 100.54144 | | | 0.00 | 0 | 0.00 |
| CLN393 | | On 20/12/2019 | Spot Bond | | 0.00000 | 87.76501 | | 87.73718 | | | 0.00 | 0 | 0.00 |
| CLN394 | | On 20/09/2022 | Spot Bond | | 0.00000 | 100.59532 | | 100.57304 | | | 0.00 | 0 | 0.00 |
| CLN42 | | On 18/04/2028 | Spot Bond | | 7.01000 | 40.31547 | 7.01000 | 40.30798 | | | 0.00 | 0 | 0.00 |
| CLN55 | | On 18/04/2028 | Spot Bond | | 0.00000 | 167.05350 | | 167.13679 | | | 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 | | 8.25500 | 143.06644 | 8.27500 | 142.83059 | | | 0.00 | 0 | 0.00 |
| CLN88 | | On 28/04/2028 | Spot Bond | | 7.87000 | 159.21096 | 7.89000 | 158.69917 | | | 0.00 | 0 | 0.00 |
| CLN89 | | On 02/03/2028 | Spot Bond | | 7.87000 | 159.50987 | 7.89000 | 159.00106 | | | 0.00 | 0 | 0.00 |
| CLNF01 | | On 20/10/2015 | Spot Bond | | 0.00000 | 93.60536 | | 93.58621 | | | 0.00 | 0 | 0.00 |
| CLNF02 | | On 20/10/2015 | Spot Bond | | 0.00000 | 93.55068 | | 93.53137 | | | 0.00 | 0 | 0.00 |
| CLNF03 | | On 10/10/2016 | Spot Bond | | 0.00000 | 100.94643 | | 100.92187 | | | 0.00 | 0 | 0.00 |
| CLNF04 | | On 10/10/2016 | Spot Bond | | 0.00000 | 100.94643 | | 100.92187 | | | 0.00 | 0 | 0.00 |
| CLNF05 | | On 20/09/2016 | Spot Bond | | 0.00000 | 101.40729 | | 101.38237 | | | 0.00 | 0 | 0.00 |
| CLNF06 | | On 20/12/2016 | Spot Bond | | 0.00000 | 101.31744 | | 101.29406 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| CLNF07 | On 20/06/2017 | Spot Bond | | 0.00000 | 101.33514 | | | 101.31146 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2017 | Spot Bond | | 0.00000 | 100.93252 | | | 100.90947 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | | 0.00000 | 101.33297 | | | 101.31026 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | | 0.00000 | 100.58557 | | | 100.56361 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | | 0.00000 | 101.21499 | | | 101.19434 | | | 0.00 | 0 | 0.00 |
| CLNF12 | On 20/06/2019 | Spot Bond | | 0.00000 | 101.27719 | | | 101.25545 | | | 0.00 | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | | 0.00000 | 101.26922 | | | 101.24761 | | | 0.00 | 0 | 0.00 |
| CLNF14 | On 20/09/2019 | Spot Bond | | 0.00000 | 101.27719 | | | 101.25545 | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | | 0.00000 | 99.86314 | | | 99.83996 | | | 0.00 | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | | 0.00000 | 100.86081 | | | 100.83549 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | | 8.87000 | 105.48252 | | 8.87000 | 105.44305 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | | 8.31000 | 106.20392 | | 8.35000 | 106.05816 | | | 0.00 | 0 | 1,002,800,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | | 9.79000 | 119.35487 | | 9.83000 | 119.07529 | | | 0.00 | 0 | 20,000,000,000.00 |
| COJ06 | On 09/12/2015 | Spot Bond | | 8.11000 | 107.51181 | | 8.10500 | 107.49353 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | | 9.36000 | 108.37663 | | 9.40000 | 108.15328 | | | 0.00 | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | | 9.45000 | 109.07759 | | 9.48500 | 108.82671 | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | | 9.80000 | 97.30112 | | 9.83500 | 97.08394 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | | 10.60000 | 98.49465 | | 10.62000 | 98.32846 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | | 10.60000 | 96.23411 | | 10.62000 | 96.07344 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | | 0.00000 | 99.85054 | | | 99.83129 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | | 0.00000 | 99.83856 | | | 99.81784 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | | 0.00000 | 101.69914 | | | 101.67804 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | | 0.00000 | 100.68974 | | | 100.66947 | | | 0.00 | 0 | 0.00 |
| CPL021 | On 25/08/2017 | Spot Bond | | 0.00000 | 99.90435 | | | 99.88490 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CPL022 | On 23/09/2019 | Spot Bond | 0.00000 | | 101.23380 | | | 101.21147 | | | 0.00 | 0 | 0.00 |
| CPL023 | On 23/04/2015 | Spot Bond | 0.00000 | | 100.62877 | | | 100.61130 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 11.12500 | | 103.53746 | | 11.16500 | 103.29152 | | | 0.00 | 0 | 0.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | | 13.28784 | | 100.00000 | 13.25529 | | | 0.00 | 0 | 0.00 |
| DEN39U | On 10/06/2018 | Spot Bond | 100.00000 | | 4.57809 | | 100.00000 | 4.56364 | | | 0.00 | 0 | 0.00 |
| DEN40U | On 10/06/2018 | Spot Bond | 100.00000 | | 13.54063 | | 100.00000 | 13.49788 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.49387 | | | 100.47389 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 7.63500 | | 99.01658 | | 7.67500 | 98.89628 | | | 0.00 | 0 | 0.00 |
| DENG52 | On 21/11/2014 | Spot Bond | 0.00000 | | 99.98263 | | | 99.96526 | | | 0.00 | 0 | 0.00 |
| DENG53 | On 25/02/2015 | Spot Bond | 0.00000 | | 99.91251 | | | 99.89504 | | | 0.00 | 0 | 0.00 |
| DENG54 | On 03/03/2015 | Spot Bond | 0.00000 | | 101.37108 | | | 101.35337 | | | 0.00 | 0 | 0.00 |
| DLT01U | On 28/11/2014 | Spot Bond | 100.00000 | | 97.85523 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| DLT02U | On 06/11/2015 | Spot Bond | 100.00000 | | 48.03984 | | 100.00000 | 47.67926 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | | 101.51875 | | | 101.49664 | | | 0.00 | 0 | 0.00 |
| DLTB03 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.94391 | | | 100.91997 | | | 0.00 | 0 | 0.00 |
| DLTC04 | On 28/11/2014 | Spot Bond | 0.00000 | | 103.11810 | | | 103.09942 | | | 0.00 | 0 | 0.00 |
| DLTC06 | On 13/01/2015 | Spot Bond | 0.00000 | | 102.42569 | | | 102.40674 | | | 0.00 | 0 | 0.00 |
| DLTC07 | On 04/02/2015 | Spot Bond | 0.00000 | | 102.04531 | | | 102.02620 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | | 98.14167 | | | 98.10911 | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 101.71455 | | | 101.68518 | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | | 100.94648 | | | 100.91234 | | | 0.00 | 0 | 0.00 |
| DOL006 | On 22/03/2019 | Spot Bond | 0.00000 | | 101.92849 | | | 101.89537 | | | 0.00 | 0 | 0.00 |
| DOL007 | On 20/06/2019 | Spot Bond | 0.00000 | | 101.49215 | | | 101.46667 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | | 101.45910 | | | 101.42713 | | | 0.00 | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 8.35000 | | 107.20056 | | 8.39000 | 106.97319 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.18500 | | 110.39451 | | 7.20000 | 110.34966 | | | 0.00 | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.14500 | | 108.12916 | | 8.18000 | 107.95443 | | | 0.00 | 0 | 1,518,300,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 8.85000 | | 108.92737 | | 8.88500 | 108.69096 | | | 32,628,180,000.00 | 3,686,800 | 1,450,243,400.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.08000 | | 106.21019 | | 9.11500 | 105.96353 | | | 0.00 | 0 | 65,000,000,000.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.27000 | | 109.04218 | | 9.28500 | 108.89259 | | | 0.00 | 0 | 300,000,000.00 |
| DVC003 | On 09/12/2014 | Spot Bond | 0.00000 | | 101.32622 | | | 101.30682 | | | 0.00 | 0 | 0.00 |
| DVC004 | On 12/12/2014 | Spot Bond | 0.00000 | | 101.23276 | | | 101.21483 | | | 0.00 | 0 | 0.00 |
| DVC005 | On 23/06/2015 | Spot Bond | 0.00000 | | 101.06726 | | | 101.04885 | | | 0.00 | 0 | 0.00 |
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.95688 | | | 100.93850 | | | 0.00 | 0 | 0.00 |
| DVC007 | On 15/09/2015 | Spot Bond | 0.00000 | | 101.22292 | | | 101.20404 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | | 100.14687 | | | 100.12968 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | | 101.20914 | | | 101.18902 | | | 0.00 | 0 | 0.00 |
| DVF18 | On 30/03/2018 | Spot Bond | 0.00000 | | 101.02536 | | | 101.00412 | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 7.63000 | | 130.76360 | | 7.66500 | 130.55151 | | | 0.00 | 0 | 2,000,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | | 92.76136 | | | 92.71236 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 0.20000 | | 136.82044 | | 0.20000 | 136.80324 | | | 0.00 | 0 | 1,200,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 2.06000 | | 123.25837 | | 2.05000 | 123.37726 | | | 3,296,000,000,000.00 | 1,600,000,000 | 4,005,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.07000 | | 110.72991 | | 2.05000 | 110.99771 | | | 3,933,000,000,000.00 | 1,900,000,000 | 6,000,000,000.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.08000 | | 111.69620 | | 2.07000 | 111.82264 | | | 2,704,000,000,000.00 | 1,300,000,000 | 15,550,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| EL31 | On 02/06/2031 | Spot Bond | 2.20000 | 102.85474 | | 2.19000 | 102.97769 | | | 38,500,000,000,000.00 | 17,500,000,000 | 21,500,000,000.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.25000 | 108.96623 | | 9.29000 | 108.75938 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.10000 | 109.69062 | | 9.14000 | 109.46581 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 9.65000 | 102.87956 | | 9.67000 | 102.72860 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 9.89500 | 96.72662 | | 9.91000 | 96.63412 | | | 0.00 | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 10.04500 | 103.90865 | | 10.06000 | 103.80854 | | | 0.00 | 0 | 4,333,332,900.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.07284 | | | 100.05409 | | | 0.00 | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | 99.83170 | | | 99.81070 | | | 0.00 | 0 | 0.00 |
| EPF003 | On 12/09/2016 | Spot Bond | 0.00000 | 101.41828 | | | 101.39615 | | | 0.00 | 0 | 0.00 |
| EPF004 | On 06/11/2017 | Spot Bond | 0.00000 | 100.29644 | | | 100.27443 | | | 0.00 | 0 | 0.00 |
| EPF005 | On 06/11/2016 | Spot Bond | 0.00000 | 100.28508 | | | 100.26388 | | | 0.00 | 0 | 0.00 |
| EPFC10 | On 19/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.67480 | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | 0.00000 | 100.06749 | | | 100.04958 | | | 0.00 | 0 | 0.00 |
| EPFC12 | On 05/11/2015 | Spot Bond | 0.00000 | 100.27015 | | | 100.25003 | | | 0.00 | 0 | 0.00 |
| EQ209U | On 11/06/2015 | Spot Bond | 100.00000 | 63.99447 | | 100.00000 | 63.79248 | | | 0.00 | 0 | 0.00 |
| EQ212U | On 12/02/2015 | Spot Bond | 100.00000 | 87.08379 | | 100.00000 | 86.89027 | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | 129.58206 | | 3.00000 | 129.57713 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 11.09000 | 106.01292 | | 11.08500 | 105.98477 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | 103.40547 | | | 103.37853 | | | 0.00 | 0 | 500,000,000.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | 99.34991 | | | 99.32376 | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 101.22602 | | | 101.20093 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 9.50000 | 98.58306 | | 9.53000 | 98.47401 | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | 101.00301 | | | 100.97926 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | 101.86309 | | | 101.84055 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 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 | 100.01498 | | | 100.04000 | | | 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 | 100.01901 | | | 100.04263 | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 0.00000 | 100.36941 | | | 100.39674 | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | 100.05888 | | | 100.03924 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | 100.06127 | | | 100.04084 | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | 100.05841 | | | 100.03894 | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | 100.06039 | | | 100.04026 | | | 0.00 | 0 | 0.00 |
| ERSA18 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00942 | | | 100.03643 | | | 0.00 | 0 | 0.00 |
| ERSA19 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00860 | | | 100.03589 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 7.10000 | 102.21086 | | 7.10000 | 102.19127 | | | 0.00 | 0 | 200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.46000 | 106.08552 | | 7.49000 | 105.97222 | | | 26,081,652,000.00 | 3,496,200 | 1,111,148,100.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.23000 | 113.57064 | | 8.26500 | 113.32688 | | | 35,436,734,000.00 | 4,305,800 | 4,642,355,000.00 |
| ES26 | On 02/04/2026 | Spot Bond | 8.58000 | 95.80707 | | 8.60000 | 95.64671 | | | 59,579,520,000.00 | 6,944,000 | 3,200,000,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.34500 | 85.14448 | | 9.35000 | 85.08459 | | | 93,513,546,000.00 | 10,006,800 | 38,906,303,400.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.42500 | 91.56577 | | 9.43000 | 91.49757 | | | 37,700,000,000,000.00 | 4,000,000,000 | 46,000,000,000.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | 100.01975 | | | 100.00001 | | | 0.00 | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | 100.02033 | | | 99.99991 | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 99.92100 | | | 99.90098 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.71098 | | | 100.68872 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 101.17900 | | | 101.15640 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FIFC11 | On 02/12/2014 | Spot Bond | 0.00000 | 101.47472 | | | 101.45716 | | | 0.00 | 0 | 0.00 |
| FIFC12 | On 10/03/2015 | Spot Bond | 0.00000 | 101.35205 | | | 101.33274 | | | 0.00 | 0 | 0.00 |
| FIFC13 | On 10/04/2015 | Spot Bond | 0.00000 | 100.83314 | | | 100.81376 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 10.71934 | 100.00000 | 10.69337 | | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 10.43218 | 100.00000 | 10.40691 | | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | 101.39250 | | | 101.36919 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | 99.95073 | | | 99.92491 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | 101.55429 | | | 101.52849 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | 101.66209 | | | 101.63464 | | | 0.00 | 0 | 0.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.02000 | 101.77242 | 9.05000 | 101.64830 | | | | 0.00 | 0 | 3,033,333,300.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | 101.34293 | | | 101.32284 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | 101.34285 | | | 101.32277 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | 100.53482 | | | 100.51140 | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | 105.01154 | | | 104.98665 | | | 0.00 | 200,000,000 | 200,000,000.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | 101.81861 | | | 101.79556 | | | 0.00 | 0 | 1,500,000,000.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | 101.84881 | | | 101.82538 | | | 0.00 | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | 9.85000 | 105.37499 | 9.89000 | 105.15718 | | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 10.72000 | 109.10761 | 10.75000 | 108.97671 | | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | 101.48743 | | | 101.46113 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.11000 | 133.35396 | 2.11000 | 133.33031 | | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.15000 | 280.47010 | 2.15000 | 280.41998 | | | | 0.00 | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.35000 | 111.59576 | 2.36500 | 111.42317 | | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.40000 | 161.47302 | 2.40000 | 161.44301 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBJ33 | On 07/12/2033 | Spot Bond | 2.24000 | 219.83057 | | 2.24000 | 219.79075 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.34000 | 107.23691 | | 7.33500 | 107.21964 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.78600 | 63.03708 | | 7.78700 | 62.99593 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.45100 | 39.88454 | | 9.45200 | 39.85137 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.69000 | 38.56509 | | 9.69000 | 38.53244 | | | 0.00 | 0 | 0.00 |
| FRC02U | On 02/03/2015 | Spot Bond | 100.00000 | 78.15846 | | 100.00000 | 77.99145 | | | 0.00 | 0 | 0.00 |
| FRC03U | On 27/03/2015 | Spot Bond | 100.00000 | 80.47434 | | 100.00000 | 80.31110 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | 102.20805 | | | 102.17923 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | 101.56781 | | | 101.54013 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | 101.35923 | | | 101.33513 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | 101.49082 | | | 101.46446 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | 98.00000 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | 100.00000 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | 101.46830 | | | 101.44322 | | | 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 | 101.39986 | | | 101.37598 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 0.00000 | 101.64177 | | | 101.61459 | | | 0.00 | 0 | 0.00 |
| FRC123 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC124 | On 20/06/2017 | Spot Bond | 0.00000 | 101.44443 | | | 101.41978 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | 100.00000 | | 6.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC126 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC127 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC128 | On 20/09/2017 | Spot Bond | 0.00000 | 101.53509 | | | 101.50885 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC129 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC130 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC131 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC132 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC133 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC134 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.88891 | | | 101.85648 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.83347 | | | 101.80201 | | | 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 | 19.06509 | | 100.09221 | 19.01836 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.31226 | | | 101.28991 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 111.44618 | | | 111.40974 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.74397 | | | 101.71326 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 104.00008 | | | 103.97801 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.45864 | | | 101.43283 | | | 0.00 | 0 | 0.00 |
| FRC151 | | On 20/09/2017 | Spot Bond | 0.00000 | 98.00000 | | | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC152 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.47471 | | | 101.44863 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.34794 | | | 101.32403 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.37279 | | | 101.34939 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.79385 | | | 101.76309 | | | 0.00 | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.34890 | | | 101.32592 | | | 0.00 | 0 | 0.00 |
| FRC162 | | On 14/12/2018 | Spot Bond | 13.22500 | 58.91810 | | 13.22500 | 58.89705 | | | 0.00 | 0 | 0.00 |
| FRC163 | | On 20/03/2018 | Spot Bond | 0.00000 | 101.27240 | | | 101.25075 | | | 0.00 | 0 | 0.00 |
| FRC166 | | On 20/03/2018 | Spot Bond | 0.00000 | 101.27400 | | | 101.25231 | | | 0.00 | 0 | 0.00 |
| FRC167 | | On 20/03/2018 | Spot Bond | 0.00000 | 101.87246 | | | 101.83953 | | | 0.00 | 0 | 0.00 |
| FRC168 | | On 20/06/2018 | Spot Bond | 0.00000 | 101.33137 | | | 101.30870 | | | 0.00 | 0 | 0.00 |
| FRC169 | | On 31/01/2025 | Spot Bond | 3.58000 | 99.86785 | | 3.59500 | 99.71203 | | | 0.00 | 0 | 0.00 |
| FRC170 | | On 20/06/2018 | Spot Bond | 0.00000 | 101.38871 | | | 101.36503 | | | 0.00 | 0 | 0.00 |
| FRC171 | | On 20/06/2018 | Spot Bond | 0.00000 | 101.38871 | | | 101.36503 | | | 0.00 | 0 | 0.00 |
| FRC172 | | On 21/02/2018 | Spot Bond | 0.00000 | 99.97647 | | | 99.95294 | | | 0.00 | 0 | 0.00 |
| FRC173 | | On 30/06/2017 | Spot Bond | 0.00000 | 101.19957 | | | 101.17598 | | | 0.00 | 0 | 0.00 |
| FRC174 | | On 20/06/2018 | Spot Bond | 0.00000 | 99.41498 | | | 99.39171 | | | 0.00 | 0 | 0.00 |
| FRC176 | | On 20/09/2018 | Spot Bond | 0.00000 | 101.30907 | | | 101.28677 | | | 0.00 | 0 | 0.00 |
| FRC177 | | On 20/09/2018 | Spot Bond | 0.00000 | 101.27878 | | | 101.25702 | | | 0.00 | 0 | 0.00 |
| FRC178 | | On 06/08/2023 | Spot Bond | 0.00000 | 100.35639 | | | 100.33056 | | | 0.00 | 0 | 0.00 |
| FRC179 | | On 20/09/2020 | Spot Bond | 0.00000 | 101.49534 | | | 101.46980 | | | 0.00 | 0 | 0.00 |
| FRC180 | | On 10/02/2016 | Spot Bond | 0.00000 | 100.21033 | | | 100.18926 | | | 0.00 | 0 | 0.00 |
| FRC181 | | On 06/08/2023 | Spot Bond | 0.00000 | 100.35270 | | | 100.32714 | | | 0.00 | 0 | 0.00 |
| FRC182 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.58773 | | | 100.56293 | | | 0.00 | 0 | 0.00 |
| FRC183 | | On 20/12/2018 | Spot Bond | 0.00000 | 101.71455 | | | 101.68518 | | | 0.00 | 0 | 0.00 |
| FRC184 | | On 20/12/2018 | Spot Bond | 0.00000 | 101.36005 | | | 101.33687 | | | 0.00 | 0 | 0.00 |
| FRC185 | | On 20/12/2018 | Spot Bond | 0.00000 | 101.68025 | | | 101.65164 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC186 | On 20/03/2016 | Spot Bond | | 0.00000 | 101.26443 | | | 101.24292 | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | | 0.00000 | 101.37279 | | | 101.34939 | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | | 0.00000 | 101.37279 | | | 101.34939 | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | | 0.00000 | 101.32968 | | | 101.30734 | | | 0.00 | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | | 0.00000 | 101.03307 | | | 101.01070 | | | 0.00 | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | | 0.00000 | 101.08899 | | | 101.06547 | | | 0.00 | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | | 0.00000 | 101.21411 | | | 101.19322 | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | | 0.00000 | 100.86147 | | | 100.83999 | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | | 0.00000 | 101.44920 | | | 101.42447 | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | | 0.00000 | 100.84481 | | | 100.82325 | | | 0.00 | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | | 0.00000 | 101.19604 | | | 101.17516 | | | 0.00 | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.82202 | | | 100.80052 | | | 0.00 | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.82424 | | | 100.80269 | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.75694 | | | 100.73332 | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.68799 | | | 100.66641 | | | 0.00 | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.75694 | | | 100.73332 | | | 0.00 | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.68523 | | | 100.66373 | | | 0.00 | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | | 0.00000 | 100.31710 | | | 100.29360 | | | 0.00 | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | | 8.75000 | 97.75080 | | 8.75000 | 97.75854 | | | 0.00 | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | | 0.00000 | 103.18700 | | | 103.16408 | | | 0.00 | 0 | 0.00 |
| FRC207 | On 20/09/2021 | Spot Bond | | 100.00000 | 9.58023 | | 100.00000 | 9.54999 | | | 0.00 | 0 | 0.00 |
| FRC208 | On 20/09/2021 | Spot Bond | | 100.00000 | 8.75319 | | 100.00000 | 8.72556 | | | 0.00 | 0 | 0.00 |
| FRC209 | On 07/10/2020 | Spot Bond | | 0.00000 | 101.22227 | | | 101.19407 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC210 | On 20/12/2019 | Spot Bond | 100.00000 | | 1.48375 | | 100.00000 | 1.47605 | | | 0.00 | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | 0.00000 | | 101.14369 | | | 101.11952 | | | 0.00 | 0 | 0.00 |
| FRC211 | On 29/10/2017 | Spot Bond | 100.00000 | | 22.83317 | | 100.00000 | 22.66178 | | | 0.00 | 0 | 0.00 |
| FRC212 | On 07/05/2020 | Spot Bond | 0.00000 | | 100.28606 | | | 100.26339 | | | 0.00 | 0 | 0.00 |
| FRC213 | On 04/06/2021 | Spot Bond | 100.00000 | | 0.42524 | | 100.00000 | 0.41953 | | | 0.00 | 0 | 0.00 |
| FRC214 | On 07/11/2017 | Spot Bond | 100.00000 | | 20.88052 | | 100.00000 | 20.72379 | | | 0.00 | 0 | 0.00 |
| FRC215 | On 07/11/2019 | Spot Bond | 0.00000 | | 100.28603 | | | 100.26335 | | | 0.00 | 0 | 0.00 |
| FRC216 | On 07/11/2017 | Spot Bond | 100.00000 | | 9.74837 | | 100.00000 | 9.67520 | | | 0.00 | 0 | 0.00 |
| FRC217 | On 07/11/2017 | Spot Bond | 0.00000 | | 100.28532 | | | 100.26270 | | | 0.00 | 0 | 0.00 |
| FRC218 | On 07/11/2017 | Spot Bond | 0.00000 | | 100.27099 | | | 100.24948 | | | 0.00 | 0 | 0.00 |
| FRC219 | On 04/11/2019 | Spot Bond | 0.00000 | | 100.35459 | | | 100.33153 | | | 0.00 | 0 | 0.00 |
| FRC220 | On 04/11/2017 | Spot Bond | 0.00000 | | 100.33295 | | | 100.31124 | | | 0.00 | 0 | 0.00 |
| FRC221 | On 31/01/2022 | Spot Bond | 2.92000 | | 126.56653 | | 2.92000 | 126.54134 | | | 0.00 | 0 | 0.00 |
| FRC222 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.20658 | | | 100.18557 | | | 0.00 | 0 | 0.00 |
| FRC223 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.20389 | | | 100.18315 | | | 0.00 | 0 | 0.00 |
| FRC224 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.20389 | | | 100.18315 | | | 0.00 | 0 | 0.00 |
| FRC225 | On 20/05/2020 | Spot Bond | 100.00000 | | 1.56250 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | | 101.46341 | | | 101.43753 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | | 101.45543 | | | 101.42968 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | | 101.66227 | | | 101.63762 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.52424 | | | 100.50034 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 3.45000 | | 122.33932 | | 3.45000 | 122.31322 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | | 101.48109 | | | 101.45490 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | | 101.49553 | | | 101.46909 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC69 | On 31/01/2022 | Spot Bond | 3.50000 | 121.94894 | | 3.50000 | 121.92276 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.48000 | 122.10492 | | 3.48000 | 122.07878 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 2.78000 | 127.38581 | | 2.78000 | 127.36092 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 2.85000 | 134.64041 | | 2.85000 | 134.61378 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | 100.58744 | | | 100.56078 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | 101.29494 | | | 101.27194 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | 101.47150 | | | 101.44548 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 0.00000 | 102.22397 | | | 102.20550 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | 101.70878 | | | 101.67867 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | 101.64789 | | | 101.61883 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | 101.40942 | | | 101.38537 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | 101.40782 | | | 101.38381 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | 102.53005 | | | 102.50521 | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | 101.28468 | | | 101.26304 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | 10.53806 | | 100.00000 | 10.51224 | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | 25.51676 | | 100.00000 | 25.45427 | | | 0.00 | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | 59.42146 | | 100.00000 | 61.51094 | | | 0.00 | 0 | 0.00 |
| FRD09U | On 26/06/2017 | Spot Bond | 100.00000 | 16.96820 | | 100.00000 | 16.91465 | | | 0.00 | 0 | 0.00 |
| FRD12U | On 20/03/2018 | Spot Bond | 100.00000 | 6.00298 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 4.92000 | 151.22723 | | 4.92000 | 151.18898 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | 101.10716 | | | 101.08402 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | 101.68400 | | | 101.66326 | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | 101.74630 | | | 101.72485 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | 101.06500 | | | 101.04607 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRJ19 | On 04/04/2019 | Spot Bond | | 0.00000 | 100.97248 | | | 100.95108 | | | 0.00 | 0 | 0.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.01666 | | | 99.99587 | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | | 0.00000 | 100.77176 | | | 100.74925 | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | | 1.92800 | 107.58180 | | 1.92800 | 107.56326 | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | | 2.36000 | 136.68297 | | 2.38000 | 136.16267 | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | | 0.00000 | 100.60183 | | | 100.58049 | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | | 10.38000 | 100.78275 | | 10.38000 | 100.75470 | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | | 10.38000 | 100.78275 | | 10.38000 | 100.75470 | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | | 0.00000 | 108.68000 | | | 108.68000 | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | | 0.00000 | 100.50431 | | | 100.47998 | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | | 2.50000 | 110.28152 | | 2.52000 | 109.87102 | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | | 2.55000 | 210.38731 | | 2.55000 | 210.34745 | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | | 2.47000 | 110.86940 | | 2.49000 | 110.45635 | | | 0.00 | 0 | 0.00 |
| FRS111 | On 03/04/2015 | Spot Bond | | 0.00000 | 100.83419 | | | 100.81536 | | | 0.00 | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | | 2.58000 | 209.50026 | | 2.58000 | 209.46038 | | | 0.00 | 0 | 0.00 |
| FRS113 | On 29/04/2019 | Spot Bond | | 0.00000 | 100.56937 | | | 100.54316 | | | 0.00 | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | | 2.43500 | 110.73713 | | 2.45000 | 110.56577 | | | 0.00 | 0 | 0.00 |
| FRS115 | On 31/03/2038 | Spot Bond | | 2.56000 | 109.11704 | | 2.58000 | 108.71153 | | | 0.00 | 0 | 0.00 |
| FRS116 | On 26/06/2015 | Spot Bond | | 0.00000 | 100.99623 | | | 100.97814 | | | 0.00 | 0 | 0.00 |
| FRS117 | On 05/05/2016 | Spot Bond | | 0.00000 | 49.65700 | | | 50.08800 | | | 0.00 | 0 | 0.00 |
| FRS118 | On 06/08/2015 | Spot Bond | | 0.00000 | 100.25482 | | | 100.23579 | | | 0.00 | 0 | 0.00 |
| FRS119 | On 31/01/2038 | Spot Bond | | 2.66500 | 107.11474 | | 2.68500 | 106.71785 | | | 0.00 | 0 | 0.00 |
| FRS120 | On 07/12/2033 | Spot Bond | | 2.70000 | 260.99942 | | 2.70000 | 260.94892 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS121 | On 07/12/2033 | Spot Bond | 2.75000 | | 259.17764 | | 2.75000 | 259.12713 | | | 0.00 | 0 | 0.00 |
| FRS122 | On 31/01/2025 | Spot Bond | 2.36500 | | 97.56625 | | 2.38000 | 97.41534 | | | 0.00 | 0 | 0.00 |
| FRS123 | On 07/12/2033 | Spot Bond | 2.78000 | | 203.70330 | | 2.78000 | 203.66345 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 2.66000 | | 270.30845 | | 2.66000 | 270.25642 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.16000 | | 280.26645 | | 2.16000 | 280.21629 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.88000 | | 266.06350 | | 2.88000 | 266.01071 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.58000 | | 129.36633 | | 2.58000 | 129.34175 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | | 100.51469 | | | 100.49210 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 2.11000 | | 129.27644 | | 2.11000 | 129.25351 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | | 100.69809 | | | 100.67426 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | | 100.95656 | | | 100.93335 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 100.34587 | | | 100.32335 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.34000 | | 110.47433 | | 2.36000 | 110.00322 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 20.21719 | | 104.97509 | 20.16548 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 24.54779 | | 101.07593 | 24.48709 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 16.42815 | | 100.44759 | 16.38775 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 22.84461 | | 100.76967 | 22.78828 | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | 2.07000 | | 117.84245 | | 2.07000 | 117.82161 | | | 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 | 2.29500 | | 112.15533 | | 2.31000 | 111.98194 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 98.63089 | | | 98.62979 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.32500 | | 111.84972 | | 2.34000 | 111.67677 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 102.01135 | | | 101.98784 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRS90 | On 07/12/2023 | Spot Bond | 2.36000 | | 349.98425 | | 2.36000 | 349.91972 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 100.21388 | | | 100.19216 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 101.84853 | | | 101.82737 | | | 0.00 | 1,600,000,000 | 400,000,000.00 |
| 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 | 6.53000 | | 102.28881 | | 6.52500 | 102.27246 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.52500 | | 102.23460 | | 7.54000 | 102.18849 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 7.81000 | | 103.24629 | | 7.85000 | 103.12381 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 7.97000 | | 108.45497 | | 8.00000 | 108.33981 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.45000 | | 102.32263 | | 8.48500 | 102.15733 | | | 0.00 | 0 | 808,400,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 8.68000 | | 101.49987 | | 8.72000 | 101.29508 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.29000 | | 92.95377 | | 9.32500 | 92.74288 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 9.37000 | | 113.63824 | | 9.39000 | 113.47379 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 9.69000 | | 99.96001 | | 9.71000 | 99.79616 | | | 0.00 | 0 | 500,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.05000 | | 97.95935 | | 10.06500 | 97.81831 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.03000 | | 81.59133 | | 10.03500 | 81.53018 | | | 0.00 | 0 | 0.00 |
| FS1A2 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.11824 | | | 101.09828 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.15845 | | | 101.13780 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.17452 | | | 101.15359 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.21465 | | | 101.19303 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.27888 | | | 101.25617 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.32705 | | | 101.30350 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.53563 | | | 101.50850 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS2A2 | On 20/02/2017 | Spot Bond | 0.00000 | | 100.00002 | | | 99.98296 | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | | 99.99991 | | | 99.98204 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | | 99.99994 | | | 99.98188 | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | | 99.99989 | | | 99.98129 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | | 99.99986 | | | 99.98045 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | | 99.99984 | | | 99.97975 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | | 99.99972 | | | 99.97668 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | | 101.02037 | | | 100.99790 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 0.00000 | | 101.16928 | | | 101.14819 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 8.71000 | | 102.66538 | | 8.75000 | 102.55567 | | | 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 | | 100.59384 | | | 100.57637 | | | 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 | | 100.46261 | | | 100.44308 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.47222 | | | 100.45229 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.49077 | | | 100.47006 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | | 100.51378 | | | 100.49210 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | | 100.54569 | | | 100.52267 | | | 0.00 | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GRT01 | On 08/12/2014 | Spot Bond | 0.00000 | | 101.55158 | | | 101.52949 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | 0.00000 | | 100.83973 | | | 100.82002 | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.74887 | | | 100.72669 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | | 102.49274 | | | 102.47070 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| GRT05 | On 25/01/2015 | Spot Bond | | 0.00000 | 100.62874 | | | 100.60908 | | | 0.00 | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 101.47692 | | | 101.45444 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | | 0.00000 | 99.97943 | | | 99.95901 | | | 0.00 | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | | 0.00000 | 101.17689 | | | 101.15481 | | | 0.00 | 100,000,000 | 100,000,000.00 |
| GRX01U | On 30/06/2032 | Spot Bond | 100.00000 | 0.00000 | | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GSIS02 | On 24/02/2015 | Spot Bond | | 0.00000 | 99.93094 | | | 99.91342 | | | 0.00 | 0 | 0.00 |
| GSIS03 | On 26/06/2015 | Spot Bond | | 0.00000 | 101.03410 | | | 101.01531 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 102.32621 | | | 102.30378 | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | | 0.00000 | 100.60937 | | | 100.58284 | | | 0.00 | 0 | 0.00 |
| HIL01U | On 21/11/2019 | Spot Bond | 100.00000 | 0.00000 | | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 100.91881 | | | 100.89811 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 101.39262 | | | 101.36932 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 100.35270 | | | 100.33104 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | | 0.00000 | 100.35681 | | | 100.33491 | | | 0.00 | 0 | 0.00 |
| HILC16 | On 22/01/2015 | Spot Bond | | 0.00000 | 100.63271 | | | 100.61514 | | | 0.00 | 0 | 0.00 |
| HILC17 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.59942 | | | 100.58179 | | | 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 | 100.66203 | | | 100.63937 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | | 7.26895 | 98.12766 | | 7.28368 | 98.08478 | | | 0.00 | 0 | 0.00 |

| 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 | 100.69138 | | | 100.66777 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 8.26952 | 104.41639 | | 8.28421 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 0.00000 | 100.72909 | | | 100.70426 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 8.71995 | 104.41639 | | 8.73463 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 0.00000 | 100.77516 | | | 100.74883 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | 100.74040 | | | 100.71726 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | 100.84150 | | | 100.81672 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | 100.87058 | | | 100.84498 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | 100.21905 | | | 100.24385 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 8.74000 | 104.82288 | | 8.78000 | 104.71730 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 7.87000 | 111.44294 | | 7.90500 | 111.25308 | | | 0.00 | 0 | 930,000,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 1.97000 | 284.16685 | | 1.97000 | 284.11745 | | | 0.00 | 0 | 9,800,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 1.97000 | 290.45686 | | 1.97000 | 290.40636 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 9.32000 | 102.16390 | | 9.32500 | 102.09410 | | 18,640,000,000,000.00 | 2,000,000,000 | 4,823,600,000.00 | |
| HWAY35 | On 31/07/2035 | Spot Bond | 9.32000 | 102.15303 | | 9.23500 | 102.90241 | | 18,640,000,000,000.00 | 2,000,000,000 | 1,000,000,000.00 | |
| HWF01U | On 26/03/2015 | Spot Bond | 100.00000 | 91.00000 | | 100.00000 | 90.77307 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | 100.00000 | 23.76524 | | 100.00000 | 23.70703 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | 100.00000 | 59.92833 | | 100.00000 | 59.78315 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | 100.00000 | 28.63870 | | 100.00000 | 28.56933 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|----------------|-------------------|---------------|
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | 20.97152 | 100.00000 | 16.73657 | | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | 100.00000 | 92.46169 | 100.00000 | 92.23111 | | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.68500 | 118.57746 | 1.70000 | 118.39498 | | | 5,315,332,500,000.00 | 3,154,500,000 | 86,355,500,000.00 | |
| I2038 | On 31/01/2038 | Spot Bond | 1.74000 | 126.40559 | 1.76000 | 125.92545 | | | 12,853,380,000,000.00 | 7,387,000,000 | 82,575,300,000.00 | |
| I2046 | On 31/03/2046 | Spot Bond | 1.75000 | 127.78201 | 1.78000 | 126.90122 | | | 19,250,000,000,000.00 | 11,000,000,000 | 85,205,500,000.00 | |
| I2050 | On 31/12/2050 | Spot Bond | 1.74000 | 138.76097 | 1.74000 | 138.73775 | | | 8,700,000,000,000.00 | 5,000,000,000 | 50,454,300,000.00 | |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | 96.75000 | | 96.65000 | | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 7.23000 | 102.89232 | 7.22500 | 102.87394 | | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | 101.91201 | | 101.89115 | | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | 101.81447 | | 101.79443 | | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 7.93500 | 103.64684 | 7.95000 | 103.60581 | | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 7.61000 | 108.66386 | 7.65000 | 108.52109 | | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 7.75500 | 102.91827 | 7.77000 | 102.87274 | | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | 100.34964 | | 100.32816 | | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.62000 | 130.54477 | 1.62000 | 130.52335 | | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.18000 | 132.75126 | 2.18000 | 132.72746 | | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | 101.17256 | | 101.15253 | | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | 101.67112 | | 101.64936 | | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 7.73000 | 104.17985 | 7.77000 | 104.03933 | | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | 101.64236 | | 101.62131 | | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | 102.37613 | | 102.35345 | | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 100.14156 | | 100.16906 | | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 8.35000 | 102.12022 | 8.38000 | 101.99605 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IBL46 | On 15/01/2020 | Spot Bond | 8.82000 | 96.11522 | | 8.85500 | 95.95587 | | | 0.00 | 0 | 2,393,900,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 101.16101 | | | 101.14020 | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 7.81000 | 99.59134 | | 7.85000 | 99.45490 | | | 0.00 | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 8.87000 | 103.70840 | | 8.90500 | 103.52896 | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 100.26795 | | | 100.24749 | | | 0.00 | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.39750 | | | 100.37664 | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.90000 | 101.17681 | | 7.90000 | 101.15550 | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.13000 | 102.38624 | | 8.16000 | 102.26989 | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 100.43784 | | | 100.41495 | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 100.13540 | | | 100.11581 | | | 0.00 | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 7.38000 | 104.57894 | | 7.42000 | 104.47609 | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.09000 | 106.30962 | | 8.12000 | 106.17814 | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.30000 | 108.45438 | | 9.33500 | 108.20560 | | | 0.00 | 0 | 0.00 |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | 101.02547 | | | 101.00422 | | | 0.00 | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | 100.52382 | | | 100.50324 | | | 0.00 | 0 | 0.00 |
| IBL63 | On 29/07/2017 | Spot Bond | 0.00000 | 100.43291 | | | 100.41217 | | | 0.00 | 0 | 0.00 |
| IBL64 | On 29/07/2019 | Spot Bond | 0.00000 | 100.44191 | | | 100.42076 | | | 0.00 | 0 | 0.00 |
| IBL65 | On 29/07/2021 | Spot Bond | 0.00000 | 100.45077 | | | 100.42922 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00610 | | 100.00000 | 0.00609 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 100.64905 | | | 100.62859 | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 100.58341 | | | 100.56204 | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 8.50000 | 99.92045 | | 8.54000 | 99.71542 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 100.43625 | | 5.00000 | 100.42276 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 100.43625 | | 5.00000 | 100.42276 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 101.51438 | | 5.00000 | 101.50076 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 100.43510 | | 5.00000 | 100.42148 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 100.73572 | | 4.00000 | 100.72470 | | | 0.00 | 0 | 0.00 |
| IDCP06 | On 17/10/2019 | Spot Bond | 4.00000 | 100.37062 | | 4.00000 | 100.35970 | | | 0.00 | 0 | 0.00 |
| IDW01U | On 30/06/2016 | Spot Bond | 100.00000 | 31.58426 | | 100.00000 | 31.48566 | | | 0.00 | 0 | 0.00 |
| IDW02U | On 30/06/2016 | Spot Bond | 100.00000 | 31.40609 | | 100.00000 | 31.30804 | | | 0.00 | 0 | 0.00 |
| IDW03U | On 30/06/2016 | Spot Bond | 100.00000 | 31.40609 | | 100.00000 | 31.30804 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 105.85289 | | 9.20000 | 105.82673 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 101.20061 | | | 101.17637 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 101.20061 | | | 101.17637 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 100.02053 | | | 100.04375 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 8.59660 | | 100.00000 | 8.57555 | | | 0.00 | 0 | 0.00 |
| IM1002 | On 12/01/2015 | Spot Bond | 0.00000 | 101.04306 | | | 101.02508 | | | 0.00 | 0 | 0.00 |
| IM103U | On 26/01/2015 | Spot Bond | 100.00000 | 84.49074 | | 100.00000 | 84.29561 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 8.68500 | 101.66799 | | 8.70000 | 101.63973 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 99.88871 | | | 99.86042 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 13.55262 | | 100.00000 | 13.51979 | | | 0.00 | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | 100.00000 | 59.42146 | | 100.00000 | 61.51094 | | | 0.00 | 0 | 0.00 |
| IN262U | On 15/01/2015 | Spot Bond | 100.00000 | 86.69834 | | 100.00000 | 86.49289 | | | 0.00 | 0 | 0.00 |
| IN268U | On 11/12/2014 | Spot Bond | 100.00000 | 94.55959 | | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |
| IN269U | On 25/07/2017 | Spot Bond | 100.00000 | 9.84504 | | 100.00000 | 9.80174 | | | 0.00 | 0 | 0.00 |
| IN448U | On 25/11/2014 | Spot Bond | 100.00000 | 98.64865 | | 100.00000 | 99.93424 | | | 0.00 | 0 | 0.00 |
| INA447 | On 18/11/2014 | Spot Bond | 6.25000 | 99.96577 | | 6.25000 | 99.98288 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA448 | | On 25/11/2014 | Spot Bond | 6.25000 | 99.86320 | | 6.25000 | 99.81200 | | | 0.00 | 0 | 0.00 |
| INA449 | | On 02/12/2014 | Spot Bond | 6.25000 | 99.74381 | | 6.25000 | 99.69273 | | | 0.00 | 0 | 0.00 |
| INA450 | | On 09/12/2014 | Spot Bond | 6.25000 | 99.62470 | | 6.25000 | 99.57374 | | | 0.00 | 0 | 0.00 |
| INA503 | | On 13/01/2015 | Spot Bond | 6.40000 | 99.01044 | | 6.40000 | 98.95890 | | | 0.00 | 0 | 0.00 |
| INA504 | | On 20/01/2015 | Spot Bond | 6.40000 | 98.89026 | | 6.40000 | 98.83885 | | | 0.00 | 0 | 0.00 |
| INA505 | | On 27/01/2015 | Spot Bond | 6.45000 | 98.76089 | | 6.45000 | 98.70921 | | | 0.00 | 0 | 0.00 |
| INA506 | | On 03/02/2015 | Spot Bond | 6.45000 | 98.64038 | | 6.45000 | 98.58883 | | | 0.00 | 0 | 0.00 |
| INA507 | | On 10/02/2015 | Spot Bond | 6.45000 | 98.52017 | | 6.45000 | 98.46874 | | | 0.00 | 0 | 0.00 |
| INA508 | | On 17/02/2015 | Spot Bond | 6.45000 | 98.40025 | | 6.45000 | 98.34895 | | | 0.00 | 0 | 0.00 |
| INA509 | | On 24/02/2015 | Spot Bond | 6.45000 | 98.28063 | | 6.45000 | 98.22945 | | | 0.00 | 0 | 0.00 |
| ING114 | | On 31/12/2015 | Spot Bond | 0.00000 | 101.32310 | | | 101.29595 | | | 0.00 | 0 | 0.00 |
| ING115 | | On 31/03/2016 | Spot Bond | 10.94581 | 102.47278 | | 10.97478 | 102.42171 | | | 0.00 | 0 | 0.00 |
| ING116 | | On 31/03/2016 | Spot Bond | 10.94581 | 101.57027 | | 10.97478 | 101.51966 | | | 0.00 | 0 | 0.00 |
| ING132 | | On 22/12/2018 | Spot Bond | 0.00000 | 101.42290 | | | 101.39770 | | | 0.00 | 0 | 0.00 |
| ING135 | | On 10/12/2014 | Spot Bond | 0.00000 | 102.07861 | | | 102.04799 | | | 0.00 | 0 | 0.00 |
| ING138 | | On 22/03/2017 | Spot Bond | 0.00000 | 101.39602 | | | 101.37129 | | | 0.00 | 0 | 0.00 |
| ING153 | | On 03/04/2017 | Spot Bond | 6.50000 | 100.84707 | | 6.50000 | 100.82936 | | | 0.00 | 0 | 0.00 |
| ING161 | | On 20/03/2017 | Spot Bond | 0.00000 | 101.42852 | | | 101.40414 | | | 0.00 | 0 | 0.00 |
| ING196 | | On 30/06/2027 | Spot Bond | 0.00000 | 95.44484 | | | 95.43341 | | | 0.00 | 0 | 0.00 |
| ING204 | | On 13/12/2015 | Spot Bond | 0.00000 | 101.34913 | | | 101.32857 | | | 0.00 | 0 | 0.00 |
| ING211 | | On 12/04/2016 | Spot Bond | 0.00000 | 100.72412 | | | 100.70482 | | | 0.00 | 0 | 0.00 |
| ING228 | | On 22/09/2018 | Spot Bond | 0.00000 | 101.37279 | | | 101.34939 | | | 0.00 | 0 | 0.00 |
| ING232 | | On 04/10/2018 | Spot Bond | 0.00000 | 100.33481 | | | 100.31373 | | | 0.00 | 0 | 0.00 |
| ING235 | | On 20/12/2014 | Spot Bond | 0.00000 | 101.06971 | | | 101.05156 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING236 | | On 20/12/2014 | Spot Bond | 0.00000 | 101.05515 | | | 101.03743 | | | 0.00 | 0 | 0.00 |
| ING241 | | On 03/02/2015 | Spot Bond | 0.00000 | 100.30103 | | | 100.28302 | | | 0.00 | 0 | 0.00 |
| ING242 | | On 10/02/2015 | Spot Bond | 0.00000 | 100.17928 | | | 100.16133 | | | 0.00 | 0 | 0.00 |
| ING243 | | On 18/02/2015 | Spot Bond | 0.00000 | 100.03319 | | | 100.01662 | | | 0.00 | 0 | 0.00 |
| ING244 | | On 18/02/2015 | Spot Bond | 0.00000 | 100.03279 | | | 100.01642 | | | 0.00 | 0 | 0.00 |
| ING251 | | On 12/04/2015 | Spot Bond | 0.00000 | 95.92883 | | | 95.91221 | | | 0.00 | 0 | 0.00 |
| ING254 | | On 28/11/2014 | Spot Bond | 0.00000 | 103.18247 | | | 103.16438 | | | 0.00 | 0 | 0.00 |
| ING257 | | On 22/12/2014 | Spot Bond | 0.00000 | 102.62224 | | | 102.60452 | | | 0.00 | 0 | 0.00 |
| ING263 | | On 15/01/2015 | Spot Bond | 0.00000 | 100.63705 | | | 100.61913 | | | 0.00 | 0 | 0.00 |
| ING270 | | On 18/03/2015 | Spot Bond | 0.00000 | 101.19096 | | | 101.17205 | | | 0.00 | 0 | 0.00 |
| ING89 | | On 31/12/2014 | Spot Bond | 0.00000 | 101.39099 | | | 101.36355 | | | 0.00 | 0 | 0.00 |
| INGR02 | | On 28/11/2014 | Spot Bond | 0.00000 | 101.51057 | | | 101.49313 | | | 0.00 | 0 | 0.00 |
| INGR04 | | On 08/05/2015 | Spot Bond | 0.00000 | 103.78575 | | | 103.76644 | | | 0.00 | 0 | 0.00 |
| INLV01 | | On 12/08/2024 | Spot Bond | 0.00000 | 100.22654 | | | 100.19785 | | | 0.00 | 0 | 0.00 |
| IP272U | | On 13/01/2015 | Spot Bond | 100.00000 | 87.11217 | | 100.00000 | 86.90476 | | | 0.00 | 0 | 0.00 |
| IPF01 | | On 13/04/2015 | Spot Bond | 0.00000 | 100.93982 | | | 100.91879 | | | 0.00 | 0 | 0.00 |
| IPF02 | | On 13/04/2016 | Spot Bond | 0.00000 | 100.80069 | | | 100.77821 | | | 0.00 | 0 | 0.00 |
| IPF03 | | On 13/04/2017 | Spot Bond | 0.00000 | 100.81099 | | | 100.78823 | | | 0.00 | 0 | 0.00 |
| IPF06 | | On 13/04/2017 | Spot Bond | 8.44500 | 101.65934 | | 8.46000 | 101.60411 | | | 0.00 | 0 | 0.00 |
| IPF07 | | On 01/07/2017 | Spot Bond | 0.00000 | 101.04446 | | | 101.02236 | | | 0.00 | 0 | 0.00 |
| IPF08 | | On 01/07/2018 | Spot Bond | 0.00000 | 101.06894 | | | 101.04635 | | | 0.00 | 0 | 0.00 |
| IPF09 | | On 01/07/2019 | Spot Bond | 0.00000 | 101.08529 | | | 101.06237 | | | 0.00 | 0 | 0.00 |
| IPF10 | | On 15/10/2016 | Spot Bond | 0.00000 | 100.73893 | | | 100.71702 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IPF11 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.77608 | | | 100.75312 | | | 0.00 | 0 | 0.00 |
| IPFC03 | On 15/01/2015 | Spot Bond | 0.00000 | | 101.98714 | | | 101.97044 | | | 0.00 | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | 9.34000 | | 100.14375 | | 9.38000 | 99.92725 | | | 0.00 | 0 | 1,850,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | | 101.37442 | | | 101.35140 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 8.30000 | | 105.10432 | | 8.34000 | 104.97848 | | | 0.00 | 0 | 2,047,400,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | | 100.94191 | | | 100.91953 | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | | 100.88518 | | | 100.86213 | | | 0.00 | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | | 100.29598 | | | 100.27636 | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | 0.00000 | | 99.85529 | | | 99.83078 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | | 101.44740 | | | 101.42179 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 8.41000 | | 105.53406 | | 8.40500 | 105.51317 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | 0.00000 | | 103.05217 | | | 103.02768 | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | | 101.78862 | | | 101.76322 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.27000 | | 126.56998 | | 3.27000 | 126.54361 | | | 0.00 | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.58000 | | 141.63496 | | 3.58000 | 141.60411 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | | 101.16579 | | | 101.14069 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | | 100.89898 | | | 100.87390 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | | 100.81524 | | | 100.79008 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | | 101.64396 | | | 101.61851 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | | 101.23598 | | | 101.21105 | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.68500 | | 98.93298 | | 3.70000 | 98.77851 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 3.68500 | | 105.15443 | | 3.70000 | 105.05521 | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | | 101.75363 | | | 101.72712 | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | | 100.14737 | | | 100.04018 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|----------------|-------------------|---------------|
| IV08 | On 30/04/2018 | Spot Bond | 9.97000 | | 111.49650 | | 10.00000 | 111.37501 | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.70955 | | | 100.68170 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.68000 | | 140.08804 | | 3.68000 | 140.05714 | | | 0.00 | 0 | 0.00 |
| IVA03A | On 17/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA449 | On 04/12/2014 | Spot Bond | 6.25000 | | 99.70975 | | 6.25000 | 99.65870 | | | 0.00 | 0 | 0.00 |
| IVA450 | On 11/12/2014 | Spot Bond | 6.25000 | | 99.59072 | | 6.25000 | 99.53980 | | 93,750,000,000,000.00 | 15,000,000,000 | 15,000,000,000.00 | |
| IVA502 | On 08/01/2015 | Spot Bond | 6.40000 | | 99.09646 | | 6.40000 | 99.04483 | | | 0.00 | 0 | 0.00 |
| IVA503 | On 15/01/2015 | Spot Bond | 6.40000 | | 98.97607 | | 6.40000 | 98.92457 | | | 0.00 | 0 | 0.00 |
| IVA504 | On 22/01/2015 | Spot Bond | 6.40000 | | 98.85598 | | 6.40000 | 98.80460 | | | 0.00 | 0 | 0.00 |
| IVA505 | On 22/01/2015 | Spot Bond | 6.45000 | | 98.72643 | | 6.45000 | 98.67478 | | | 0.00 | 0 | 0.00 |
| IVA506 | On 05/02/2015 | Spot Bond | 6.45000 | | 98.60601 | | 6.45000 | 98.55449 | | | 0.00 | 0 | 0.00 |
| IVA507 | On 12/02/2015 | Spot Bond | 6.45000 | | 98.48588 | | 6.45000 | 98.43449 | | | 0.00 | 0 | 0.00 |
| IVA508 | On 19/02/2015 | Spot Bond | 6.45000 | | 98.36605 | | 6.45000 | 98.31478 | | | 0.00 | 0 | 0.00 |
| IVA509 | On 26/02/2015 | Spot Bond | 6.45000 | | 98.24650 | | 6.45000 | 98.19536 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.17871 | | | 100.15609 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 101.07047 | | | 101.05031 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.79830 | | | 100.77794 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.89921 | | | 100.87779 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.00001 | | | 99.98222 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 99.91731 | | | 99.89635 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 101.66635 | | | 101.64567 | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.80109 | | | 100.77859 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.80624 | | | 100.78361 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | 100.81653 | | | 100.79363 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | 100.77018 | | | 100.74851 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | 100.65783 | | | 100.63531 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | 100.46272 | | | 100.44062 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | 101.32550 | | | 101.30314 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | 100.01071 | | | 100.03730 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | 99.89392 | | | 99.87584 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | 99.89505 | | | 99.87716 | | | 0.00 | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | 101.03758 | | | 101.01448 | | | 0.00 | 0 | 0.00 |
| IVC028 | On 09/04/2015 | Spot Bond | 0.00000 | 100.78798 | | | 100.76779 | | | 0.00 | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | 100.54937 | | | 100.52784 | | | 0.00 | 0 | 0.00 |
| IVC030 | On 29/04/2015 | Spot Bond | 0.00000 | 100.41520 | | | 100.39527 | | | 0.00 | 0 | 0.00 |
| IVC032 | On 19/06/2016 | Spot Bond | 0.00000 | 101.23265 | | | 101.21181 | | | 0.00 | 0 | 0.00 |
| IVC033 | On 30/06/2019 | Spot Bond | 0.00000 | 101.09471 | | | 101.07210 | | | 0.00 | 0 | 0.00 |
| IVC034 | On 30/06/2021 | Spot Bond | 0.00000 | 101.12240 | | | 101.09925 | | | 0.00 | 0 | 0.00 |
| IVC035 | On 30/06/2019 | Spot Bond | 0.00000 | 101.12240 | | | 101.09924 | | | 0.00 | 0 | 0.00 |
| IVC036 | On 16/07/2019 | Spot Bond | 8.69000 | 105.44246 | | 8.72000 | 105.30359 | | | 0.00 | 0 | 0.00 |
| IVC037 | On 16/07/2019 | Spot Bond | 100.00000 | 13.83349 | | 100.00000 | 13.78147 | | | 0.00 | 0 | 0.00 |
| IVC038 | On 16/07/2019 | Spot Bond | 100.00000 | 10.88050 | | 100.00000 | 10.83266 | | | 0.00 | 0 | 0.00 |
| IVC039 | On 17/07/2015 | Spot Bond | 0.00000 | 100.66509 | | | 100.64419 | | | 0.00 | 0 | 0.00 |
| IVC040 | On 24/07/2021 | Spot Bond | 8.92000 | 105.12889 | | 8.96000 | 104.90336 | | | 0.00 | 0 | 0.00 |
| IVC041 | On 29/07/2017 | Spot Bond | 0.00000 | 100.47146 | | | 100.44896 | | | 0.00 | 0 | 0.00 |
| IVC042 | On 14/08/2015 | Spot Bond | 0.00000 | 100.12088 | | | 100.01781 | | | 0.00 | 0 | 0.00 |
| IVC043 | On 15/09/2015 | Spot Bond | 0.00000 | 101.30262 | | | 101.28069 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC044 | On 16/10/2015 | Spot Bond | 0.00000 | 102.06636 | | | 102.04900 | | | 0.00 | 0 | 0.00 |
| IVC045 | On 24/10/2015 | Spot Bond | 0.00000 | 100.52741 | | | 100.50669 | | | 0.00 | 0 | 0.00 |
| IVC046 | On 24/10/2017 | Spot Bond | 0.00000 | 101.73197 | | | 101.71061 | | | 0.00 | 0 | 0.00 |
| IVC047 | On 27/10/2015 | Spot Bond | 7.21000 | 100.72538 | | 7.20500 | 100.71024 | | | 0.00 | 0 | 0.00 |
| IVC048 | On 06/11/2017 | Spot Bond | 0.00000 | 100.30962 | | | 100.28666 | | | 0.00 | 0 | 0.00 |
| IVF57U | On 12/02/2015 | Spot Bond | 100.00000 | 82.53146 | | 100.00000 | 82.34806 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 0.00000 | 100.45740 | | | 100.43458 | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | 86.63015 | | 100.00000 | 86.42822 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | 100.50568 | | | 100.48252 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | 40.86077 | | 100.00000 | 40.76179 | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | 101.18571 | | | 101.16206 | | | 0.00 | 0 | 0.00 |
| JDG08U | On 28/11/2014 | Spot Bond | 100.00000 | 97.85522 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | 100.00000 | 85.21387 | | 100.00000 | 85.01842 | | | 0.00 | 0 | 0.00 |
| JDG10U | On 29/01/2015 | Spot Bond | 100.00000 | 89.76483 | | 100.00000 | 89.55894 | | | 0.00 | 0 | 0.00 |
| JDG11U | On 04/02/2015 | Spot Bond | 100.00000 | 84.14760 | | 100.00000 | 83.95723 | | | 0.00 | 0 | 0.00 |
| JDG12U | On 18/03/2015 | Spot Bond | 100.00000 | 94.51116 | | 100.00000 | 94.27067 | | | 0.00 | 0 | 0.00 |
| KAP001 | On 13/06/2017 | Spot Bond | 0.00000 | 101.43766 | | | 101.41366 | | | 0.00 | 0 | 0.00 |
| KAP002 | On 13/06/2019 | Spot Bond | 0.00000 | 101.48982 | | | 101.46503 | | | 0.00 | 0 | 0.00 |
| KAP003 | On 06/06/2019 | Spot Bond | 0.00000 | 101.63019 | | | 101.60763 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | 100.00000 | 53.87543 | | 100.00000 | 53.74491 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | 101.89928 | | | 101.87519 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | 100.43747 | | | 100.41081 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.25000 | 142.02212 | | 8.27000 | 141.78872 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | 101.34513 | | | 101.32480 | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | 101.23172 | | | 101.21026 | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | 99.41640 | | | 99.39620 | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | 101.64685 | | | 101.62588 | | | 0.00 | 0 | 0.00 |
| LBK07 | On 16/09/2017 | Spot Bond | 0.00000 | 101.20956 | | | 101.18803 | | | 0.00 | 0 | 0.00 |
| LBK08 | On 30/10/2019 | Spot Bond | 0.00000 | 101.18005 | | | 101.15708 | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | 100.42065 | | | 100.39863 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 8.41000 | 100.27105 | | 8.45000 | 100.15373 | | | 2,141,186,000,000.00 | 254,600,000 | 3,838,800,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 8.46000 | 98.63177 | | 8.50000 | 98.49580 | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.00000 | 103.14220 | | 9.03500 | 102.96269 | | | 482,400,000,000.00 | 53,600,000 | 672,500,000.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | 102.02167 | | | 101.98868 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 9.73000 | 105.62105 | | 9.72500 | 105.59864 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | 102.20114 | | | 102.16538 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | 101.90573 | | | 101.88454 | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | 102.02684 | | | 102.00428 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | 102.17178 | | | 102.14758 | | | 0.00 | 0 | 0.00 |
| MAQ057 | On 27/11/2014 | Spot Bond | 0.00000 | 99.88055 | | | 99.86349 | | | 0.00 | 0 | 0.00 |
| MAQ058 | On 08/12/2014 | Spot Bond | 0.00000 | 99.68630 | | | 99.66887 | | | 0.00 | 0 | 0.00 |
| MAQ059 | On 09/01/2015 | Spot Bond | 0.00000 | 99.13569 | | | 99.11840 | | | 0.00 | 0 | 0.00 |
| MAQ060 | On 09/04/2015 | Spot Bond | 0.00000 | 100.73285 | | | 100.71517 | | | 0.00 | 0 | 0.00 |
| MAQ061 | On 05/02/2015 | Spot Bond | 0.00000 | 98.66919 | | | 98.65190 | | | 0.00 | 0 | 0.00 |
| MAQ062 | On 13/11/2015 | Spot Bond | 0.00000 | 100.11309 | | | 100.09423 | | | 0.00 | 0 | 0.00 |
| MAQ063 | On 13/02/2015 | Spot Bond | 0.00000 | 99.51753 | | | 98.50682 | | | 0.00 | 0 | 0.00 |
| MAQ08U | On 11/12/2014 | Spot Bond | 100.00000 | 94.55959 | | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MAQ0A1 | On 28/02/2018 | Spot Bond | | 0.00000 | 101.43560 | | | 101.41023 | | | 0.00 | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | | 0.00000 | 101.44616 | | | 101.42065 | | | 0.00 | 0 | 0.00 |
| MAQ12U | On 12/12/2014 | Spot Bond | | 100.00000 | 94.31525 | | 100.00000 | 94.07216 | | | 0.00 | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | | 0.00000 | 101.40465 | | | 101.37693 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.81324 | | | 100.79280 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | | 0.00000 | 101.39747 | | | 101.37730 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | | 0.00000 | 101.93238 | | | 101.91089 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | | 0.00000 | 101.25909 | | | 101.23860 | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 101.62540 | | | 101.60492 | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | | 0.00000 | 100.16526 | | | 100.14556 | | | 0.00 | 0 | 0.00 |
| MBF038 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.65619 | | | 100.63659 | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.76986 | | | 100.74918 | | | 0.00 | 0 | 0.00 |
| MBF040 | On 06/08/2015 | Spot Bond | | 0.00000 | 100.28580 | | | 100.26627 | | | 0.00 | 0 | 0.00 |
| MBF041 | On 07/08/2016 | Spot Bond | | 0.00000 | 100.24893 | | | 100.22912 | | | 0.00 | 0 | 0.00 |
| MBF042 | On 07/08/2017 | Spot Bond | | 0.00000 | 100.25458 | | | 100.23433 | | | 0.00 | 30,000,000 | 30,000,000.00 |
| MBP23U | On 13/02/2015 | Spot Bond | | 100.00000 | 82.52569 | | 100.00000 | 82.34270 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | | 100.00000 | 37.86881 | | 100.00000 | 37.77607 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | | 100.00000 | 91.91919 | | 100.00000 | 91.68766 | | | 0.00 | 0 | 0.00 |
| MBP29U | On 23/09/2017 | Spot Bond | | 100.00000 | 18.26095 | | 100.00000 | 18.18064 | | | 0.00 | 0 | 0.00 |
| MBP30U | On 24/10/2017 | Spot Bond | | 100.00000 | 22.49160 | | 100.00000 | 22.32279 | | | 0.00 | 0 | 0.00 |
| MBP31U | On 24/10/2017 | Spot Bond | | 100.00000 | 22.63785 | | 100.00000 | 22.46793 | | | 0.00 | 0 | 0.00 |
| MBP32U | On 10/11/2017 | Spot Bond | | 100.00000 | 19.91636 | | 100.00000 | 19.76687 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | | 8.35000 | 103.33604 | | 8.38000 | 103.20245 | | | 0.00 | 0 | 552,100,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| MBSA02 | On 15/04/2019 | Spot Bond | 8.37000 | 102.80259 | | 8.40000 | 102.66953 | | | 0.00 | 0 | 0.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 0.00000 | 101.49150 | | | 101.46668 | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 0.00000 | 101.39259 | | | 101.36928 | | | 0.00 | 0 | 0.00 |
| MCB6M | On 13/01/2015 | Spot Bond | 0.00000 | 100.74920 | | | 100.72808 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | 100.90755 | | | 100.88702 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | 102.74329 | | | 102.72158 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | 102.87118 | | | 102.84847 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 7.54500 | 102.86511 | | 7.58500 | 102.77453 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 8.34000 | 106.91529 | | 8.37000 | 106.78641 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.17500 | 108.03065 | | 9.21500 | 107.79291 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | 6.19000 | 104.18329 | | 6.20000 | 104.16496 | | | 0.00 | 0 | 800,000,000.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | 101.16647 | | | 101.14567 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | 101.20663 | | | 101.18515 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 9.17000 | 105.88946 | | 9.20500 | 105.72433 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.38000 | 102.40510 | | 7.37500 | 102.38855 | | | 0.00 | 0 | 4,970,000,000.00 |
| MIL01 | On 31/05/2015 | Spot Bond | 0.00000 | 99.84090 | | | 101.75116 | | | 0.00 | 0 | 0.00 |
| MIL02 | On 31/05/2017 | Spot Bond | 8.47000 | 100.46859 | | 8.51000 | 104.73760 | | | 0.00 | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | 101.34293 | | | 101.32103 | | | 0.00 | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.05000 | 106.56109 | | 9.09000 | 106.33992 | | | 0.00 | 0 | 400,000,000.00 |
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | 15.97427 | | 100.00000 | 15.93515 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | 0.00000 | 100.12605 | | | 101.96425 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.17000 | 100.47941 | | 8.21000 | 104.59958 | | | 0.00 | 0 | 140,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 7.33000 | 104.54885 | | 7.32500 | 104.53156 | | | 0.00 | 0 | 970,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 8.16000 | 108.16332 | | 8.20000 | 108.04345 | | | 3,614,880,000,000.00 | 443,000,000 | 1,031,500,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|-------------------|
| N4A211 | | On 14/08/2020 | Spot Bond | 100.89771 | 6.17010 | | 100.89771 | 6.15503 | | | 0.00 | 0 | 0.00 |
| N4A302 | | On 14/08/2020 | Spot Bond | 100.61875 | 6.25255 | | 100.61875 | 6.23732 | | | 0.00 | 0 | 0.00 |
| N4A305 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A308 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A311 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A405 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A408 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A411 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A502 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.12069 | | | 100.01762 | | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.13058 | | | 100.02602 | | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.14188 | | | 100.03558 | | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.59895 | | 100.00000 | 0.59750 | | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.59895 | | 100.00000 | 0.59750 | | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | 8.66500 | 97.72014 | | 8.70000 | 97.50143 | | | 0.00 | 0 | 0.00 |
| NBK10A | | On 25/07/2016 | Spot Bond | 7.59000 | 101.14734 | | 7.59000 | 101.12686 | | | 0.00 | 0 | 0.00 |
| NBK11A | | On 28/11/2020 | Spot Bond | 8.69000 | 105.32305 | | 8.72500 | 105.13628 | | 1,308,714,000,000.00 | 150,600,000 | 75,300,000.00 | |
| NBK12A | | On 19/03/2021 | Spot Bond | 8.50000 | 105.82436 | | 8.54000 | 105.60227 | | | 0.00 | 0 | 0.00 |
| NBK12B | | On 20/02/2015 | Spot Bond | 0.00000 | 100.01978 | | | 100.00207 | | | 0.00 | 0 | 0.00 |
| NBK13A | | On 19/03/2024 | Spot Bond | 9.00000 | 106.18557 | | 9.03500 | 105.93559 | | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | 0.00000 | 101.11713 | | | 101.09921 | | | 0.00 | 0 | 0.00 |
| NBK14A | | On 26/06/2021 | Spot Bond | 8.86000 | 105.79930 | | 8.90000 | 105.57485 | | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | 0.00000 | 101.84782 | | | 101.82953 | | | 0.00 | 0 | 0.00 |
| NBK15B | | On 27/08/2017 | Spot Bond | 0.00000 | 103.05287 | | | 103.03383 | | | 0.00 | 0 | 14,500,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | | 100.69275 | | | 100.67289 | | | 0.00 | 0 | 13,000,000.00 |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | | 101.72662 | | | 101.70841 | | | 0.00 | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | | 101.12313 | | | 101.10381 | | | 0.00 | 0 | 10,000,000.00 |
| NBK19B | On 26/06/2017 | Spot Bond | 0.00000 | | 101.07439 | | | 101.05371 | | | 0.00 | 0 | 0.00 |
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | | 101.13594 | | | 101.11562 | | | 0.00 | 0 | 0.00 |
| NBK21B | On 10/11/2017 | Spot Bond | 0.00000 | | 100.15554 | | | 100.13608 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 6.93000 | | 104.73301 | | 6.92500 | 104.71733 | | | 327,096,000,000.00 | 47,200,000 | 705,800,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | | 102.58464 | | | 102.56277 | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.17000 | | 114.81762 | | 8.20000 | 114.66590 | | | 0.00 | 0 | 1,489,700,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.42500 | | 37.32843 | | 10.44500 | 37.25118 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.13000 | | 101.85550 | | 7.12500 | 101.83822 | | | 347,944,000,000.00 | 48,800,000 | 954,400,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | | 100.87258 | | | 100.85095 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | | 100.70374 | | | 100.67972 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.54500 | | 103.75319 | | 7.56000 | 103.71282 | | | 3,018,000,000,000.00 | 400,000,000 | 2,070,000,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | | 101.18660 | | | 101.16510 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.20945 | | | 100.19156 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | | 101.77319 | | | 101.75302 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | | 100.98413 | | | 100.96030 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.80545 | | | 100.78168 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | | 101.75383 | | | 101.73204 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | | 93.07042 | | | 93.05194 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | | 101.64611 | | | 101.62528 | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | 0.00000 | | 100.51221 | | | 100.48974 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN66 | On 29/01/2016 | Spot Bond | | 0.00000 | 100.47159 | | | 100.44908 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | | 0.00000 | 89.41419 | | | 89.39509 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | | 0.00000 | 101.09820 | | | 101.07941 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | | 0.00000 | 100.01555 | | | 100.04051 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | | 0.00000 | 101.25881 | | | 101.23644 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | | 0.00000 | 101.19457 | | | 101.17329 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | | 0.00000 | 101.67893 | | | 101.65612 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | | 0.00000 | 101.15519 | | | 101.13459 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | | 0.00000 | 101.13838 | | | 101.11905 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | | 0.00000 | 101.13759 | | | 101.11827 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | | 0.00000 | 100.39972 | | | 100.37872 | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | | 0.00000 | 101.30907 | | | 101.28677 | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | | 9.59500 | 108.18287 | | 9.61500 | 108.02809 | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | | 0.00000 | 101.30110 | | | 101.27894 | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | | 9.63000 | 107.07263 | | 9.65000 | 106.91495 | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | | 0.00000 | 101.30907 | | | 101.28677 | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | | 0.00000 | 101.17829 | | | 101.15827 | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | | 0.00000 | 101.21826 | | | 101.19822 | | | 0.00 | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | | 0.00000 | 101.32181 | | | 101.29930 | | | 0.00 | 0 | 0.00 |
| NCLN91 | On 20/09/2024 | Spot Bond | | 0.00000 | 101.33775 | | | 101.31495 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | | 7.92000 | 103.88906 | | 7.91500 | 103.87077 | | | 0.00 | 0 | 0.00 |
| NED13 | On 25/07/2023 | Spot Bond | | 0.00000 | 100.58358 | | | 100.55812 | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | | 0.00000 | 103.76416 | | | 103.74114 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NED15 | On 08/04/2024 | Spot Bond | 9.55000 | 106.90316 | | 9.58000 | 106.68559 | | | 0.00 | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | 102.91334 | | | 102.88834 | | | 0.00 | 0 | 0.00 |
| NED17 | On 14/10/2024 | Spot Bond | 0.00000 | 100.88035 | | | 100.85624 | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.81582 | | | 100.79626 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 11.56000 | 110.93107 | | 11.60000 | 110.76326 | | | 0.00 | 0 | 1,630,000,000.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 107.79968 | | | 107.77312 | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 102.41931 | | | 102.39372 | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.17000 | 170.52353 | | 2.17000 | 170.49296 | | | 0.00 | 0 | 0.00 |
| NILB11 | On 31/01/2025 | Spot Bond | 2.60000 | 138.21898 | | 2.60000 | 138.19265 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 8.22000 | 108.04709 | | 8.25500 | 107.86230 | | | 0.00 | 0 | 0.00 |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | 101.33329 | | | 101.31334 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 8.85000 | 106.79260 | | 8.88500 | 106.60982 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 99.92532 | | | 99.90638 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.05611 | | | 100.03875 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 99.92961 | | | 99.91174 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 99.92698 | | | 99.90843 | | | 0.00 | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 99.92858 | | | 99.91044 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.05000 | 108.50968 | | 9.08500 | 108.28415 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 99.92703 | | | 99.90849 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 99.92538 | | | 99.90643 | | | 0.00 | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | 99.92644 | | | 99.90777 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.25000 | 106.71978 | | 9.28500 | 106.53754 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 99.92332 | | | 99.90384 | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | 99.92431 | | | 99.90509 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | | 99.92378 | | | 99.90443 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | | 99.90397 | | | 99.87965 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | | 99.91048 | | | 99.88781 | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | | 99.92218 | | | 99.90242 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 8.03000 | | 113.95191 | 8.06000 | 119.92749 | | | | 0.00 | 0 | 500,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 8.90000 | | 119.45865 | 8.94000 | 119.17860 | | | | 0.00 | 0 | 300,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 2.06500 | | 172.55553 | 2.06500 | 176.03818 | | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.69000 | | 119.08677 | 9.71000 | 124.99076 | | | | 0.00 | 0 | 2,920,000,000.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | | 101.11065 | | | 101.09146 | | | 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 | | 100.94027 | | | 100.92012 | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | | 101.29331 | | | 101.27085 | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | 0.00000 | | 99.66198 | | | 99.64256 | | | 0.00 | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | 0.00000 | | 99.86367 | | | 99.84373 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | | 102.03431 | | | 102.01052 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | | 102.55060 | | | 102.51952 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | | 19.15716 | 100.00000 | 19.11075 | | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | | 58.62797 | 100.00000 | 58.48594 | | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 7.22000 | | 102.08849 | 7.21500 | 102.07311 | | | | 0.00 | 0 | 8,229,000,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | | 22.01392 | 100.00000 | 21.96059 | | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | | 96.70000 | | | 96.70000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | | 90.57677 | 100.00000 | 90.35904 | | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | | 100.16361 | | | 100.06141 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | 100.52570 | | | 100.50668 | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | 101.51727 | | | 101.49815 | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | 101.42019 | | | 101.39992 | | | 0.00 | 0 | 0.00 |
| PMM15 | On 04/05/2015 | Spot Bond | 0.00000 | 100.72301 | | | 100.70236 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | 101.24693 | | | 101.22559 | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | 101.25395 | | | 101.23163 | | | 0.00 | 0 | 0.00 |
| PPC003 | On 31/10/2019 | Spot Bond | 0.00000 | 100.61639 | | | 100.59465 | | | 0.00 | 0 | 0.00 |
| PPC004 | On 30/06/2021 | Spot Bond | 9.15000 | 107.16047 | | 9.19000 | 106.93326 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.47253 | | | 100.45171 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | 100.48547 | | | 100.46411 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | 100.49129 | | | 100.46969 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.50422 | | | 100.48208 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.55978 | | | 100.53530 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.57269 | | | 100.54767 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | 100.45069 | | | 100.42715 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 7.67000 | 43.41787 | | 7.69000 | 43.31634 | | | 0.00 | 0 | 0.00 |
| R158 | On 15/09/2015 | Spot Bond | 6.23000 | 108.14680 | | 6.22500 | 108.13261 | | 2,182,593,283,738,000.00 | 50,336,000,600 | 20,739,733,600.00 | |
| R158P | On 15/09/2015 | Spot Bond | 6.33500 | 95.02820 | | 6.35000 | 95.00049 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.43500 | 114.37581 | | 6.45000 | 114.32837 | | 3,201,021,677,353,500.00 | 97,439,266,100 | 89,081,366,400.00 | |
| R159P | On 15/09/2016 | Spot Bond | 6.26500 | 89.39277 | | 6.28000 | 89.35387 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 7.85000 | 124.79173 | | 7.87000 | 124.59016 | | 7,890,194,804,805,000.00 | 05,120,357,300 | 97,172,461,600.00 | |
| R187P | On 21/12/2026 | Spot Bond | 7.59000 | 40.64670 | | 7.61000 | 40.54390 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.51000 | 38.11125 | | 7.53000 | 38.00757 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.66000 | 290.67271 | | 1.66000 | 290.62462 | | 14,199,474,000,000.00 | 8,553,900,000 | 25,961,300,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|--------------------|----------------|
| R201 | On 21/12/2014 | Spot Bond | 5.61500 | 103.87961 | 5.62500 | 103.86280 | | | | 0.00 | 0 | 447,000,000.00 |
| R202 | On 07/12/2033 | Spot Bond | 1.75000 | 235.84229 | 1.75000 | 235.80270 | | | 115,852,508,275,000.00 | 66,201,433,300 | 49,644,535,000.00 | |
| R2023 | On 28/02/2023 | Spot Bond | 7.60000 | 102.62538 | 7.63500 | 102.39105 | | | 1,781,601,750,800,000.00 | 34,421,283,000 | 44,719,191,500.00 | |
| R203 | On 15/09/2017 | Spot Bond | 6.61000 | 105.64270 | 6.65000 | 105.51968 | | | 3,911,003,200,380,000.00 | 91,679,758,000 | 64,837,233,500.00 | |
| R2030 | On 31/01/2030 | Spot Bond | 8.26500 | 100.14572 | 8.28000 | 99.99736 | | | 2,097,718,675,909,500.00 | 53,807,462,300 | 15,645,445,900.00 | |
| R2032 | On 31/03/2032 | Spot Bond | 8.43000 | 99.51278 | 8.44000 | 99.40099 | | | 1,375,407,641,034,000.00 | 63,156,303,800 | 54,884,000,000.00 | |
| R2037 | On 31/01/2037 | Spot Bond | 8.55000 | 102.07214 | 8.55500 | 101.99975 | | | 261,767,973,060,000.00 | 30,616,137,200 | 35,216,200,000.00 | |
| R204 | On 21/12/2018 | Spot Bond | 6.92000 | 107.09925 | 6.95000 | 106.97171 | | | 2,337,461,230,416,000.00 | 37,783,414,800 | 99,678,152,400.00 | |
| R2044 | On 31/01/2044 | Spot Bond | 8.64000 | 103.80638 | 8.64500 | 103.72904 | | | 952,128,000,000,000.00 | 10,200,000,000 | 75,189,500,000.00 | |
| R2048 | On 28/02/2048 | Spot Bond | 8.63000 | 103.24195 | 8.63500 | 103.16279 | | | 1,734,388,346,192,000.00 | 00,971,998,400 | 107,826,115,000.00 | |
| R207 | On 15/01/2020 | Spot Bond | 7.17000 | 102.84780 | 7.20500 | 102.67923 | | | 2,268,317,984,253,000.00 | 16,362,340,900 | 27,864,600,000.00 | |
| R208 | On 31/03/2021 | Spot Bond | 7.35000 | 97.92837 | 7.39000 | 97.71242 | | | 5,194,591,578,960,000.00 | 06,747,153,600 | 01,695,108,900.00 | |
| R209 | On 31/03/2036 | Spot Bond | 8.47000 | 79.10839 | 8.47500 | 79.04964 | | | 1,647,786,438,298,000.00 | 94,543,853,400 | 74,785,726,700.00 | |
| R210 | On 31/03/2028 | Spot Bond | 1.68000 | 175.15149 | 1.68000 | 175.12236 | | | 6,060,543,216,000.00 | 3,607,466,200 | 31,899,499,400.00 | |
| R211 | On 31/01/2017 | Spot Bond | 0.92000 | 132.49860 | 0.92000 | 132.47936 | | | 11,960,000,000,000.00 | 13,000,000,000 | 68,172,000,000.00 | |
| R212 | On 31/01/2022 | Spot Bond | 1.61000 | 137.75090 | 1.61000 | 137.72833 | | | 2,030,965,251,000.00 | 1,261,469,100 | 77,201,355,200.00 | |
| R213 | On 28/02/2031 | Spot Bond | 8.32000 | 89.89288 | 8.33500 | 89.75142 | | | 1,835,564,899,584,000.00 | 20,620,781,200 | 69,183,190,500.00 | |
| R214 | On 28/02/2041 | Spot Bond | 8.57000 | 79.94665 | 8.57500 | 79.88540 | | | 1,103,180,969,856,000.00 | 28,725,900,800 | 22,861,000,000.00 | |
| R227C | On 15/03/2015 | Spot Bond | 6.49500 | 97.99467 | 6.51000 | 97.97301 | | | 0.00 | 0 | 0.00 | |
| R228C | On 15/09/2015 | Spot Bond | 6.33500 | 95.02820 | 6.35000 | 95.00049 | | | 0.00 | 0 | 0.00 | |
| R229C | On 15/03/2016 | Spot Bond | 6.25500 | 92.20478 | 6.27000 | 92.17139 | | | 0.00 | 0 | 0.00 | |
| R230C | On 15/09/2016 | Spot Bond | 6.26500 | 89.39277 | 6.28000 | 89.35387 | | | 0.00 | 0 | 0.00 | |
| R326C | On 21/12/2014 | Spot Bond | 5.62000 | 99.52495 | 5.63000 | 99.50884 | | | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R327C | On 21/06/2015 | Spot Bond | 6.40500 | 96.38083 | 6.42000 | 96.35600 | | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | 6.27500 | 93.51775 | 6.29000 | 93.48718 | | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 6.25500 | 90.70076 | 6.27000 | 90.66456 | | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 6.31500 | 87.84352 | 6.33000 | 87.80195 | | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 6.58500 | 84.58100 | 6.62500 | 84.48135 | | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 6.63500 | 81.76278 | 6.67500 | 81.65055 | | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 6.92500 | 78.34567 | 6.95500 | 78.24967 | | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 6.90500 | 75.78355 | 6.93500 | 75.67975 | | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 6.88500 | 73.31940 | 6.91500 | 73.20839 | | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 6.87500 | 70.91423 | 6.90500 | 70.79661 | | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 7.13000 | 67.62073 | 7.16500 | 67.48025 | | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 7.11000 | 65.36980 | 7.14500 | 65.22300 | | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 7.27000 | 62.48695 | 7.31000 | 62.31613 | | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 7.24000 | 60.41902 | 7.28000 | 60.24225 | | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 7.21000 | 58.43645 | 7.25000 | 58.25426 | | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 7.18000 | 56.53532 | 7.22000 | 56.34820 | | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 7.14000 | 54.75727 | 7.18000 | 54.56552 | | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 7.10000 | 53.05566 | 7.14000 | 52.85968 | | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 7.79000 | 48.07182 | 7.81000 | 47.97317 | | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 7.75000 | 46.44964 | 7.77000 | 46.34988 | | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 7.71000 | 44.89951 | 7.73000 | 44.79880 | | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 7.67000 | 43.41787 | 7.69000 | 43.31634 | | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 7.63000 | 42.00133 | 7.65000 | 41.89911 | | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 7.59000 | 40.64670 | 7.61000 | 40.54390 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R351C | On 21/06/2027 | Spot Bond | 7.55000 | 39.35096 | | 7.57000 | 39.24767 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 7.51000 | 38.11125 | | 7.53000 | 38.00757 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 100.96785 | | | 100.93953 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | 99.88712 | | | 102.08127 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | 101.01186 | | | 100.98378 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | 100.85788 | | | 100.83126 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | 20.54150 | | 100.00000 | 20.49174 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 9.17130 | | 100.00000 | 9.14908 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | 25.04638 | | 100.00000 | 24.98504 | | | 0.00 | 0 | 0.00 |
| RCSB4U | On 07/11/2015 | Spot Bond | 100.00000 | 51.43344 | | 100.00000 | 51.20726 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | 101.31187 | | | 101.29167 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | 101.49603 | | | 101.47326 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | 101.85503 | | | 101.83439 | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | 0.00000 | 101.05507 | | | 101.03519 | | | 0.00 | 0 | 0.00 |
| RDFC15 | On 25/11/2014 | Spot Bond | 0.00000 | 101.63405 | | | 101.61667 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 100.32489 | | | 100.30688 | | | 0.00 | 0 | 70,000,000.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 100.82924 | | | 100.80773 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | 100.31996 | | | 100.29776 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | 101.51873 | | | 101.49662 | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | 100.62793 | | | 100.60572 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | 101.74715 | | | 101.72685 | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | 0.00000 | 101.58938 | | | 101.56676 | | | 0.00 | 0 | 0.00 |
| RES31 | On 02/10/2015 | Spot Bond | 0.00000 | 100.90111 | | | 100.88205 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| RES32 | On 20/10/2017 | Spot Bond | 0.00000 | | 100.65311 | | | 100.63074 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On 24/07/2038 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| RP004 | On 25/11/2014 | Spot Bond | 0.00000 | | 99.86286 | | | 99.83512 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | 0.00000 | | 84.16002 | | | 84.11034 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | | 81.44226 | | | 81.40127 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | | 85.06671 | | | 85.00795 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | | 83.64063 | | | 83.57957 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | | 101.59556 | | | 101.56363 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | | 82.36946 | | | 82.33434 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | | 92.37846 | | | 92.32638 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | | 105.73270 | | 12.35000 | 105.69827 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | | 13.34857 | | 100.00000 | 13.31622 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | 0.00000 | | 100.68874 | | | 100.66450 | | | 0.00 | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | 0.00000 | | 101.57241 | | | 101.54634 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | 0.00000 | | 99.89632 | | | 99.87526 | | | 0.00 | 0 | 0.00 |
| RPG03 | On 23/03/2015 | Spot Bond | 0.00000 | | 101.28677 | | | 101.26449 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | | 4.29151 | | 100.00000 | 4.28100 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | | 23.33341 | | 100.00000 | 23.27688 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | | 34.39674 | | 100.00000 | 34.31342 | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | | 12.51042 | | 100.00000 | 12.49509 | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | | 24.99054 | | 100.00000 | 24.92999 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 100.12722 | | | 100.08490 | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 77.55283 | | | 77.50972 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 8.65000 | | 107.20519 | | 8.69000 | 106.97872 | | | 0.00 | 0 | 859,900,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| RW23 | On 10/12/2023 | Spot Bond | 8.85000 | 108.27829 | | 8.88500 | 108.03227 | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 9.55000 | 109.86711 | | 9.56500 | 109.72004 | | | 0.00 | 0 | 294,700,000.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | 96.51505 | | | 96.51505 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.63500 | 105.71942 | | 7.65000 | 105.66935 | | | 0.00 | 0 | 1,150,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | 99.91493 | | | 99.89343 | | | 0.00 | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 8.66000 | 107.14978 | | 8.70000 | 107.01857 | | | 0.00 | 0 | 0.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | 101.61459 | | | 101.59190 | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | 102.79377 | | | 102.76927 | | | 0.00 | 0 | 0.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | 100.47830 | | | 100.45448 | | | 0.00 | 431,250,000 | 1,293,750,000.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | 100.62561 | | | 100.60123 | | | 0.00 | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | 100.61495 | | | 100.59097 | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 6.88000 | 101.25480 | | 6.87500 | 101.23870 | | | 0.00 | 0 | 0.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 8.42000 | 100.87320 | | 8.45000 | 100.76347 | | | 41,666,370,000,000.00 | 4,948,500,000 | 4,019,500,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 7.69000 | 106.95264 | | 7.68500 | 106.93441 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 7.96000 | 106.73420 | | 7.96000 | 106.71118 | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.48000 | 107.12305 | | 7.47500 | 107.10540 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 8.01000 | 102.08023 | | 8.05000 | 101.95846 | | | 698,472,000,000.00 | 87,200,000 | 43,600,000.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 7.62500 | 107.00534 | | 7.62000 | 106.98729 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 7.79500 | 106.86760 | | 7.81000 | 106.83285 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 101.36552 | | | 101.34263 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 101.04275 | | | 101.01954 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 7.66000 | 104.54115 | | 7.70000 | 104.41710 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 101.09420 | | | 101.07379 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 101.24645 | | | 101.22428 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 105.17425 | | | 105.15144 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 8.82000 | 110.84474 | | 8.86000 | 110.61369 | | | 0.00 | 0 | 500,000,000.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 9.75000 | 102.18161 | | 9.77000 | 102.01651 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 100.01803 | | | 100.04209 | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | 100.22563 | | | 100.20878 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | 100.14946 | | | 100.13026 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | 102.27775 | | | 102.25814 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 8.50000 | 101.26832 | | 8.53000 | 101.13403 | | | 0.00 | 0 | 2,418,600,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | 100.00000 | 15.84649 | | 100.00000 | 15.81161 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | 9.14000 | 108.59704 | | 9.17500 | 108.34677 | | | 0.00 | 0 | 3,608,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | 0.00000 | 100.70404 | | | 100.68370 | | | 0.00 | 0 | 0.00 |
| SBS29 | On 12/06/2019 | Spot Bond | 8.65000 | 103.96100 | | 8.68500 | 103.80722 | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 9.76000 | 89.24325 | | 9.78000 | 89.09386 | | | 0.00 | 0 | 0.00 |
| SBS30 | On 12/06/2019 | Spot Bond | 0.00000 | 101.37128 | | | 101.34984 | | | 0.00 | 0 | 0.00 |
| SBS31 | On 27/06/2027 | Spot Bond | 9.50000 | 106.35717 | | 9.52000 | 106.18331 | | | 0.00 | 0 | 0.00 |
| SBS32 | On 19/09/2017 | Spot Bond | 0.00000 | 101.24110 | | | 101.22013 | | | 0.00 | 0 | 0.00 |
| SBS33 | On 19/09/2019 | Spot Bond | 0.00000 | 101.27487 | | | 101.25334 | | | 0.00 | 0 | 0.00 |
| SBS34 | On 19/09/2024 | Spot Bond | 9.65000 | 104.51962 | | 9.67000 | 104.36489 | | | 0.00 | 0 | 2,091,100,000.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.05000 | 97.79920 | | 9.09000 | 97.57457 | | | 0.00 | 0 | 94,100,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.43500 | 110.21468 | | 7.45000 | 110.16920 | | | 0.00 | 0 | 330,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.19000 | 279.65655 | | 2.19000 | 279.60626 | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.56500 | 130.69698 | | 1.56500 | 130.67571 | | | 0.00 | 0 | 0.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | 105.90019 | | | 105.90019 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SGI002 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.79524 | | | 100.77558 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 15.77961 | | 100.00000 | 15.74096 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 82.63494 | | | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.19000 | | 128.98039 | | 2.19000 | 128.95725 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 100.84707 | | 6.50000 | 100.82936 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 102.76460 | | | 102.74021 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | | 101.13003 | | | 101.10716 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | | 102.65700 | | | 102.63338 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 8.64000 | | 103.67895 | | 8.68000 | 103.56314 | | | 0.00 | 0 | 262,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | | 102.38893 | | | 102.36467 | | | 0.00 | 0 | 0.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | | 101.13033 | | | 101.10813 | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | | 101.24530 | | | 101.22411 | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | 0.00000 | | 101.14233 | | | 101.12195 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | | 21.02245 | | 100.00000 | 20.97152 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | | 101.47473 | | | 101.45177 | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | 100.00000 | | 66.21677 | | 100.00000 | 66.01003 | | | 0.00 | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | 0.00000 | | 101.36722 | | | 101.34493 | | | 0.00 | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | 100.00000 | | 23.82358 | | 100.00000 | 23.76524 | | | 0.00 | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | 100.00000 | | 32.35365 | | 100.00000 | 32.25153 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| SHS18U | On 30/11/2016 | Spot Bond | 100.00000 | | 23.80291 | | 100.00000 | 26.37755 | | | 0.00 | 0 | 0.00 |
| SHS19 | On 10/09/2017 | Spot Bond | 8.95000 | | 104.85846 | | 8.99000 | 104.73370 | | | 0.00 | 0 | 0.00 |
| SHS20 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.69478 | | | 100.67209 | | | 0.00 | 0 | 0.00 |
| SHS21 | On 06/04/2015 | Spot Bond | 0.00000 | | 101.10377 | | | 101.07888 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.68500 | | 105.64053 | | 7.70000 | 105.59436 | | | 0.00 | 0 | 2,140,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 8.52000 | | 102.83642 | | 8.55000 | 102.71840 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.01000 | | 102.08023 | | 8.05000 | 101.95846 | | | 3,204,000,000,000.00 | 400,000,000 | 3,490,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | | 99.98090 | | | 99.96182 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | | 100.19882 | | | 100.18089 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | | 100.47188 | | | 100.45293 | | | 0.00 | 0 | 0.00 |
| SPDA5 | On 21/08/2024 | Spot Bond | 0.00000 | | 99.97989 | | | 99.95978 | | | 0.00 | 0 | 0.00 |
| SPDA6 | On 21/08/2024 | Spot Bond | 0.00000 | | 99.97934 | | | 99.95870 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.16721 | | | 100.14421 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 7.71000 | | 106.64550 | | 7.75000 | 106.56288 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | | 100.74104 | | | 100.71960 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | | 101.01287 | | | 100.99180 | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 100.73277 | | | 100.71046 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 8.90000 | | 97.21890 | | 8.94000 | 97.03072 | | | 0.00 | 0 | 141,500,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 101.78661 | | | 101.76439 | | | 0.00 | 1,600,000,000 | 400,000,000.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | | 101.26124 | | | 101.23712 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.52845 | | | 100.50530 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 8.95800 | | 90.39954 | | 8.99800 | 90.19975 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 8.45000 | | 92.69820 | | 8.49000 | 92.49347 | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 6.86000 | | 103.77041 | | 6.87000 | 103.75011 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN007 | | On 15/01/2020 | Spot Bond | 8.43000 | 97.65558 | | 8.46500 | 97.49411 | | | 0.00 | 0 | 0.00 |
| SSN008 | | On 18/06/2017 | Spot Bond | 0.00000 | 101.39784 | | | 101.37469 | | | 0.00 | 0 | 0.00 |
| SSN009 | | On 15/09/2017 | Spot Bond | 7.79000 | 102.62986 | | 7.83000 | 102.50790 | | | 0.00 | 0 | 0.00 |
| SSN011 | | On 31/01/2025 | Spot Bond | 2.43500 | 110.73713 | | 2.45000 | 110.56577 | | | 0.00 | 0 | 0.00 |
| SSN012 | | On 21/12/2018 | Spot Bond | 7.87000 | 103.75821 | | 7.90000 | 103.63292 | | | 0.00 | 0 | 0.00 |
| SSN015 | | On 26/08/2018 | Spot Bond | 0.00000 | 99.83559 | | | 99.80825 | | | 0.00 | 0 | 0.00 |
| SSN017 | | On 21/12/2026 | Spot Bond | 9.45000 | 111.81420 | | 9.47000 | 111.63639 | | | 0.00 | 0 | 0.00 |
| SSN018 | | On 02/09/2016 | Spot Bond | 0.00000 | 101.57263 | | | 101.55275 | | | 0.00 | 0 | 0.00 |
| SSN021 | | On 28/02/2031 | Spot Bond | 9.67000 | 79.87153 | | 9.68500 | 79.74880 | | | 0.00 | 0 | 0.00 |
| SSN024 | | On 21/01/2019 | Spot Bond | 0.00000 | 100.64731 | | | 100.62445 | | | 0.00 | 0 | 0.00 |
| SSN025 | | On 04/03/2019 | Spot Bond | 0.00000 | 101.31357 | | | 101.29119 | | | 0.00 | 0 | 0.00 |
| SSN026 | | On 16/01/2019 | Spot Bond | 0.00000 | 100.70124 | | | 100.68094 | | | 0.00 | 0 | 0.00 |
| SSN027 | | On 25/09/2019 | Spot Bond | 0.00000 | 101.26095 | | | 101.23724 | | | 0.00 | 0 | 0.00 |
| SSN028 | | On 16/10/2019 | Spot Bond | 0.00000 | 100.78358 | | | 100.76091 | | | 0.00 | 0 | 0.00 |
| SY1138 | | On 02/02/2015 | Spot Bond | 0.00000 | 98.65591 | | | 98.63775 | | | 0.00 | 0 | 0.00 |
| SY1143 | | On 18/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1150 | | On 18/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1151 | | On 17/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1154 | | On 24/11/2014 | Spot Bond | 0.00000 | 99.93127 | | | 99.91408 | | | 0.00 | 0 | 0.00 |
| SY1156 | | On 25/11/2014 | Spot Bond | 0.00000 | 102.78133 | | | 102.73076 | | | 0.00 | 0 | 0.00 |
| SY1158 | | On 01/12/2014 | Spot Bond | 0.00000 | 99.81060 | | | 99.79338 | | | 0.00 | 0 | 0.00 |
| SY1162 | | On 09/12/2014 | Spot Bond | 0.00000 | 99.67042 | | | 99.65307 | | | 0.00 | 0 | 0.00 |
| SY1164 | | On 10/12/2014 | Spot Bond | 0.00000 | 99.65934 | | | 99.64230 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| SY1180 | On 17/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1181 | On 18/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1182 | On 18/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1183 | On 24/11/2014 | Spot Bond | 0.00000 | 99.93105 | | | 99.91382 | | | 0.00 | 0 | 0.00 |
| SY1185 | On 28/11/2014 | Spot Bond | 0.00000 | 99.86230 | | | 99.84509 | | | 0.00 | 0 | 0.00 |
| SY1186 | On 27/01/2015 | Spot Bond | 100.00000 | 84.29561 | 100.00000 | 84.10138 | | | | 0.00 | 0 | 0.00 |
| SY1187 | On 01/12/2014 | Spot Bond | 0.00000 | 99.81048 | | | 99.79325 | | | 0.00 | 0 | 0.00 |
| SY1188 | On 08/12/2014 | Spot Bond | 0.00000 | 100.08353 | | | 100.04176 | | | 0.00 | 0 | 0.00 |
| SY1189 | On 09/12/2014 | Spot Bond | 0.00000 | 99.67364 | | | 99.65647 | | | 0.00 | 0 | 0.00 |
| SY1190 | On 10/12/2014 | Spot Bond | 0.00000 | 99.66196 | | | 99.64417 | | | 0.00 | 0 | 0.00 |
| SY1192 | On 13/02/2015 | Spot Bond | 0.00000 | 98.53480 | | | 98.51756 | | | 0.00 | 0 | 0.00 |
| SY1193 | On 17/12/2014 | Spot Bond | 0.00000 | 98.58824 | 100.00000 | 92.87532 | | | | 0.00 | 21,800,000,000 | 10,900,000,000.00 |
| SY1194 | On 10/12/2014 | Spot Bond | 0.00000 | 99.65524 | 100.00000 | 94.55960 | | | | 0.00 | 36,900,000,000 | 12,300,000,000.00 |
| SY1195 | On 12/12/2014 | Spot Bond | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | | | 0.00 | 0 | 0.00 |
| SY1196 | On 17/02/2015 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 6.69000 | 106.50846 | | 6.68500 | 106.49350 | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.46000 | 105.02970 | | 8.48000 | 104.86204 | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 44.24768 | 100.00000 | 44.14049 | | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.59490 | | | 100.57442 | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.32509 | | | 100.30505 | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 101.58120 | | | 101.56121 | | | 0.00 | 0 | 0.00 |
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98222 | | | 0.00 | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | 101.12633 | | | 101.10623 | | | 0.00 | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | 101.18259 | | | 101.16152 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TFS126 | On 21/11/2014 | Spot Bond | 0.00000 | | 99.98247 | | | 99.96495 | | | 0.00 | 0 | 0.00 |
| TFS127 | On 04/12/2014 | Spot Bond | 0.00000 | | 99.76068 | | | 99.74358 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.44046 | | | 100.42022 | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.68500 | | 104.27768 | 7.70000 | | 104.23267 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.62029 | | | 100.60002 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.63686 | | | 100.61606 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 102.64324 | 7.83000 | | 102.62181 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.61116 | | | 100.59120 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.63189 | | | 100.61125 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 102.67472 | | | 102.65221 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.61116 | | | 100.59120 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.63189 | | | 100.61125 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 102.41832 | 7.16000 | | 102.39875 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.67246 | | | 100.65049 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.66916 | | | 100.64730 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.74846 | | | 100.72400 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.73773 | | | 100.71364 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 101.05997 | | | 101.02530 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 101.02328 | | | 100.98981 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.61033 | | | 100.59040 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.63686 | | | 100.61606 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | | 102.89719 | 8.73000 | | 102.87330 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.60785 | | | 100.58800 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11A5 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.63189 | | | 100.61125 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | | 8.39000 | 102.13296 | | 8.42000 | 102.01740 | | | 0.00 | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.61928 | | | 100.59801 | | | 0.00 | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.64867 | | | 100.62645 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.67411 | | | 100.65210 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.66501 | | | 100.64329 | | | 0.00 | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.67889 | | | 100.65568 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.74681 | | | 100.72241 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.74350 | | | 100.71922 | | | 0.00 | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | | 0.00000 | 94.61654 | | | 94.59550 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.00288 | | | 100.97008 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.00614 | | | 100.97323 | | | 0.00 | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.01267 | | | 100.97863 | | | 0.00 | 0 | 0.00 |
| TH12A1 | On 21/08/2048 | Spot Bond | | 0.00000 | 99.97975 | | | 99.95951 | | | 0.00 | 0 | 0.00 |
| TH12A2 | On 21/08/2019 | Spot Bond | | 0.00000 | 99.97907 | | | 99.95815 | | | 0.00 | 0 | 0.00 |
| TH12A3 | On 21/08/2019 | Spot Bond | | 8.77000 | 103.16489 | | 8.80500 | 102.99841 | | | 0.00 | 0 | 0.00 |
| TH12B1 | On 21/08/2019 | Spot Bond | | 0.00000 | 99.97729 | | | 99.95459 | | | 0.00 | 0 | 0.00 |
| TH12C1 | On 21/08/2019 | Spot Bond | | 0.00000 | 99.97510 | | | 99.95020 | | | 0.00 | 0 | 0.00 |
| TH12D1 | On 21/08/2019 | Spot Bond | | 0.00000 | 99.96620 | | | 99.93242 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.64951 | | | 100.62726 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | | 101.06155 | 6.25531 | | 101.06155 | 6.24001 | | | 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 | 100.75541 | | | 100.73673 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.45428 | | | 100.42830 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.71545 | | | 100.69207 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | | 101.06323 | | | 101.02845 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.95059 | | | 100.92955 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | | 100.63692 | | | 100.61507 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.64531 | | | 100.62320 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.63692 | | | 100.61507 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.64531 | | | 100.62320 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.64951 | | | 100.62726 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.63188 | | | 100.61020 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.64531 | | | 100.62320 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.69147 | | | 100.66786 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.69147 | | | 100.66786 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.69147 | | | 100.66786 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.75855 | | | 100.73276 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.77530 | | | 100.74898 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.75436 | | | 100.72871 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | | 101.08855 | | | 101.05205 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 101.10937 | | | 101.07219 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 101.10104 | | | 101.06414 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 7.36000 | | 102.63857 | | 7.35500 | 102.62072 | | | 0.00 | 0 | 1,563,600,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 9.14000 | | 91.71064 | | 9.15500 | 91.63317 | | | 0.00 | 0 | 1,200,000,000.00 |
| TN17 | On 14/11/2017 | Spot Bond | 7.51000 | | 104.72515 | | 7.55000 | 104.59565 | | | 0.00 | 0 | 27,061,693,400.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.03000 | | 108.37552 | | 9.07000 | 108.16369 | | | 21,696,653,706,000.00 | 2,402,730,200 | 22,482,465,100.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|------------------|
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | | 1.12519 | 100.00000 | 1.12168 | | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.33000 | | 109.20568 | 9.36500 | 108.95681 | | | | 0.00 | 0 | 5,600,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.55500 | | 102.00859 | 9.60500 | 101.65272 | | | 81,217,500,000,000.00 | 8,500,000,000 | 18,190,100,000.00 | |
| TN27 | On 14/11/2027 | Spot Bond | 9.62000 | | 94.86963 | 9.64000 | 94.70412 | | | 32,900,400,000,000.00 | 3,420,000,000 | 9,813,100,000.00 | |
| TN30 | On 09/10/2030 | Spot Bond | 9.96500 | | 105.41224 | 10.03000 | 104.85653 | | | 14,947,500,000,000.00 | 1,500,000,000 | 2,861,000,000.00 | |
| TN40 | On 01/10/2040 | Spot Bond | 10.50000 | | 103.42865 | 10.52500 | 103.17445 | | | 396,900,000,000,000.00 | 37,800,000,000 | 16,600,000,000.00 | |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | | 101.85863 | | 101.83808 | | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | | 100.95963 | | 100.94081 | | | | 0.00 | 0 | 400,000,000.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.01152 | | 100.03783 | | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.01315 | | 100.03893 | | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.01325 | | 100.03896 | | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.02096 | | 100.04405 | | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.03715 | | 100.05480 | | | | 0.00 | 0 | 0.00 |
| TORQ7 | On 15/08/2025 | Spot Bond | 0.00000 | | 100.01324 | | 100.03898 | | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | | 101.00448 | | 100.98453 | | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.90527 | | 100.88371 | | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | | 100.92359 | | 100.90162 | | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | 0.00000 | | 95.80629 | | 95.78898 | | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | | 95.54157 | | 95.52321 | | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | | 99.72376 | 10.00000 | 99.69617 | | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | | 99.73063 | 9.75000 | 99.70372 | | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | | 9.73672 | 100.00000 | 9.71077 | | | | 0.00 | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | 0.00000 | | 101.33123 | | 101.31095 | | | | 0.00 | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | 0.00000 | | 101.41176 | | 101.39023 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TRAB1 | | On 14/06/2024 | Spot Bond | 0.00000 | 101.45647 | | | 101.43425 | | | 0.00 | 0 | 0.00 |
| TRAC1 | | On 14/06/2024 | Spot Bond | 0.00000 | 101.46541 | | | 101.44305 | | | 0.00 | 0 | 0.00 |
| TRAD1 | | On 14/06/2024 | Spot Bond | 0.00000 | 101.71554 | | | 101.68927 | | | 0.00 | 0 | 0.00 |
| TRAE1 | | On 14/06/2024 | Spot Bond | 0.00000 | 102.26768 | | | 102.23271 | | | 0.00 | 0 | 0.00 |
| TSE01U | | On 31/07/2019 | Spot Bond | 100.00000 | 11.93702 | | 100.00000 | 11.88452 | | | 0.00 | 0 | 0.00 |
| TSP153 | | On 27/11/2014 | Spot Bond | 0.00000 | 99.88938 | | | 99.87358 | | | 0.00 | 0 | 0.00 |
| TSP156 | | On 22/01/2015 | Spot Bond | 0.00000 | 98.95933 | | | 98.94281 | | | 0.00 | 0 | 0.00 |
| TSP158 | | On 05/02/2015 | Spot Bond | 0.00000 | 98.52417 | | | 98.50500 | | | 0.00 | 0 | 0.00 |
| TSP160 | | On 19/02/2015 | Spot Bond | 0.00000 | 97.33874 | | | 97.32395 | | | 0.00 | 0 | 0.00 |
| TSP161 | | On 05/03/2015 | Spot Bond | 0.00000 | 98.04251 | | | 98.02386 | | | 0.00 | 0 | 0.00 |
| TSP163 | | On 19/03/2015 | Spot Bond | 0.00000 | 97.81923 | | | 97.80090 | | | 0.00 | 0 | 0.00 |
| TSP164 | | On 02/04/2015 | Spot Bond | 0.00000 | 97.57601 | | | 97.55778 | | | 0.00 | 0 | 0.00 |
| TSP166 | | On 16/04/2015 | Spot Bond | 0.00000 | 97.33560 | | | 97.31747 | | | 0.00 | 0 | 0.00 |
| TSP167 | | On 28/05/2015 | Spot Bond | 0.00000 | 96.61186 | | | 96.59394 | | | 0.00 | 0 | 0.00 |
| TSP168 | | On 11/06/2015 | Spot Bond | 0.00000 | 96.34292 | | | 96.32491 | | | 0.00 | 0 | 0.00 |
| TSP169 | | On 08/01/2015 | Spot Bond | 0.00000 | 99.15378 | | | 99.13651 | | | 0.00 | 0 | 0.00 |
| TSP170 | | On 09/07/2015 | Spot Bond | 0.00000 | 95.69901 | | | 95.68040 | | | 0.00 | 0 | 0.00 |
| TSP171 | | On 23/07/2015 | Spot Bond | 0.00000 | 95.52012 | | | 95.50184 | | | 0.00 | 0 | 0.00 |
| TSP172 | | On 06/08/2015 | Spot Bond | 0.00000 | 95.21964 | | | 95.20119 | | | 0.00 | 0 | 0.00 |
| TSP173 | | On 20/08/2015 | Spot Bond | 0.00000 | 94.90076 | | | 94.88209 | | | 0.00 | 0 | 0.00 |
| TSP174 | | On 03/09/2015 | Spot Bond | 0.00000 | 94.62220 | | | 94.60346 | | | 0.00 | 0 | 0.00 |
| TSP175 | | On 17/09/2015 | Spot Bond | 0.00000 | 95.48337 | | | 95.44476 | | | 0.00 | 0 | 0.00 |
| TSP176 | | On 02/01/2015 | Spot Bond | 0.00000 | 99.28563 | | | 99.26901 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TSP177 | On 15/10/2015 | Spot Bond | 0.00000 | 94.39193 | | | 94.35378 | | | 0.00 | 0 | 0.00 |
| TSP178 | On 29/10/2015 | Spot Bond | 0.00000 | 93.55901 | | | 93.54023 | | | 0.00 | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | 12.52963 | | 100.00000 | 12.49928 | | | 0.00 | 0 | 0.00 |
| TWC04U | On 19/01/2015 | Spot Bond | 100.00000 | 88.65549 | | 100.00000 | 88.44739 | | | 0.00 | 0 | 0.00 |
| TWC064 | On 25/11/2014 | Spot Bond | 0.00000 | 101.71119 | | | 101.69355 | | | 0.00 | 0 | 0.00 |
| TWC065 | On 26/11/2014 | Spot Bond | 0.00000 | 101.63705 | | | 101.61945 | | | 0.00 | 0 | 0.00 |
| TWC066 | On 27/11/2014 | Spot Bond | 0.00000 | 101.60035 | | | 101.58277 | | | 0.00 | 0 | 0.00 |
| TWC067 | On 09/04/2015 | Spot Bond | 100.00000 | 68.61147 | | 100.00000 | 68.09648 | | | 0.00 | 0 | 0.00 |
| TWC068 | On 12/01/2015 | Spot Bond | 0.00000 | 100.64623 | | | 100.62877 | | | 0.00 | 0 | 0.00 |
| TWC069 | On 19/01/2015 | Spot Bond | 0.00000 | 102.26850 | | | 102.24944 | | | 0.00 | 0 | 0.00 |
| TWC070 | On 14/01/2015 | Spot Bond | 0.00000 | 102.02313 | | | 102.00599 | | | 0.00 | 0 | 0.00 |
| TWC071 | On 16/01/2015 | Spot Bond | 0.00000 | 101.94831 | | | 101.93122 | | | 0.00 | 0 | 0.00 |
| TWC072 | On 21/01/2015 | Spot Bond | 0.00000 | 101.83541 | | | 101.81841 | | | 0.00 | 0 | 0.00 |
| TWC073 | On 10/02/2015 | Spot Bond | 0.00000 | 100.66370 | | | 100.64418 | | | 0.00 | 0 | 0.00 |
| TWCJ13 | On 27/11/2014 | Spot Bond | 0.00000 | 101.78734 | | | 101.76770 | | | 0.00 | 0 | 0.00 |
| TWCJ14 | On 14/01/2015 | Spot Bond | 0.00000 | 101.96225 | | | 101.94518 | | | 0.00 | 0 | 0.00 |
| TWCM13 | On 27/11/2014 | Spot Bond | 0.00000 | 101.61282 | | | 101.59510 | | | 0.00 | 0 | 0.00 |
| TWCM14 | On 14/01/2015 | Spot Bond | 0.00000 | 101.96855 | | | 101.95143 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 8.75000 | 111.57931 | | 8.79000 | 111.35170 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | 0.00000 | 100.98166 | | | 100.96167 | | | 0.00 | 0 | 0.00 |
| VKC05 | On 26/01/2015 | Spot Bond | 0.00000 | 101.00231 | | | 100.98409 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 100.20589 | | | 100.18499 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 100.21224 | | | 100.19069 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 100.21258 | | | 100.19100 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 101.07348 | | | 101.05171 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 101.10181 | | | 101.07949 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 6.82500 | 107.76624 | | 6.84000 | 113.96143 | | | 0.00 | 0 | 10,000,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.41000 | 242.58838 | | 1.41000 | 242.54994 | | | 0.00 | 0 | 0.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 6.55000 | 101.04448 | | 6.54500 | 101.02935 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.11000 | 104.10186 | | 7.15000 | 103.98875 | | | 0.00 | 0 | 4,700,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 7.47500 | 105.56932 | | 7.50500 | 105.43098 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 7.79500 | 105.13257 | | 7.83000 | 104.95112 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 7.89000 | 105.38357 | | 7.93000 | 105.15375 | | | 3,156,000,000,000.00 | 400,000,000 | 2,900,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.18000 | 96.34706 | | 6.17500 | 96.33400 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.11000 | 94.65852 | | 6.10500 | 94.64707 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 5.63000 | 99.84599 | | 5.64000 | 99.83032 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 6.18000 | 96.33113 | | 6.17500 | 96.31808 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 6.86500 | 72.03767 | | 6.89500 | 71.92275 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 53.03187 | | 100.00000 | 52.93126 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 28.07043 | | 100.00000 | 28.01718 | | | 0.00 | 0 | 0.00 |

Total for j-Bonds : 40,809,340,908,219,000.00 15,180,099,800 188 605 340 200.00

Grand Total: 40,809,341,835,607,800.00 15,180,143,779 188 609 313 824.00