



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: 23/12/2014

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 23/12/2014 | Any day expiry | | 11.64490 | 11.64490 | | 11.55910 | 11.55910 | | 11.80 | 58,224,500.00 | 5,000 | 0.00 |
| \$ / R | On 05/01/2015 | Any day expiry | | 11.65610 | 11.65610 | | 11.56980 | 11.56980 | | 11.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/01/2015 | Any day expiry | 11.04 | Call | 619.82040 | 0.61982 | 537.08960 | 0.53709 | 619.820 | 15.24 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 05/01/2015 | Any day expiry | 11.28 | Put | 14.65650 | 0.01466 | 27.02710 | 0.02703 | 14.657 | 13.76 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 05/01/2015 | Any day expiry | 11.40 | Call | 284.33600 | 0.28434 | 219.29920 | 0.21930 | 284.336 | 13.02 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 05/01/2015 | Any day expiry | 11.40 | Put | 28.23600 | 0.02824 | 49.49920 | 0.04950 | 28.236 | 13.02 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 05/01/2015 | Any day expiry | 11.58 | Put | 70.54260 | 0.07054 | 115.29220 | 0.11529 | 70.543 | 11.91 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 05/01/2015 | Any day expiry | 11.76 | Put | 168.17370 | 0.16817 | 239.07100 | 0.23907 | 168.174 | 12.30 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 12/01/2015 | Any day expiry | | 11.67000 | 11.67000 | | 11.58740 | 11.58740 | | 12.10 | 0.00 | 0 | 172.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | 11.70310 | 11.70310 | | 11.62650 | 11.62650 | | 12.85 | 0.00 | 0 | 3,432.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 4.90880 | 0.00491 | 6.55020 | 0.00655 | 4.909 | 13.31 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.15 | Put | 16.41180 | 0.01641 | 28.12230 | 0.02812 | 16.412 | 11.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.45 | Call | 331.21390 | 0.33121 | 285.86770 | 0.28587 | 331.214 | 12.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 0.55930 | 0.00056 | 0.84600 | 0.00085 | 0.559 | 22.09 | 0.00 | 0 | 300.00 |
| \$ / R | On 30/01/2015 | Any day expiry | | 11.70710 | 11.70710 | | 11.63050 | 11.63050 | | 12.97 | 0.00 | 0 | 268.00 |
| \$ / R | On 30/01/2015 | Any day expiry | 11.62 | Call | 238.27880 | 0.23828 | 205.95590 | 0.20596 | 238.279 | 12.76 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 30/01/2015 | Any day expiry | 11.64 | Call | 227.94460 | 0.22794 | 196.99260 | 0.19699 | 227.945 | 12.81 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | 11.75860 | 11.75860 | | 11.68210 | 11.68210 | | 13.48 | 0.00 | 0 | 2,671.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 12.95530 | 0.01296 | 17.38100 | 0.01738 | 12.955 | 12.51 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 11.15 | Put | 42.04480 | 0.04204 | 58.64980 | 0.05865 | 42.045 | 11.92 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 11.60 | Call | 342.41100 | 0.34241 | 307.00460 | 0.30700 | 342.411 | 13.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 5.25250 | 0.00525 | 4.70150 | 0.00470 | 5.253 | 22.30 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/02/2015 | Any day expiry | | | 11.76060 | 11.76060 | 11.68410 | 11.68410 | | 13.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/02/2015 | Any day expiry | | | 11.76260 | 11.76260 | 11.68610 | 11.68610 | | 13.53 | 0.00 | 0 | 1,263.00 |
| \$ / R | On 12/03/2015 | Any day expiry | | | 11.78880 | 11.78880 | 11.71230 | 11.71230 | | 13.81 | 0.00 | 0 | 340.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 11.79690 | 11.79690 | 11.72030 | 11.72030 | | 13.79 | 79,723,450.20 | 6,758 | 1,187,008.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 3.74460 | 0.00374 | 4.28410 | 0.00428 | 3.745 | 14.79 | 0.00 | 0 | 69,965.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put | 5.15830 | 0.00516 | 5.93620 | 0.00594 | 5.158 | 13.61 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put | 6.94200 | 0.00694 | 8.04230 | 0.00804 | 6.942 | 12.59 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.70 | Put | 12.20710 | 0.01221 | 16.09540 | 0.01610 | 12.207 | 12.12 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put | 14.88180 | 0.01488 | 19.55570 | 0.01956 | 14.882 | 12.13 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put | 17.35850 | 0.01736 | 22.74110 | 0.02274 | 17.358 | 12.13 | 0.00 | 0 | 1,112.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.80 | Put | 18.02790 | 0.01803 | 23.60040 | 0.02360 | 18.028 | 12.13 | 0.00 | 0 | 9,300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 25.97800 | 0.02598 | 33.70890 | 0.03371 | 25.978 | 12.15 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.00 | Call | 833.46570 | 0.83347 | 767.27250 | 0.76727 | 833.466 | 12.16 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.25 | Call | 627.04530 | 0.62705 | 573.62840 | 0.57363 | 627.045 | 12.32 | 1,254,090.60 | 2,000 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.30 | Put | 93.87390 | 0.09387 | 119.27570 | 0.11928 | 93.874 | 12.45 | 0.00 | 0 | 12,500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.40 | Call | 522.55960 | 0.52256 | 475.84340 | 0.47584 | 522.560 | 12.72 | 0.00 | 0 | 150.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.42 | Put | 132.72170 | 0.13272 | 163.50040 | 0.16350 | 132.722 | 12.77 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.46 | Put | 147.55630 | 0.14756 | 180.11650 | 0.18012 | 147.556 | 12.88 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.50 | Put | 163.33650 | 0.16334 | 197.66380 | 0.19766 | 163.336 | 12.99 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.54 | Call | 436.96360 | 0.43696 | 396.43340 | 0.39643 | 436.964 | 13.10 | 0.00 | 0 | 9,300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.55 | Call | 431.29330 | 0.43129 | 391.19370 | 0.39119 | 431.293 | 13.12 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.55 | Put | 184.39330 | 0.18439 | 220.89370 | 0.22089 | 184.393 | 13.12 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.60 | Call | 403.81090 | 0.40381 | 365.84100 | 0.36584 | 403.811 | 13.26 | 0.00 | 0 | 250.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.61 | Put | 211.58740 | 0.21159 | 250.63800 | 0.25064 | 211.587 | 13.28 | 0.00 | 0 | 1,070.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.72 | Put | 266.78110 | 0.26678 | 310.98620 | 0.31099 | 266.781 | 13.58 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.85 | Call | 288.95120 | 0.28895 | 264.30220 | 0.26430 | 288.951 | 14.00 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.91 | Put | 380.83250 | 0.38083 | 434.95570 | 0.43496 | 380.833 | 14.24 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.99 | Call | 242.01200 | 0.24201 | 222.18940 | 0.22219 | 242.012 | 14.57 | 0.00 | 0 | 1,070.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Put | 442.09110 | 0.44209 | 499.18210 | 0.49918 | 442.091 | 14.61 | 0.00 | 0 | 598.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call | 238.99110 | 0.23899 | 219.48210 | 0.21948 | 238.991 | 14.61 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.50 | Call | 131.34070 | 0.13134 | 123.21210 | 0.12321 | 131.341 | 16.67 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.50 | Put | 834.44070 | 0.83444 | 902.91210 | 0.90291 | 834.441 | 16.67 | 0.00 | 0 | 300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.58 | Call | 120.21890 | 0.12022 | 113.22990 | 0.11323 | 120.219 | 17.00 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call | 116.35670 | 0.11636 | 109.75960 | 0.10976 | 116.357 | 17.13 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.82 | Call | 93.36350 | 0.09336 | 89.03470 | 0.08903 | 93.364 | 18.01 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call | 74.22510 | 0.07423 | 70.59010 | 0.07059 | 74.225 | 18.94 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 26.81430 | 0.02681 | 27.87270 | 0.02787 | 26.814 | 23.05 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 11.81910 | 11.81910 | 11.74250 | 11.74250 | | 13.88 | 0.00 | 0 | 2,685.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 23.26210 | 0.02326 | 31.00290 | 0.03100 | 23.262 | 12.28 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 11.04 | Put | 49.70210 | 0.04970 | 63.05480 | 0.06305 | 49.702 | 12.30 | 0.00 | 0 | 2,083.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 11.15 | Put | 67.84770 | 0.06785 | 84.41940 | 0.08442 | 67.848 | 12.32 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 11.61 | Call | 432.85970 | 0.43286 | 395.17110 | 0.39517 | 432.860 | 13.39 | 0.00 | 0 | 2,083.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 11.81 | Call | 337.47010 | 0.33747 | 309.58650 | 0.30959 | 337.470 | 13.92 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 30.14750 | 0.03015 | 30.55970 | 0.03056 | 30.148 | 26.08 | 0.00 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-------------------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | | On 01/04/2015 | Any day expiry | | 11.82930 | 11.82930 | 11.75270 | 11.75270 | | 13.85 | 0.00 | 0 | 0.00 |
| \$ / R | 11.20 | Put | Any day expiry | | 80.97100 | 0.08097 | 101.55330 | 0.10155 | 80.971 | 12.32 | 0.00 | 0 | 22,187.00 |
| \$ / R | 12.24 | Call | Any day expiry | | 217.62300 | 0.21762 | 201.76480 | 0.20176 | 217.623 | 15.56 | 0.00 | 0 | 22,187.00 |
| \$ / R | | On 28/04/2015 | Any day expiry | | 11.88470 | 11.88470 | 11.80740 | 11.80740 | | 14.18 | 0.00 | 0 | 2,700.00 |
| \$ / R | 10.80 | Put | Any day expiry | | 38.06920 | 0.03807 | 46.82540 | 0.04683 | 38.069 | 12.54 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | Any day expiry | | 89.92290 | 0.08992 | 105.79530 | 0.10580 | 89.923 | 12.51 | 0.00 | 0 | 250.00 |
| \$ / R | 12.00 | Call | Any day expiry | | 351.96680 | 0.35197 | 327.28840 | 0.32729 | 351.967 | 14.55 | 0.00 | 0 | 250.00 |
| \$ / R | 15.15 | Call | Any day expiry | | 55.37090 | 0.05537 | 58.40640 | 0.05841 | 55.371 | 26.72 | 0.00 | 0 | 300.00 |
| \$ / R | | On 27/05/2015 | Any day expiry | | 11.94420 | 11.94420 | 11.86630 | 11.86630 | | 14.27 | 0.00 | 0 | 1,625.00 |
| \$ / R | 10.80 | Put | Any day expiry | | 49.64660 | 0.04965 | 59.23640 | 0.05924 | 49.647 | 12.61 | 0.00 | 0 | 300.00 |
| \$ / R | 10.94 | Put | Any day expiry | | 68.22150 | 0.06822 | 80.12310 | 0.08012 | 68.221 | 12.59 | 0.00 | 0 | 3,655.00 |
| \$ / R | 11.15 | Put | Any day expiry | | 105.75530 | 0.10576 | 121.68210 | 0.12168 | 105.755 | 12.57 | 0.00 | 0 | 250.00 |
| \$ / R | 11.90 | Call | Any day expiry | | 460.26310 | 0.46026 | 429.33320 | 0.42933 | 460.263 | 14.13 | 0.00 | 0 | 3,655.00 |
| \$ / R | 12.21 | Call | Any day expiry | | 354.91300 | 0.35491 | 333.00830 | 0.33301 | 354.913 | 15.17 | 0.00 | 0 | 250.00 |
| \$ / R | 15.48 | Call | Any day expiry | | 82.63640 | 0.08264 | 81.81430 | 0.08181 | 82.636 | 27.69 | 0.00 | 0 | 300.00 |
| \$ / R | | On 09/06/2015 | Any day expiry | | 11.97080 | 11.97080 | 11.89260 | 11.89260 | | 14.24 | 0.00 | 0 | 288.00 |
| \$ / R | | On 12/06/2015 | Foreign Exchange Future | | 11.97700 | 11.97700 | 11.89870 | 11.89870 | | 14.24 | 0.00 | 0 | 90,891.00 |
| \$ / R | 10.73 | Put | Foreign Exchange Future | | 49.02780 | 0.04903 | 56.38640 | 0.05639 | 49.028 | 12.75 | 0.00 | 0 | 22,850.00 |
| \$ / R | 10.75 | Put | Foreign Exchange Future | | 50.49770 | 0.05050 | 58.90060 | 0.05890 | 50.498 | 12.70 | 0.00 | 0 | 10,000.00 |
| \$ / R | 10.80 | Put | Foreign Exchange Future | | 56.31420 | 0.05631 | 65.57670 | 0.06558 | 56.314 | 12.68 | 0.00 | 0 | 9,100.00 |
| \$ / R | 10.98 | Put | Foreign Exchange Future | | 81.85360 | 0.08185 | 94.64890 | 0.09465 | 81.854 | 12.64 | 0.00 | 0 | 22,320.00 |
| \$ / R | 11.00 | Put | Foreign Exchange Future | | 85.17340 | 0.08517 | 98.40680 | 0.09841 | 85.173 | 12.63 | 0.00 | 0 | 75,000.00 |
| \$ / R | 11.30 | Put | Foreign Exchange Future | | 148.46920 | 0.14847 | 169.30330 | 0.16930 | 148.469 | 12.56 | 0.00 | 0 | 3,000.00 |
| \$ / R | 11.40 | Put | Foreign Exchange Future | | 179.95400 | 0.17995 | 208.32050 | 0.20832 | 179.954 | 12.69 | 0.00 | 0 | 8,300.00 |
| \$ / R | 11.45 | Put | Foreign Exchange Future | | 199.32370 | 0.19932 | 229.53670 | 0.22954 | 199.324 | 12.83 | 0.00 | 0 | 2,500.00 |
| \$ / R | 11.50 | Put | Foreign Exchange Future | | 219.81470 | 0.21981 | 251.86510 | 0.25187 | 219.815 | 12.97 | 0.00 | 0 | 4,750.00 |
| \$ / R | 11.60 | Call | Foreign Exchange Future | | 641.09190 | 0.64109 | 598.47560 | 0.59848 | 641.092 | 13.25 | 0.00 | 0 | 500.00 |
| \$ / R | 11.80 | Call | Foreign Exchange Future | | 542.30830 | 0.54231 | 506.63940 | 0.50664 | 542.308 | 13.81 | 0.00 | 0 | 500.00 |
| \$ / R | 12.56 | Call | Foreign Exchange Future | | 302.22680 | 0.30223 | 285.64060 | 0.28564 | 302.227 | 16.27 | 0.00 | 0 | 1,750.00 |
| \$ / R | 12.63 | Call | Foreign Exchange Future | | 287.67390 | 0.28767 | 272.18540 | 0.27219 | 287.674 | 16.50 | 0.00 | 0 | 9,100.00 |
| \$ / R | 13.00 | Call | Foreign Exchange Future | | 224.86240 | 0.22486 | 214.07880 | 0.21408 | 224.862 | 17.71 | 0.00 | 0 | 70,000.00 |
| \$ / R | 13.22 | Call | Foreign Exchange Future | | 196.04190 | 0.19604 | 186.95380 | 0.18695 | 196.042 | 18.41 | 0.00 | 0 | 22,850.00 |
| \$ / R | 13.46 | Call | Foreign Exchange Future | | 169.37640 | 0.16938 | 162.08780 | 0.16209 | 169.376 | 19.13 | 0.00 | 0 | 22,320.00 |
| \$ / R | | On 26/06/2015 | Any day expiry | | 12.00570 | 12.00570 | 11.92720 | 11.92720 | | 14.36 | 0.00 | 0 | 1,636.00 |
| \$ / R | 10.80 | Put | Any day expiry | | 60.43510 | 0.06044 | 70.55490 | 0.07055 | 60.435 | 12.65 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | Any day expiry | | 119.87120 | 0.11987 | 135.92140 | 0.13592 | 119.871 | 12.62 | 0.00 | 0 | 250.00 |
| \$ / R | 12.46 | Call | Any day expiry | | 353.48330 | 0.35348 | 334.49370 | 0.33449 | 353.483 | 15.87 | 0.00 | 0 | 250.00 |
| \$ / R | 15.88 | Call | Any day expiry | | 94.26860 | 0.09427 | 86.22580 | 0.08623 | 94.269 | 27.61 | 0.00 | 0 | 300.00 |
| \$ / R | | On 29/07/2015 | Any day expiry | | 12.07410 | 12.07410 | 11.99500 | 11.99500 | | 14.52 | 0.00 | 0 | 250.00 |
| \$ / R | 10.80 | Put | Any day expiry | | 69.54970 | 0.06955 | 77.07180 | 0.07707 | 69.550 | 12.59 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | Any day expiry | | 131.89770 | 0.13190 | 148.89460 | 0.14889 | 131.898 | 12.61 | 0.00 | 0 | 250.00 |
| \$ / R | 12.71 | Call | Any day expiry | | 364.01590 | 0.36402 | 345.74240 | 0.34574 | 364.016 | 16.55 | 0.00 | 0 | 250.00 |
| \$ / R | 16.15 | Call | Any day expiry | | 108.90420 | 0.10890 | 104.47950 | 0.10448 | 108.904 | 27.06 | 0.00 | 0 | 300.00 |
| \$ / R | | On 27/08/2015 | Any day expiry | | 12.13420 | 12.13420 | 12.05470 | 12.05470 | | 14.77 | 0.00 | 0 | 250.00 |
| \$ / R | 10.80 | Put | Any day expiry | | 77.13650 | 0.07714 | 83.91440 | 0.08391 | 77.136 | 12.58 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | Any day expiry | | 139.48230 | 0.13948 | 156.52900 | 0.15653 | 139.482 | 12.55 | 0.00 | 0 | 250.00 |
| \$ / R | 12.97 | Call | Any day expiry | | 365.63960 | 0.36564 | 348.49650 | 0.34850 | 365.640 | 17.17 | 0.00 | 0 | 250.00 |
| \$ / R | 16.50 | Call | Any day expiry | | 116.30040 | 0.11630 | 108.90270 | 0.10890 | 116.300 | 26.85 | 0.00 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 10/09/2015 | Any day expiry | | 12.16320 | 12.16320 | | 12.08340 | 12.08340 | | 14.74 | 0.00 | 0 | 285.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | | 12.17150 | 12.17150 | | 12.09170 | 12.09170 | | 14.73 | 0.00 | 0 | 26,864.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 55.73500 | 0.05574 | 60.47840 | 0.06048 | 55.735 | 12.79 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call | 1,630.74000 | 1.63074 | 1,556.06720 | 1.55607 | 1,630.740 | 12.74 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put | 104.87900 | 0.10488 | 117.72740 | 0.11773 | 104.879 | 12.33 | 0.00 | 0 | 24,142.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call | 1,280.42970 | 1.28043 | 1,213.90150 | 1.21390 | 1,280.430 | 12.35 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Put | 108.92970 | 0.10893 | 122.20150 | 0.12220 | 108.930 | 12.35 | 0.00 | 0 | 34,545.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.29 | Put | 180.37200 | 0.18037 | 200.49160 | 0.20049 | 180.372 | 12.62 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.50 | Put | 247.91750 | 0.24792 | 273.65180 | 0.27365 | 247.918 | 12.83 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.54 | Put | 262.35460 | 0.26235 | 292.29430 | 0.29229 | 262.355 | 12.86 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call | 675.29870 | 0.67530 | 639.37470 | 0.63937 | 675.299 | 14.26 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call | 507.99230 | 0.50799 | 482.48570 | 0.48249 | 507.992 | 15.73 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 380.70810 | 0.38071 | 363.32760 | 0.36333 | 380.708 | 17.32 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.00 | Call | 250.04810 | 0.25005 | 240.50110 | 0.24050 | 250.048 | 19.78 | 0.00 | 0 | 100,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.30 | Call | 222.66370 | 0.22266 | 214.81640 | 0.21482 | 222.664 | 20.54 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call | 201.54460 | 0.20154 | 199.07660 | 0.19908 | 201.545 | 21.25 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | 12.20060 | 12.20060 | | 12.12070 | 12.12070 | | 14.84 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 82.66600 | 0.08267 | 90.12110 | 0.09012 | 82.666 | 12.47 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.15 | Put | 145.16050 | 0.14516 | 162.74030 | 0.16274 | 145.160 | 12.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.40 | Put | 217.85970 | 0.21786 | 239.82520 | 0.23983 | 217.860 | 12.73 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 13.27 | Call | 368.31110 | 0.36831 | 352.62690 | 0.35263 | 368.311 | 17.83 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 14.00 | Call | 269.87030 | 0.26987 | 259.80540 | 0.25981 | 269.870 | 19.68 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 126.79660 | 0.12680 | 122.99840 | 0.12300 | 126.797 | 26.53 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | 12.26370 | 12.26370 | | 12.18440 | 12.18440 | | 14.88 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 93.01540 | 0.09302 | 101.49260 | 0.10149 | 93.015 | 12.64 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 11.15 | Put | 153.08110 | 0.15308 | 169.93470 | 0.16993 | 153.081 | 12.48 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 13.56 | Call | 372.44930 | 0.37245 | 357.91250 | 0.35791 | 372.449 | 18.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 149.82390 | 0.14982 | 141.03900 | 0.14104 | 149.824 | 26.58 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | 12.32270 | 12.32270 | | 12.24390 | 12.24390 | | 14.90 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 101.56220 | 0.10156 | 110.99650 | 0.11100 | 101.562 | 12.76 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 11.15 | Put | 160.51570 | 0.16052 | 175.46250 | 0.17546 | 160.516 | 12.53 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.85 | Call | 374.44490 | 0.37444 | 362.31570 | 0.36232 | 374.445 | 18.96 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 145.50850 | 0.14551 | 141.66940 | 0.14167 | 145.509 | 26.45 | 0.00 | 0 | 300.00 |
| \$ / R | On 08/12/2015 | Any day expiry | | 12.35010 | 12.35010 | | 12.27160 | 12.27160 | | 14.98 | 0.00 | 0 | 276.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | | 12.35640 | 12.35640 | | 12.27800 | 12.27800 | | 14.97 | 0.00 | 0 | 36,132.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 127.44180 | 0.12744 | 137.03980 | 0.13704 | 127.442 | 12.66 | 0.00 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 1,533.84180 | 1.53384 | 1,465.03980 | 1.46504 | 1,533.842 | 12.66 | 0.00 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 1,491.23050 | 1.49123 | 1,422.93940 | 1.42294 | 1,491.230 | 12.59 | 0.00 | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 1,332.53860 | 1.33254 | 1,271.02610 | 1.27103 | 1,332.539 | 12.57 | 0.00 | 0 | 40,051.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 1,191.46850 | 1.19147 | 1,133.61160 | 1.13361 | 1,191.469 | 12.78 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 308.83220 | 0.30883 | 333.37960 | 0.33338 | 308.832 | 13.01 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 547.99580 | 0.54800 | 527.70210 | 0.52770 | 547.996 | 16.72 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 526.21400 | 0.52621 | 507.22580 | 0.50723 | 526.214 | 16.98 | 0.00 | 0 | 13,248.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 505.81810 | 0.50582 | 488.06010 | 0.48806 | 505.818 | 17.24 | 0.00 | 0 | 677.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 461.97550 | 0.46198 | 446.88630 | 0.44689 | 461.976 | 17.86 | 0.00 | 0 | 40,051.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 336.41040 | 0.33641 | 327.53770 | 0.32754 | 336.410 | 20.10 | 0.00 | 0 | 580.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | 12.37750 | 12.37750 | | 12.29920 | 12.29920 | | 14.93 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 109.64260 | 0.10964 | 117.64650 | 0.11765 | 109.643 | 12.87 | 0.00 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 164.91870 | 0.16492 | 181.00760 | 0.18101 | 164.919 | 12.52 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 374.97690 | 0.37498 | 364.55360 | 0.36455 | 374.977 | 19.52 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 142.81440 | 0.14281 | 139.56820 | 0.13957 | 142.814 | 26.33 | 0.00 | 0 | 300.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 12.55050 | 12.55050 | 12.47190 | 12.47190 | | 15.39 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 12.55690 | 12.55690 | 12.47830 | 12.47830 | | 15.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 12.74310 | 12.74310 | 12.66390 | 12.66390 | | 15.70 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 12.75170 | 12.75170 | 12.67240 | 12.67240 | | 15.70 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 12.95280 | 12.95280 | 12.87290 | 12.87290 | | 15.92 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 12.96140 | 12.96140 | 12.88140 | 12.88140 | | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 13.14540 | 13.14540 | 13.06490 | 13.06490 | | 16.09 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 13.15610 | 13.15610 | 13.07550 | 13.07550 | | 16.09 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | | | 11.79690 | 11.79690 | 11.72030 | 11.72030 | | 13.79 | 707,814.00 | 60 | 1,469.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | 11.28 | Call | 60,511.18460 | 0.60511 | 55,302.31710 | 0.55302 | 60,511.185 | 12.40 | 0.00 | 0 | 420.00 |
| \$ / R MAXI | On 12/06/2015 | Foreign Exchange Future | | | 11.97700 | 11.97700 | 11.89870 | 11.89870 | | 14.24 | 0.00 | 0 | 89.00 |
| \$ / R MAXI | On 14/09/2015 | Foreign Exchange Future | | | 12.17150 | 12.17150 | 12.09170 | 12.09170 | | 14.73 | 0.00 | 0 | 15.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 12.35640 | 12.35640 | 12.27800 | 12.27800 | | 14.97 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | | | 18.11530 | 18.11530 | 18.13190 | 18.13190 | | 11.90 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 312.22050 | 0.31222 | 313.41310 | 0.31341 | 312.220 | 12.14 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 505.28990 | 0.50529 | 503.56140 | 0.50356 | 505.290 | 12.71 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 607.25020 | 0.60725 | 603.95340 | 0.60395 | 607.250 | 12.98 | 0.00 | 0 | 2,416.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 1.90960 | 0.00191 | 2.37350 | 0.00237 | 1.910 | 20.08 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 0.93280 | 0.00093 | 1.14280 | 0.00114 | 0.933 | 22.04 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 0.91690 | 0.00092 | 1.12000 | 0.00112 | 0.917 | 22.10 | 0.00 | 0 | 2,416.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 18.26790 | 18.26790 | 18.28690 | 18.28690 | | 13.26 | 127,875.30 | 7 | 33,388.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 16.72 | Put | 40.07570 | 0.04008 | 40.83960 | 0.04084 | 40.076 | 13.23 | 0.00 | 0 | 25,000.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 17.00 | Put | 62.25540 | 0.06226 | 64.02810 | 0.06403 | 62.255 | 12.75 | 0.00 | 0 | 5,592.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.00 | Call | 236.90090 | 0.23690 | 252.35830 | 0.25236 | 236.901 | 14.77 | 0.00 | 0 | 570.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.25 | Call | 187.81790 | 0.18782 | 202.84010 | 0.20284 | 187.818 | 15.23 | 0.00 | 0 | 5,000.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.64 | Call | 129.14570 | 0.12915 | 142.15020 | 0.14215 | 129.146 | 15.86 | 0.00 | 0 | 21,000.00 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | | 18.53300 | 18.53300 | 18.55170 | 18.55170 | | 14.21 | 0.00 | 0 | 5,582.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 18.82490 | 18.82490 | 18.84260 | 18.84260 | | 14.76 | 0.00 | 0 | 1,620.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 19.10950 | 19.10950 | 19.12940 | 19.12940 | | 15.05 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2015 | Foreign Exchange Future | | | 0.09775 | 0.09775 | 0.09784 | 0.09784 | | 15.58 | 0.00 | 0 | 3,826.00 |
| ¥ / R | On 12/06/2015 | Foreign Exchange Future | | | 0.09934 | 0.09934 | 0.09943 | 0.09943 | | 15.29 | 0.00 | 0 | 15,106.00 |
| ¥ / R | On 14/09/2015 | Foreign Exchange Future | | | 0.10112 | 0.10112 | 0.10121 | 0.10121 | | 16.67 | 0.00 | 0 | 0.00 |
| € / R | On 23/02/2015 | Any day expiry | | | 14.32040 | 14.32040 | 14.32490 | 14.32490 | | 12.63 | 0.00 | 0 | 0.00 |
| € / R | On 23/02/2015 | Any day expiry | 14.41 | Call | 264.55440 | 0.26455 | 273.62440 | 0.27362 | 264.554 | 13.01 | 0.00 | 0 | 2,000.00 |
| € / R | On 23/02/2015 | Any day expiry | 14.41 | Put | 354.15440 | 0.35415 | 358.72440 | 0.35872 | 354.154 | 13.01 | 0.00 | 0 | 2,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 14.36930 | 14.36930 | 14.37390 | 14.37390 | | 12.98 | 287,386.00 | 20 | 75,578.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 13.40 | Put | 44.22900 | 0.04423 | 45.09640 | 0.04510 | 44.229 | 12.12 | 0.00 | 0 | 35,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 13.80 | Put | 115.64820 | 0.11565 | 118.64940 | 0.11865 | 115.648 | 12.09 | 0.00 | 0 | 15,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.00 | Put | 182.09180 | 0.18209 | 185.97650 | 0.18598 | 182.092 | 12.41 | 0.00 | 0 | 12,800.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.02 | Put | 189.80080 | 0.18980 | 193.76770 | 0.19377 | 189.801 | 12.44 | 0.00 | 0 | 8,500.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.25 | Put | 292.45900 | 0.29246 | 297.18700 | 0.29719 | 292.459 | 12.82 | 0.00 | 0 | 20,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.00 | Call | 178.64010 | | 0.17864 | | 185.20690 | 0.18521 | 178.640 | 15.07 | 0.00 | 0 | 713.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.05 | Call | 169.52340 | | 0.16952 | | 175.84610 | 0.17585 | 169.523 | 15.24 | 0.00 | 0 | 14,500.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.25 | Call | 139.06120 | | 0.13906 | | 144.41170 | 0.14441 | 139.061 | 15.92 | 0.00 | 0 | 7,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.28 | Call | 135.10100 | | 0.13510 | | 140.31320 | 0.14031 | 135.101 | 16.03 | 0.00 | 0 | 5,700.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.31 | Call | 131.28230 | | 0.13128 | | 136.36070 | 0.13636 | 131.282 | 16.13 | 0.00 | 0 | 8,500.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.32 | Call | 130.03930 | | 0.13004 | | 135.07360 | 0.13507 | 130.039 | 16.16 | 0.00 | 0 | 20,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.36 | Call | 125.21640 | | 0.12522 | | 130.07540 | 0.13008 | 125.216 | 16.30 | 0.00 | 0 | 32,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.50 | Call | 110.05040 | | 0.11005 | | 114.33250 | 0.11433 | 110.050 | 16.78 | 0.00 | 0 | 7,100.00 |
| € / R | On 01/06/2015 | Any day expiry | | | 14.57170 | | 14.57170 | | 14.57610 | 14.57610 | | 13.57 | 0.00 | 0 | 0.00 |
| € / R | On 01/06/2015 | Any day expiry | 14.41 | Call | 593.51170 | | 0.59351 | | 599.57910 | 0.59958 | 593.512 | 13.29 | 0.00 | 0 | 2,000.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | | | 14.60120 | | 14.60120 | | 14.60530 | 14.60530 | | 13.69 | 0.00 | 0 | 11,094.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | 13.40 | Put | 95.04690 | | 0.09505 | | 95.40020 | 0.09540 | 95.047 | 12.33 | 0.00 | 0 | 7,300.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | 15.35 | Call | 335.42110 | | 0.33542 | | 337.12730 | 0.33713 | 335.421 | 15.70 | 0.00 | 0 | 7,300.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | | | 14.86010 | | 14.86010 | | 14.86290 | 14.86290 | | 14.19 | 0.00 | 0 | 6,707.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | | | 15.11560 | | 15.11560 | | 15.12060 | 15.12060 | | 14.52 | 0.00 | 0 | 0.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 255.20540 | | 0.25521 | | 250.41820 | 0.25042 | 255.205 | 12.35 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 523.92240 | | 0.52392 | | 519.10620 | 0.51911 | 523.922 | 17.41 | 0.00 | 0 | 6,076.00 |
| 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 | | | 534.46000 | | 534.46000 | | 533.65500 | 533.65500 | | | 0.00 | 0 | 0.00 |
| AL12 | On 07/05/2015 | Index Future | | | 542.95500 | | 542.95500 | | 542.14100 | 542.14100 | | | 0.00 | 0 | 0.00 |
| AL37 | On 05/02/2015 | Index Future | | | 446.43300 | | 446.43300 | | 446.18300 | 446.18300 | | | 0.00 | 0 | 116.00 |
| AL37 | On 07/05/2015 | Index Future | | | 453.52900 | | 453.52900 | | 453.27900 | 453.27900 | | | 0.00 | 0 | 0.00 |
| AL7T | On 05/02/2015 | Index Future | | | 527.96800 | | 527.96800 | | 527.45300 | 527.45300 | | | 0.00 | 0 | 3.00 |
| AL7T | On 07/05/2015 | Index Future | | | 536.35900 | | 536.35900 | | 535.84100 | 535.84100 | | | 0.00 | 0 | 0.00 |
| ALBI | On 05/02/2015 | Index Future | | | 482.60200 | | 482.60200 | | 482.13500 | 482.13500 | | | 0.00 | 0 | 654.00 |
| ALBI | On 07/05/2015 | Index Future | | | 490.27300 | | 490.27300 | | 489.80200 | 489.80200 | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/08/2015 | Index Future | | | 498.67100 | | 498.67100 | | 498.19800 | 498.19800 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | | | 9.50560 | | 9.50560 | | 9.48360 | 9.48360 | | 12.12 | 9,505.60 | 1 | 22,001.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 9.40 | Put | 168.35880 | | 0.16836 | | 180.93180 | 0.18093 | 168.359 | 12.07 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 9.70 | Call | 148.49140 | | 0.14849 | | 144.14510 | 0.14415 | 148.491 | 12.75 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 10.20 | Call | 52.00520 | | 0.05201 | | 51.51490 | 0.05151 | 52.005 | 14.26 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | | | 9.59360 | | 9.59360 | | 9.57080 | 9.57080 | | 12.05 | 0.00 | 0 | 7,620.00 |
| AU\$ / R | On 14/09/2015 | Foreign Exchange Future | | | 9.69350 | | 9.69350 | | 9.67000 | 9.67000 | | 12.73 | 0.00 | 0 | 600.00 |
| CAD/ R | On 16/03/2015 | Foreign Exchange Future | | | 10.10140 | | 10.10140 | | 10.06050 | 10.06050 | | 11.14 | 0.00 | 0 | 75.00 |
| CAD/ R | On 12/06/2015 | Foreign Exchange Future | | | 10.23520 | | 10.23520 | | 10.19350 | 10.19350 | | 11.79 | 0.00 | 0 | 0.00 |
| CF CANDO CAFZ | On 16/03/2015 | Can-Do Future | | | 323.54650 | | 323.54650 | | 286.72060 | 286.72060 | | | 0.00 | 0 | 10,000.00 |
| CF CANDO CAGB | On 05/01/2015 | Can-Do Future | | | 125.15320 | | 125.15320 | | 90.19000 | 90.19000 | | | 0.00 | 0 | 5,000.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | | 11.95790 | | 11.95790 | | 11.95330 | 11.95330 | | 13.55 | 0.00 | 0 | 2,308.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CHF / R | On 12/06/2015 | Foreign Exchange Future | | 12.16660 | 12.16660 | | 12.15870 | 12.15870 | | 14.14 | 0.00 | 0 | 6,452.00 |
| CNH / R | On 16/03/2015 | Foreign Exchange Future | | 1.87480 | 1.87480 | | 1.86540 | 1.86540 | | 12.49 | 0.00 | 0 | 0.00 |
| CNH / R | On 12/06/2015 | Foreign Exchange Future | | 1.88960 | 1.88960 | | 1.88000 | 1.88000 | | 13.54 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL28 | On 05/02/2015 | Bond Future | | 125.00015 | 125.00015 | | 125.01456 | 125.01456 | | | 0.00 | 0 | 0.00 |
| EL28 | On 07/05/2015 | Bond Future | | 125.48666 | 125.48666 | | 125.50278 | 125.50278 | | | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 05/02/2015 | Bond Future | | 9.49221 | 85.80822 | | 9.50840 | 85.68685 | | | 0.00 | 0 | 6,220.00 |
| ES33 | On 07/05/2015 | Bond Future | | 9.57584 | 83.38386 | | 9.59243 | 83.26136 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/08/2015 | Bond Future | | 9.64806 | 84.82747 | | 9.66503 | 84.70387 | | | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 05/02/2015 | GOVI | | 480.61400 | 480.61400 | | 480.19100 | 480.19100 | | | 0.00 | 0 | 439.00 |
| GOVI | On 07/05/2015 | GOVI | | 488.25200 | 488.25200 | | 487.82800 | 487.82800 | | | 0.00 | 0 | 130.00 |
| GOVI | On 06/08/2015 | GOVI | | 496.61600 | 496.61600 | | 496.19000 | 496.19000 | | | 0.00 | 0 | 0.00 |
| I2025 | On 05/02/2015 | Bond Future | | 118.48017 | 118.48017 | | 118.49514 | 118.49514 | | | 0.00 | 0 | 16.00 |
| I2025 | On 07/05/2015 | Bond Future | | 120.37227 | 120.37227 | | 120.38886 | 120.38886 | | | 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 | | 125.72408 | 125.72408 | | 125.73982 | 125.73982 | | | 0.00 | 0 | 3,701.00 |
| I2038 | On 07/05/2015 | Bond Future | | 127.73180 | 127.73180 | | 127.74917 | 127.74917 | | | 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 | | 127.95359 | 127.95359 | | 127.96926 | 127.96926 | | | 0.00 | 0 | 5,889.00 |
| I2046 | On 07/05/2015 | Bond Future | | 128.62792 | 128.62792 | | 128.64508 | 128.64508 | | | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2050 | On 05/02/2015 | | Bond Future | 136.35656 | 136.35656 | | 136.37307 | 136.37307 | | | 0.00 | 0 | 2,640.00 |
| I2050 | On 07/05/2015 | | Bond Future | 138.53383 | 138.53383 | | 138.55246 | 138.55246 | | | 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 | 224.89100 | 224.89100 | | 224.95200 | 224.95200 | | | 0.00 | 0 | 1,093.00 |
| IGOV | On 07/05/2015 | | Index Future | 228.48400 | 228.48400 | | 228.54800 | 228.54800 | | | 0.00 | 0 | 81.00 |
| IGOV | On 06/08/2015 | | Index Future | 232.41500 | 232.41500 | | 232.48400 | 232.48400 | | | 0.00 | 0 | 0.00 |
| ILBI | On 05/02/2015 | | Index Future | 610.34300 | 610.34300 | | 610.44600 | 610.44600 | | | 0.00 | 0 | 157.00 |
| ILBI | On 07/05/2015 | | Index Future | 620.28000 | 620.28000 | | 620.38700 | 620.38700 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/01/2015 | | Jibar Tradeable Future | 6.11000 | 93.89000 | | 6.11000 | 93.89000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/02/2015 | | Jibar Tradeable Future | 6.15000 | 93.85000 | | 6.15000 | 93.85000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | | Jibar Tradeable Future | 6.24000 | 93.76000 | | 6.25000 | 93.75000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 15/04/2015 | | Jibar Tradeable Future | 6.33000 | 93.67000 | | 6.34000 | 93.66000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/05/2015 | | Jibar Tradeable Future | 6.44000 | 93.56000 | | 6.41000 | 93.59000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/06/2015 | | Jibar Tradeable Future | 6.51000 | 93.49000 | | 6.50000 | 93.50000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | | Jibar Tradeable Future | 6.72000 | 93.28000 | | 6.74000 | 93.26000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | | Jibar Tradeable Future | 6.99000 | 93.01000 | | 7.01000 | 92.99000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | | Jibar Tradeable Future | 7.16000 | 92.84000 | | 7.18000 | 92.82000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | | Jibar Tradeable Future | 7.30000 | 92.70000 | | 7.31000 | 92.69000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | | Jibar Tradeable Future | 7.44000 | 92.56000 | | 7.45000 | 92.55000 | | | 0.00 | 0 | 0.00 |
| KES / R | On 16/03/2015 | | Foreign Exchange Future | 0.12820 | 0.12820 | | 0.12760 | 0.12760 | | | 0.00 | 0 | 8.00 |
| NGN / R | On 16/03/2015 | | Foreign Exchange Future | 0.06170 | 0.06170 | | 0.06150 | 0.06150 | | 21.17 | 0.00 | 0 | 332.00 |
| NGN / R | On 11/12/2015 | | Foreign Exchange Future | 0.05400 | 0.05400 | | 0.05350 | 0.05350 | | | 0.00 | 0 | 56,554.00 |
| QUANTO € / \$ | On 16/03/2015 | | Foreign Exchange Future | 1.21810 | 1.21810 | | 1.22640 | 1.22640 | | | 0.00 | 0 | 60.00 |
| QUANTO € / \$ | On 12/06/2015 | | Foreign Exchange Future | 1.21910 | 1.21910 | | 1.22750 | 1.22750 | | | 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 | 8.01345 | 120.25974 | | 8.02934 | 120.12446 | | 7.58 | 0.00 | 0 | 45,267.00 |
| R186 | On 05/02/2015 | 8.00 | Put | 1,321.38000 | 1.32138 | | 1,405.63000 | 1.40563 | 1,321.380 | 7.58 | 0.00 | 0 | 6,500.00 |
| R186 | On 05/02/2015 | 8.05 | Put | 1,115.60000 | 1.11560 | | 1,192.66000 | 1.19266 | 1,115.600 | 7.60 | 0.00 | 0 | 6,500.00 |
| R186 | On 05/02/2015 | 9.00 | Put | 7.36000 | 0.00736 | | 9.13000 | 0.00913 | 7.360 | 8.07 | 0.00 | 0 | 9,600.00 |
| R186 | On 07/05/2015 | | Bond Future | 8.07018 | 122.17039 | | 8.08651 | 122.03416 | | 7.63 | 0.00 | 0 | 151.00 |
| R186 | On 06/08/2015 | | Bond Future | 8.11122 | 118.98411 | | 8.12797 | 118.84703 | | 8.02 | 0.00 | 0 | 0.00 |
| R186 | On 06/08/2015 | 8.90 | Put | 910.23000 | 0.91023 | | 942.92000 | 0.94292 | 910.230 | 8.44 | 0.00 | 0 | 2,500.00 |
| R186 | On 05/11/2015 | | Bond Future | 8.13347 | 121.15408 | | 8.15084 | 121.01439 | | 7.77 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2015 | 9.00 | Put | 1,201.14000 | 1.20114 | | 1,236.22000 | 1.23622 | 1,201.140 | 8.23 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186/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 | | | 286.38877 | | 286.38877 | | 286.42426 | 286.42426 | | | 0.00 | 0 | 898.00 |
| R197 | On 07/05/2015 | Bond Future | | | 290.96199 | | 290.96199 | | 291.00148 | 291.00148 | | | 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 |
| R202 | On 05/02/2015 | Bond Future | | | 237.16011 | | 237.16011 | | 237.18996 | 237.18996 | | | 0.00 | 0 | 50,884.00 |
| R202 | On 07/05/2015 | Bond Future | | | 240.94722 | | 240.94722 | | 240.98010 | 240.98010 | | | 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 | | | 7.85303 | | 102.87668 | | 7.86396 | 102.81263 | | 5.67 | 0.00 | 0 | 11,167.00 |
| R2023 | On 07/05/2015 | Bond Future | | | 7.91242 | | 100.58717 | | 7.92365 | 100.52309 | | 6.05 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | | | 7.95365 | | 102.32813 | | 7.96517 | 102.26414 | | 6.10 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | 9.07 | Put | 296.92000 | | 0.29692 | | 306.58000 | 0.30658 | 296.920 | 6.48 | 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 | | | 6.95388 | | 106.38792 | | 6.96516 | 106.36108 | | 1.82 | 0.00 | 0 | 14,661.00 |
| R203 | On 05/02/2015 | Bond Future | 7.69 | Call | 1,735.20000 | | 1.73520 | | 1,708.77000 | 1.70877 | 1,735.200 | 1.96 | 0.00 | 0 | 55.00 |
| R203 | On 07/05/2015 | Bond Future | | | 7.01444 | | 103.91172 | | 7.02658 | 103.88546 | | 1.85 | 0.00 | 0 | 0.00 |
| R203 | On 06/08/2015 | Bond Future | | | 7.01837 | | 105.71058 | | 7.03147 | 105.68510 | | 1.77 | 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 | | | 8.43434 | | 96.56188 | | 8.45021 | 96.43192 | | | 0.00 | 0 | 4,666.00 |
| R2030 | On 07/05/2015 | Bond Future | | | 8.49504 | | 98.09643 | | 8.51130 | 97.96530 | | | 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 | | | 8.59051 | | 99.97150 | | 8.60641 | 99.83347 | | | 0.00 | 0 | 15.00 |
| R2032 | On 07/05/2015 | Bond Future | | | 8.65106 | | 97.40476 | | 8.66733 | 97.26552 | | | 0.00 | 0 | 0.00 |
| R2032 | On 06/08/2015 | Bond Future | | | 8.69928 | | 99.09145 | | 8.71591 | 98.95094 | | | 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 | | | 8.65307 | | 98.73619 | | 8.66890 | 98.58369 | | | 0.00 | 0 | 36,001.00 |
| R2037 | On 07/05/2015 | Bond Future | | | 8.71118 | | 100.30532 | | 8.72737 | 100.15129 | | | 0.00 | 0 | 500.00 |
| R2037 | On 06/08/2015 | Bond Future | | | 8.75926 | | 97.78171 | | 8.77579 | 97.62624 | | | 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 | | | 7.23519 | | 103.64275 | | 7.25145 | 103.58799 | | 2.86 | 0.00 | 0 | 10,782.00 |
| R204 | On 07/05/2015 | Bond Future | | | 7.30185 | | 105.28940 | | 7.31911 | 105.23475 | | 2.85 | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | | | 7.33400 | | 103.07292 | | 7.35233 | 103.01857 | | 2.96 | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | 8.41 | Put | 133.14000 | | 0.13314 | | 140.11000 | 0.14011 | 133.140 | 3.18 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2044 | On 05/02/2015 | Bond Future | | | 8.77766 | | 99.94788 | | 8.79855 | 99.73057 | | | 0.00 | 0 | 6,042.00 |
| R2044 | On 07/05/2015 | Bond Future | | | 8.83500 | | 101.53620 | | 8.85638 | 101.31643 | | | 0.00 | 0 | 0.00 |
| R2044 | On 06/08/2015 | Bond Future | | | 8.88298 | | 98.90864 | | 8.90484 | 98.68631 | | | 0.00 | 0 | 0.00 |
| R2048 | On 05/02/2015 | Bond Future | | | 8.73771 | | 104.06381 | | 8.75354 | 103.89342 | | | 0.00 | 0 | 43,226.00 |
| R2048 | On 07/05/2015 | Bond Future | | | 8.78986 | | 101.28676 | | 8.80602 | 101.11472 | | | 0.00 | 0 | 0.00 |
| R2048 | On 06/08/2015 | Bond Future | | | 8.83216 | | 103.04001 | | 8.84864 | 102.86621 | | | 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 | | | 7.48539 | | 99.55713 | | 7.50155 | 99.49193 | | 3.81 | 0.00 | 0 | 32,274.00 |
| R207 | On 07/05/2015 | Bond Future | | | 7.55647 | | 101.13904 | | 7.57342 | 101.07376 | | 3.81 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | Bond Future | 7.73 | Call | 1,317.39000 | | 1.31739 | | 1,280.98000 | 1.28098 | 1,317.390 | 3.87 | 0.00 | 0 | 66.00 |
| R207 | On 06/08/2015 | Bond Future | | | 7.60088 | | 99.24533 | | 7.61864 | 99.18017 | | 3.97 | 0.00 | 0 | 0.00 |
| R207 | On 06/08/2015 | Bond Future | 7.46 | Call | 994.83000 | | 0.99483 | | 969.14000 | 0.96914 | 994.830 | 3.96 | 0.00 | 0 | 70.00 |
| R207 | On 05/11/2015 | Bond Future | | | 7.60580 | | 101.05543 | | 7.62480 | 100.98898 | | 3.87 | 0.00 | 0 | 0.00 |
| R207 | On 05/11/2015 | Bond Future | 7.43 | Call | 1,164.09000 | | 1.16409 | | 1,137.35000 | 1.13735 | 1,164.090 | 3.85 | 0.00 | 0 | 53.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On 05/02/2015 | Bond Future | | | 7.62294 | | 98.23916 | | 7.63390 | 98.18762 | | 4.64 | 0.00 | 0 | 51,071.00 |
| R208 | On 07/05/2015 | Bond Future | | | 7.68553 | | 96.40033 | | 7.69685 | 96.34896 | | 4.86 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | Bond Future | | | 7.72566 | | 98.06928 | | 7.73734 | 98.01814 | | 4.87 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | Bond Future | 8.85 | Put | 209.49000 | | 0.20949 | | 216.69000 | 0.21669 | 209.490 | 5.19 | 0.00 | 0 | 198.00 |
| R208 | On 05/11/2015 | Bond Future | | | 7.73897 | | 96.45437 | | 7.75131 | 96.40224 | | 4.92 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2015 | Bond Future | 8.48 | Put | 678.14000 | | 0.67814 | | 693.17000 | 0.69317 | 678.140 | 5.14 | 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 | | | 8.58142 | | 79.70326 | | 8.59721 | 79.57736 | | 11.06 | 0.00 | 0 | 29,898.00 |
| R209 | On 07/05/2015 | Bond Future | | | 8.63361 | | 77.82180 | | 8.64972 | 77.69474 | | 12.10 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | | | 8.67484 | | 79.16927 | | 8.69126 | 79.04095 | | 12.30 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | 9.90 | Put | 477.18000 | | 0.47718 | | 495.77000 | 0.49577 | 477.180 | 12.98 | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209/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 | 177.54859 | | 177.54859 | | 177.57096 | 177.57096 | | | 0.00 | 0 | 628.00 |
| R210 | On 07/05/2015 | Bond Future | 178.30866 | | 178.30866 | | 178.33344 | 178.33344 | | | 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 | 131.53050 | | 131.53050 | | 131.57596 | 131.57596 | | | 0.00 | 0 | 1,120.00 |
| R211 | On 07/05/2015 | Bond Future | 133.63097 | | 133.63097 | | 133.67875 | 133.67875 | | | 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 | 136.20358 | | 136.20358 | | 136.39708 | 136.39708 | | | 0.00 | 0 | 13,564.00 |
| R212 | On 07/05/2015 | Bond Future | 138.37869 | | 138.37869 | | 138.57691 | 138.57691 | | | 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 | 8.47454 | | 90.33785 | | 8.49042 | 90.21280 | | 9.50 | 0.00 | 0 | 23,596.00 |
| R213 | On 07/05/2015 | Bond Future | 8.52968 | | 88.22879 | | 8.54591 | 88.10266 | | 10.36 | 0.00 | 0 | 0.00 |
| R213 | On 06/08/2015 | Bond Future | 8.57310 | | 89.75595 | | 8.58969 | 89.62859 | | 10.51 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On 05/02/2015 | Bond Future | 8.66180 | | 80.70369 | | 8.67759 | 80.57128 | | 11.65 | 0.00 | 0 | 14,311.00 |
| R214 | On 07/05/2015 | Bond Future | 8.71204 | | 78.69484 | | 8.72817 | 78.56095 | | 12.76 | 0.00 | 0 | 0.00 |
| R214 | On 06/08/2015 | Bond Future | 8.75238 | | 80.05695 | | 8.76881 | 79.92174 | | 12.98 | 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 16/03/2015 | Foreign Exchange Future | 21,566.80000 | | 21,566.80000 | | 21,522.14000 | 21,522.14000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 16/03/2015 | Foreign Exchange Future | 4.98950 | | 4.98950 | | 4.97410 | 4.97410 | | 9.93 | 0.00 | 0 | 0.00 |
| TRY / R | On 12/06/2015 | Foreign Exchange Future | 4.96950 | | 4.96950 | | 4.95470 | 4.95470 | | 9.59 | 0.00 | 0 | 0.00 |
| ZMW / R | On 16/03/2015 | Foreign Exchange Future | 1.78790 | | 1.78790 | | 1.78050 | 1.78050 | | | 0.00 | 0 | 12.00 |
| ZMW / R | On 12/06/2015 | Foreign Exchange Future | 1.75650 | | 1.75650 | | 1.73530 | 1.73530 | | | 0.00 | 0 | 0.00 |

Total for Derivatives : **140,334,621.70** **13,846** **3 863 797.00**

i-Bonds

| | | | | | | | | | | | | | |
|------|---------------|-----------|---------|--|-----------|--|---------|-----------|--|--|------|---|------|
| AA02 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | 7.02500 | | 102.28637 | | 7.02500 | 102.26717 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98596 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| AA05 | On 22/03/2019 | Spot Bond | 8.40500 | 105.53603 | | 8.40500 | 105.51203 | | | 10,086,000,000,000.00 | 1,200,000,000 | 600,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55823 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | 9.07000 | 103.93629 | | 9.07000 | 103.91097 | | | 0.00 | 0 | 0.00 |
| AB01/R186 | On 24/11/2020 | Spot Bond | 10.00000 | 104.24200 | | 10.00000 | 104.21500 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76473 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85113 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | 9.27000 | 97.75183 | | 9.27000 | 97.72736 | | | 5,562,000,000,000.00 | 600,000,000 | 300,000,000.00 |
| AB014U | On 19/11/2024 | Spot Bond | 100.00000 | 11.28474 | | 100.00000 | 11.23512 | | | 0.00 | 0 | 0.00 |
| AB015U | On 13/11/2024 | Spot Bond | 10.84000 | 101.17324 | | 10.84000 | 101.14374 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | 7.14500 | 102.30765 | | 7.14500 | 102.28796 | | | 44,299,000,000,000.00 | 6,200,000,000 | 3,220,000,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.78682 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | 8.72500 | 104.82650 | | 8.72500 | 104.80177 | | | 0.00 | 0 | 500,000,000.00 |
| ABC1234/R2022 | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| ABCPi3 | On 07/12/2023 | Spot Bond | 2.37000 | 125.42106 | | 2.37000 | 271.13897 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93121 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76077 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24710 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.25684 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26320 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60357 | | | 0.00 | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34212 | | | 0.00 | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05141 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 84.82387 | | 100.00000 | 84.63021 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.11000 | 172.65716 | | 2.11000 | 172.64721 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | 163.10580 | | 2.76000 | 163.09362 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.17000 | 173.99412 | | 2.17000 | 173.98380 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.82000 | 186.03170 | | 1.82000 | 186.02244 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 7.92125 | 79.06021 | | 7.92125 | 79.04370 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 7.92125 | 79.06021 | | 7.92125 | 79.04370 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.84000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03442 | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.98000 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.02000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 92.45000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.08000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.47000 | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86036 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55341 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.12000 | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.40000 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.90000 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 88.84000 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 7.31500 | 108.11212 | | 7.31500 | 108.09066 | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60612 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 87.49000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 86.95000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.65000 | | 95.10477 | | 2.65000 | 109.04581 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.39000 | | 103.02101 | | 2.39000 | 162.28083 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.29000 | | 117.95955 | | 2.29000 | 215.93182 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.40000 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 85.64000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.44000 | | 92.23978 | | 9.44000 | 93.07384 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.19000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10705 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 92.94000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.80500 | | | 0.00 | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.63000 | | 107.99618 | | 9.63000 | 107.97744 | | | 0.00 | 0 | 0.00 |
| ABN77 | On 07/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.39000 | | | 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 | 9.40500 | | 108.02350 | | 9.40500 | 107.99623 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 8.77500 | | 92.08432 | | 8.77500 | 92.06259 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.71000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.06000 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| 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 | 9.50000 | | 107.31625 | | 9.50000 | 107.28890 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 87.82000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39260 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29363 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 8.07500 | | 107.83413 | | 8.07500 | 107.81054 | | | 0.00 | 0 | 1,580,000,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | 8.78000 | | 105.18470 | | 8.78000 | 105.15987 | | | 0.00 | 0 | 500,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 7.18500 | | 101.70743 | | 7.18500 | 101.68788 | | | 0.00 | 0 | 0.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 8.85500 | | 97.86925 | | 8.85500 | 97.84595 | | | 0.00 | 0 | 740,000,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 9.60000 | | 97.09912 | | 9.60000 | 97.07399 | | | 0.00 | 0 | 1,460,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 7.62000 | | 104.66166 | | 7.62000 | 104.64004 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | 2.18000 | | 217.00341 | | 2.18000 | 274.92694 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | 1.68000 | | 127.93567 | | 1.68000 | 130.78316 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | 2.22500 | | 130.24353 | | 2.22500 | 132.85174 | | | 0.00 | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | 100.00000 | | 0.00488 | | 100.00000 | 0.00486 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | | 67.65171 | | 100.00000 | 67.48783 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 11.47500 | | 105.24623 | | 11.47500 | 105.21379 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08243 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | | 5.63557 | | 100.00000 | 5.62161 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10877 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48179 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | | 33.59060 | | 100.00000 | 33.50742 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05608 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | 67.18557 | | 11.00000 | 67.16636 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | 33.59060 | | 100.00000 | 33.50742 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04918 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06501 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04212 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04689 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04899 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.54597 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.54597 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.56648 | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.56648 | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.52547 | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.28254 | | | 0.00 | 0 | 0.00 |
| ACL089/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00006 | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04406 | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04860 | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.05046 | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04666 | | | 0.00 | 0 | 0.00 |
| ACL100 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03832 | | | 0.00 | 0 | 0.00 |
| ACL104 | On 20/12/2019 | Spot Bond | 9.25500 | 103.09905 | | 9.25500 | 103.19100 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43875 | | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.08574 | | | 0.00 | 0 | 0.00 |
| ACL122 | | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL126 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 87.26250 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 179.30219 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 179.35278 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04204 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03751 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59984 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03762 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.09686 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.98583 | | | 0.00 | 0 | 0.00 |
| ACL142/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.69126 | | | 0.00 | 0 | 0.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30868 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04263 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12844 | | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02448 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02121 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02757 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03940 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03268 | | | 0.00 | 0 | 0.00 |
| ACL158 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02506 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL159 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02718 | | 0.00 | | 0 | 0.00 | |
| ACL161 | On 20/03/2022 | Spot Bond | 10.23000 | 102.82273 | 10.23000 | 102.79440 | | 0.00 | | 0 | 0.00 | |
| ACL162 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02912 | | 0.00 | | 0 | 0.00 | |
| ACL163 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02602 | | 0.00 | | 0 | 0.00 | |
| ACL165 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 121.11025 | | 0.00 | | 0 | 0.00 | |
| ACL167 | On 20/06/2019 | Spot Bond | 9.34500 | 101.89622 | 9.34500 | 101.87066 | | 0.00 | | 0 | 0.00 | |
| ACL168 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03875 | | 0.00 | | 0 | 0.00 | |
| ACL169 | On 20/06/2017 | Spot Bond | 1.75000 | 116.51755 | 1.75000 | 116.60932 | | 0.00 | | 0 | 0.00 | |
| ACL170 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.13606 | | 0.00 | | 0 | 0.00 | |
| ACL172 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02719 | | 0.00 | | 0 | 0.00 | |
| ACL173 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15152 | | 0.00 | | 0 | 0.00 | |
| ACL174 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15615 | | 0.00 | | 0 | 0.00 | |
| ACL175 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.14689 | | 0.00 | | 0 | 0.00 | |
| ACL180 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.32572 | | 0.00 | | 0 | 0.00 | |
| ACL181 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46500 | | 0.00 | | 0 | 0.00 | |
| ACL182 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.66523 | | 0.00 | | 0 | 0.00 | |
| ACL183 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.14522 | | 0.00 | | 0 | 0.00 | |
| ACL184 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.18243 | | 0.00 | | 0 | 0.00 | |
| ACL185 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15522 | | 0.00 | | 0 | 0.00 | |
| ACL186 | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03533 | | 0.00 | | 0 | 0.00 | |
| ACL187 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04330 | | 0.00 | | 0 | 0.00 | |
| ACL188 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04577 | | 0.00 | | 0 | 0.00 | |
| ACL191 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.41328 | | 0.00 | | 0 | 0.00 | |
| ACL192 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.63760 | | 0.00 | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04643 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04643 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17091 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15244 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.05597 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.08700 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17091 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.42716 | | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04969 | | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16354 | | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 129.52997 | | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 130.45278 | | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14318 | | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14188 | | | 0.00 | 0 | 0.00 |
| ACL210 | | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76562 | | | 0.00 | 0 | 0.00 |
| ACL212 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14541 | | | 0.00 | 0 | 0.00 |
| ACL213 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03166 | | | 0.00 | 0 | 0.00 |
| ACL214 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15152 | | | 0.00 | 0 | 0.00 |
| ACL215 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14337 | | | 0.00 | 0 | 0.00 |
| ACL216 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14318 | | | 0.00 | 0 | 0.00 |
| ACL217 | | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04035 | | | 0.00 | 0 | 0.00 |
| ADCB01 | | On 08/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46720 | | | 0.00 | 0 | 0.00 |
| ADCB02 | | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35098 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ADCB03 | On 31/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31132 | | | 0.00 | 0 | 0.00 |
| ADCB04 | On 27/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76451 | | | 0.00 | 0 | 0.00 |
| ADCP09 | On 02/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59029 | | | 0.00 | 0 | 0.00 |
| ADCP10 | On 29/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64289 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 23.22049 | | 100.00000 | 23.16424 | | | 0.00 | 0 | 0.00 |
| AFS1U | On 27/09/2019 | Spot Bond | 100.00000 | 14.30613 | | 100.00000 | 14.26048 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76388 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45995 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60317 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.79403 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41504 | | | 0.00 | 0 | 90,000,000.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 7.86000 | 99.73791 | | 7.86000 | 99.71678 | | | 0.00 | 0 | 1,950,000,000.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.81578 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.10955 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 8.71500 | 102.02303 | | 8.71500 | 101.99899 | | | 0.00 | 0 | 2,890,000,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 9.50000 | 114.28527 | | 9.50000 | 114.25613 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.31000 | 107.31574 | | 7.31000 | 107.29447 | | | 0.00 | 0 | 0.00 |
| AIR04 | On 29/05/2024 | Spot Bond | 9.18000 | 101.21245 | | 9.18000 | 101.18735 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 13.39647 | | 100.00000 | 13.36666 | | | 0.00 | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 9.86000 | 101.93719 | | 9.86000 | 101.91009 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.64000 | 166.64331 | | 2.64000 | 166.63131 | | | 0.00 | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50018 | | | 0.00 | 0 | 150,000,000.00 |
| ANG012 | On 06/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40486 | | | 0.00 | 0 | 0.00 |
| ANG013 | On 05/06/2015 | Spot Bond | 100.00000 | 69.92337 | | 100.00000 | 69.78967 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| APF01 | | On 26/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00011 | | | 0.00 | 0 | 0.00 |
| APF02 | | On 26/09/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 106.82786 | | | 0.00 | 520,000,000 | 260,000,000.00 |
| ASN002 | | On 03/01/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN004 | | On 22/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.27493 | | | 0.00 | 0 | 0.00 |
| ASN006 | | On 28/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.86492 | | | 0.00 | 0 | 0.00 |
| ASN007 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.17216 | | | 0.00 | 0 | 0.00 |
| ASN008 | | On 06/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN009 | | On 27/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN010 | | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN011 | | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 106.45383 | | | 0.00 | 0 | 0.00 |
| ASN012 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.05984 | | | 0.00 | 0 | 0.00 |
| ASN013 | | On 09/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.49393 | | | 0.00 | 0 | 0.00 |
| ASN014 | | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN015 | | On 04/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 104.40000 | | | 0.00 | 0 | 0.00 |
| ASN016 | | On 11/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.10442 | | | 0.00 | 0 | 0.00 |
| ASN017 | | On 09/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.47757 | | | 0.00 | 0 | 0.00 |
| ASN020 | | On 09/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.12538 | | | 0.00 | 0 | 0.00 |
| ASN022 | | On 07/12/2033 | Spot Bond | 2.54000 | 130.90573 | 2.54000 | 297.45118 | | | 0.00 | 0 | 0.00 |
| ASN023 | | On 07/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 96.78390 | | | 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 | 100.00000 | 0.00000 | 107.67210 | | | 0.00 | 0 | 0.00 |
| ASN028 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.52340 | | | 0.00 | 0 | 0.00 |
| ASN031 | | On 14/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 97.61590 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ASN032 | On 19/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 93.99853 | | | | 0.00 | 0 | 0.00 |
| ASN033 | On 07/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.45648 | | | | 0.00 | 0 | 0.00 |
| ASN034 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04029 | | | | 0.00 | 0 | 0.00 |
| ASN036 | On 10/11/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.07602 | | | | 0.00 | 1,600,000,000 | 400,000,000.00 |
| ASN037 | On 07/12/2033 | Spot Bond | 2.55500 | 164.12085 | 2.55500 | 207.92661 | | | | 0.00 | 0 | 0.00 |
| ASN041 | On 21/11/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ASN35U | On 20/12/2016 | Spot Bond | 100.00000 | 26.88555 | 100.00000 | 26.82572 | | | | 0.00 | 0 | 0.00 |
| ASN38U | On 20/12/2017 | Spot Bond | 100.00000 | 16.76232 | 100.00000 | 16.68697 | | | | 0.00 | 0 | 0.00 |
| ASN39U | On 20/12/2017 | Spot Bond | 100.00000 | 16.85775 | 100.00000 | 16.78197 | | | | 0.00 | 0 | 0.00 |
| ASN40U | On 20/12/2017 | Spot Bond | 100.00000 | 16.42834 | 100.00000 | 16.35449 | | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33758 | | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.13204 | | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96212 | | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 8.81500 | 105.48686 | 8.81500 | 105.46186 | | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.25297 | | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.49570 | | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.03428 | | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.74437 | | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | 9.35000 | 101.58349 | 9.35000 | 101.55799 | | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 7.55500 | 105.79402 | 7.55500 | 105.77247 | | | | 0.00 | 0 | 0.00 |
| BAW20U | On 15/01/2016 | Spot Bond | 100.00000 | 41.41836 | 100.00000 | 41.23622 | | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.60310 | | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 8.67500 | 105.44642 | 8.67500 | 105.42181 | | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 11.00638 | 101.41309 | 11.00638 | 101.04593 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA04 | On 30/09/2015 | Spot Bond | | 10.98929 | 100.20608 | | 10.98929 | 100.16665 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | | 11.02213 | 100.17580 | | 11.02213 | 100.14544 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94366 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | | 11.05388 | 100.25638 | | 11.05388 | 100.11295 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | | 11.80364 | 99.90942 | | 11.80364 | 99.87600 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94239 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94239 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94246 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | | 11.25638 | 99.73527 | | 11.25638 | 99.76018 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | | 11.17727 | 100.80348 | | 11.17727 | 100.16293 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | | 10.98929 | 100.20608 | | 10.98929 | 100.16665 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | | 11.11401 | 100.53758 | | 11.11401 | 100.28557 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | | 10.29933 | 96.81490 | | 10.29933 | 100.02098 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94527 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94227 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94227 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.56741 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | | 10.09017 | 100.89021 | | 10.09017 | 103.09282 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | | 11.45000 | 99.19643 | | 11.45000 | 99.16600 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94391 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | | 11.37500 | 75.52463 | | 11.37500 | 97.25739 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.63944 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95040 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA30 | On 31/12/2015 | Spot Bond | | 9.28000 | 91.21150 | | 9.28000 | 99.95015 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94309 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | | 11.21500 | 71.85549 | | 11.21500 | 97.01273 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94473 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94337 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94337 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.42199 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94539 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94600 | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.54342 | | | 0.00 | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94600 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94528 | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94822 | | | 0.00 | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94609 | | | 0.00 | 0 | 0.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96149 | | | 0.00 | 0 | 0.00 |
| BAYA47 | On 30/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95852 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | | 14.00638 | 101.37948 | | 14.00638 | 101.01649 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | | 15.25871 | 100.13105 | | 15.25871 | 100.08809 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | | 14.12569 | 100.14123 | | 14.12569 | 103.61784 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.92558 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.92558 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.92558 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.92285 | | | 0.00 | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93516 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | | 24.95257 | 100.00000 | 24.90523 | | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | | 18.64472 | 100.00000 | 18.59956 | | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | | 16.96880 | 100.00000 | 16.92768 | | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | | 10.47456 | 100.00000 | 10.44919 | | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | | 10.47456 | 100.00000 | 10.44919 | | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | | 12.66425 | 100.00000 | 12.63357 | | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | | 10.97335 | 100.00000 | 10.94677 | | | | 0.00 | 0 | 0.00 |
| BCJ03 | On 17/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.35155 | | | | 0.00 | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.34417 | | | | 0.00 | 0 | 0.00 |
| BCJ05 | On 07/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.84495 | | | | 0.00 | 0 | 0.00 |
| BCJ06 | On 07/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.83523 | | | | 0.00 | 0 | 0.00 |
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | | 7.91338 | 100.00000 | 7.47076 | | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | | 7.91338 | 100.00000 | 7.47076 | | | | 0.00 | 0 | 0.00 |
| BCP88U | On 23/01/2015 | Spot Bond | 100.00000 | | 93.83033 | 100.00000 | 93.58974 | | | | 0.00 | 0 | 0.00 |
| BCP89U | On 19/02/2015 | Spot Bond | 100.00000 | | 87.74038 | 100.00000 | 87.52998 | | | | 0.00 | 0 | 0.00 |
| BCP90U | On 05/03/2015 | Spot Bond | 100.00000 | | 84.88372 | 100.00000 | 84.68677 | | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 2.08000 | | 103.20225 | 2.08000 | 179.28943 | | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.02000 | | 99.00486 | 8.02000 | 157.33838 | | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.02000 | | 100.33652 | 8.02000 | 157.66306 | | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.40500 | | 99.35198 | 8.40500 | 99.32951 | | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 7.81500 | | 99.86988 | 7.81500 | 99.84873 | | | | 0.00 | 0 | 100,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.29822 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.42887 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45710 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55116 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.64519 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.90802 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 24.85225 | | 100.00000 | 24.79205 | | | 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 | 100.00000 | | 0.00000 | 101.25147 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27595 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28411 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38199 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51242 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 24.31563 | | 100.00000 | 24.25672 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 24.31563 | | 100.00000 | 24.25672 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29810 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30376 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 8.22500 | 103.69463 | | 8.22500 | 103.67155 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32073 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35075 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 13.93033 | | 100.00000 | 13.89584 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 13.93033 | | 100.00000 | 13.89584 | | | 0.00 | 0 | 0.00 |
| BGL01 | On 19/11/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05952 | | | 0.00 | 0 | 0.00 |
| BGL02 | On 19/11/2024 | Spot Bond | 11.00500 | 100.19276 | | 11.00500 | 100.38815 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BGR01U | On 17/12/2015 | Spot Bond | 100.00000 | | 54.96534 | 100.00000 | 54.86106 | | | | 0.00 | 0 | 0.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58560 | | | | 0.00 | 0 | 0.00 |
| BID05 | On 26/06/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.60872 | | | | 0.00 | 0 | 0.00 |
| BID06 | On 30/06/2019 | Spot Bond | 8.52500 | | 69.47069 | 8.52500 | 101.18920 | | | | 0.00 | 0 | 2,200,000,000.00 |
| BIDC41 | On 06/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.30700 | | | | 0.00 | 0 | 0.00 |
| BIDC42 | On 14/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.77170 | | | | 0.00 | 0 | 0.00 |
| BIDC43 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 97.34356 | | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.69673 | | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.80464 | | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68441 | | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.71805 | | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.77915 | | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.03250 | | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.45961 | | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | 100.00000 | | 83.50462 | 100.00000 | 83.31485 | | | | 0.00 | 0 | 0.00 |
| BSR12 | On 25/01/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.51112 | | | | 0.00 | 0 | 0.00 |
| BSR13 | On 26/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.55407 | | | | 0.00 | 0 | 0.00 |
| BTC002 | On 17/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.55433 | | | | 0.00 | 0 | 0.00 |
| BTC004 | On 19/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.17582 | | | | 0.00 | 0 | 0.00 |
| BTC005 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 94.36126 | | | | 0.00 | 0 | 0.00 |
| BTC006 | On 22/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.58745 | | | | 0.00 | 0 | 0.00 |
| BTC007 | On 28/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.48440 | | | | 0.00 | 0 | 0.00 |
| BTC008 | On 02/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.39867 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BTC009 | On 23/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.02948 | | | 0.00 | 0 | 0.00 |
| BTC010 | On 24/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.76939 | | | 0.00 | 0 | 0.00 |
| BTC011 | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.12119 | | | 0.00 | 4,000,000,000 | 1,000,000,000.00 |
| BTC012 | On 26/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.98148 | | | 0.00 | 0 | 0.00 |
| BTC013 | On 19/05/2015 | Spot Bond | 100.00000 | 72.27723 | | 100.00000 | 72.13439 | | | 0.00 | 0 | 0.00 |
| BTC014 | On 09/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.81169 | | | 0.00 | 0 | 0.00 |
| BTC015 | On 13/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.71961 | | | 0.00 | 0 | 0.00 |
| BTC016 | On 16/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.67568 | | | 0.00 | 0 | 0.00 |
| BTC017 | On 19/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.61399 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 29.64722 | | 100.00000 | 29.57540 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24517 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87185 | | | 0.00 | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.37500 | 110.04202 | | 9.37500 | 110.01418 | | | 0.00 | 0 | 0.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 107.06253 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 9.27500 | 103.09167 | | 9.27500 | 103.06585 | | | 0.00 | 0 | 645,000,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 12.41500 | 100.39693 | | 12.41500 | 100.36352 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02304 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 12.31500 | 102.31215 | | 12.31500 | 102.27893 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94812 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.26500 | 101.44308 | | 9.26500 | 101.41770 | | | 0.00 | 0 | 0.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.21717 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 12.31500 | 99.49793 | | 12.31500 | 99.46563 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77304 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.51551 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CBL21 | On 06/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10636 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | | 10.10000 | 94.75482 | | 10.10000 | 94.72904 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | | 9.87000 | 115.50796 | | 9.87000 | 115.47739 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | | 10.15000 | 109.33262 | | 10.15000 | 109.30289 | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | | 9.03000 | 117.25021 | | 9.03000 | 117.22160 | | | 0.00 | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65284 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | | 11.57500 | 103.58904 | | 11.57500 | 103.55685 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.54814 | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.33938 | | | 0.00 | 0 | 0.00 |
| CGR14/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.31340 | | 10.00000 | 105.28590 | | | 0.00 | 0 | 0.00 |
| CGR15 | On 22/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.35266 | | | 0.00 | 0 | 0.00 |
| CGR16 | On 22/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 107.85309 | | | 0.00 | 0 | 0.00 |
| CGR17 | On 24/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.77101 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.98936 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68052 | | | 0.00 | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95443 | | | 0.00 | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95224 | | | 0.00 | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95020 | | | 0.00 | 0 | 0.00 |
| CLA1U | On 21/11/2046 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLA2U | On 21/11/2046 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLA3U | On 21/11/2046 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLB1U | On 21/11/2046 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLC1U | On 21/12/2046 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44404 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42936 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50694 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.07493 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04214 | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78942 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | | 99.94641 | | 10.11000 | 99.91963 | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.84092 | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | | 121.96168 | | 2.76000 | 121.95260 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.03475 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | | 119.11277 | | 3.14000 | 121.93479 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | | 102.73908 | | 8.25000 | 102.71614 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 2.92500 | | 128.62946 | | 2.92500 | 122.78283 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | | 127.03280 | | 2.40000 | 121.26047 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.10577 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.56000 | | 101.64525 | | 8.56000 | 101.62185 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51162 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52622 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.61000 | | 101.72199 | | 8.61000 | 101.69844 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.61000 | | 101.72199 | | 8.61000 | 101.69844 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.66000 | | 100.52650 | | 8.66000 | 100.50309 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04596 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.06238 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50436 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN230/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.31300 | 10.00000 | 105.28600 | | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.50436 | | | | 0.00 | 0 | 0.00 |
| CLN231/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.31300 | 10.00000 | 105.28600 | | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.94336 | | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.67838 | | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.73053 | | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.77494 | | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | | 103.22949 | 9.35000 | 103.20387 | | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | | 103.22949 | 9.35000 | 103.20387 | | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.70961 | | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.71145 | | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.36674 | | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.11270 | | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.15729 | | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.15963 | | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.11270 | | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.11270 | | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.13145 | | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.91646 | | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.52838 | | | | 0.00 | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.01888 | | | | 0.00 | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.01888 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN260 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01888 | | | 0.00 | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42630 | | | 0.00 | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | 9.14500 | 104.24726 | | 9.14500 | 104.22152 | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.14233 | | | 0.00 | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06800 | | | 0.00 | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51431 | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51359 | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43454 | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73773 | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84757 | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61226 | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48576 | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44675 | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21369 | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14570 | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14503 | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44640 | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09043 | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21995 | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00032 | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.33800 | | | 0.00 | 0 | 0.00 |
| CLN292/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.79969 | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00030 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN295 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85566 | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.05685 | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82270 | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97690 | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97537 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 134.89603 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34589 | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 133.67071 | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 134.19993 | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 133.31647 | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 131.16617 | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 131.75558 | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.07367 | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 10.72000 | | 96.24704 | | 10.72000 | 94.99158 | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 11.24000 | | 95.65750 | | 11.24000 | 96.54570 | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97647 | | | 0.00 | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.17312 | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04958 | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44986 | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42088 | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | | 102.92197 | | 8.80500 | 101.41428 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15244 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46414 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 128.25198 | | 0.00 | | 0 | 0.00 | |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15929 | | 0.00 | | 0 | 0.00 | |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.16206 | | 0.00 | | 0 | 0.00 | |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.17276 | | 0.00 | | 0 | 0.00 | |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04985 | | 0.00 | | 0 | 0.00 | |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.11466 | | 0.00 | | 0 | 0.00 | |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 76.68074 | | 0.00 | | 0 | 0.00 | |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.06514 | | 0.00 | | 0 | 0.00 | |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.97647 | | 0.00 | | 0 | 0.00 | |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 116.13476 | | 0.00 | | 0 | 0.00 | |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 116.26313 | | 0.00 | | 0 | 0.00 | |
| CLN339 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.39307 | | 0.00 | | 0 | 0.00 | |
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.19974 | | 0.00 | | 0 | 0.00 | |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.97633 | | 0.00 | | 0 | 0.00 | |
| CLN342 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.11324 | | 0.00 | | 0 | 0.00 | |
| CLN343 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.07254 | | 0.00 | | 0 | 0.00 | |
| CLN344 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02876 | | 0.00 | | 0 | 0.00 | |
| CLN345 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.16760 | | 0.00 | | 0 | 0.00 | |
| CLN346 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.37966 | | 0.00 | | 0 | 0.00 | |
| CLN347 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.06719 | | 0.00 | | 0 | 0.00 | |
| CLN349 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.97701 | | 0.00 | | 0 | 0.00 | |
| CLN350 | On 28/10/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.30975 | | 0.00 | | 0 | 0.00 | |
| CLN353 | On 28/05/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.59594 | | 0.00 | | 0 | 0.00 | |
| CLN354 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.18159 | | 0.00 | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN355 | On 24/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.30260 | | | 0.00 | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40977 | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.13909 | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | | 10.55000 | 101.94735 | | 10.55000 | 102.70565 | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | | 9.90000 | 105.82029 | | 9.90000 | 106.58485 | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.14264 | | | 0.00 | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35303 | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | | 12.04000 | 107.54881 | | 12.04000 | 108.47999 | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.44558 | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | | 12.07000 | 108.43629 | | 12.07000 | 108.19481 | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | | 10.50000 | 107.74388 | | 10.50000 | 107.53434 | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.44558 | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46059 | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17937 | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 106.56858 | | | 0.00 | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 106.71901 | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 106.71901 | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97545 | | | 0.00 | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | | 9.40000 | 104.95134 | | 9.40000 | 104.76509 | | | 0.00 | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.63395 | | | 0.00 | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16814 | | | 0.00 | 0 | 0.00 |
| CLN379 | On 20/03/2024 | Spot Bond | | 10.55000 | 102.91004 | | 10.55000 | 102.88081 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN380 | On 20/09/2024 | Spot Bond | 11.00000 | 103.03272 | | 11.00000 | 100.25012 | | | 0.00 | 0 | 0.00 |
| CLN381 | On 21/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39130 | | | 0.00 | 0 | 0.00 |
| CLN382 | On 20/03/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17091 | | | 0.00 | 0 | 0.00 |
| CLN383 | On 22/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41688 | | | 0.00 | 0 | 0.00 |
| CLN384 | On 20/09/2024 | Spot Bond | 11.83000 | 104.48107 | | 11.83000 | 104.24912 | | | 0.00 | 0 | 0.00 |
| CLN385 | On 20/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18710 | | | 0.00 | 0 | 0.00 |
| CLN386 | On 20/03/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 106.71901 | | | 0.00 | 0 | 0.00 |
| CLN387 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57070 | | | 0.00 | 0 | 0.00 |
| CLN388 | On 20/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 107.20863 | | | 0.00 | 0 | 0.00 |
| CLN389 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35455 | | | 0.00 | 0 | 0.00 |
| CLN390 | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91633 | | | 0.00 | 0 | 0.00 |
| CLN391 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 106.14610 | | | 0.00 | 0 | 0.00 |
| CLN392 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14503 | | | 0.00 | 0 | 0.00 |
| CLN393 | On 20/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 87.60155 | | | 0.00 | 0 | 0.00 |
| CLN394 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15337 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | 39.99863 | | 7.01000 | 40.60838 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 165.27953 | | | 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 | 8.40500 | 99.35198 | | 8.40500 | 143.14617 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 8.02000 | 35.77029 | | 8.02000 | 157.33838 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.02000 | 36.20384 | | 8.02000 | 157.66306 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.27546 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.22651 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.84301 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.84301 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04784 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03717 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03932 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.83998 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15522 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44986 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14151 | | | 0.00 | 0 | 0.00 |
| CLNF12 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 106.54208 | | | 0.00 | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 106.49793 | | | 0.00 | 0 | 0.00 |
| CLNF14 | On 20/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 106.54208 | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80185 | | | 0.00 | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.78959 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 8.87000 | | 108.15740 | | 8.87000 | 106.21953 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 8.62500 | | 101.70062 | | 8.62500 | 101.67703 | | | 0.00 | 0 | 810,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.04000 | | 112.94331 | | 10.04000 | 112.91292 | | | 0.00 | 0 | 20,000,000,000.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 8.35500 | | 102.79830 | | 8.35500 | 102.77519 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 9.61000 | | 108.27702 | | 9.61000 | 108.24894 | | | 0.00 | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | 9.68000 | | 103.62472 | | 9.68000 | 103.59781 | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 10.05000 | | 96.98311 | | 10.05000 | 96.95698 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 10.75000 | | 98.59287 | | 10.75000 | 98.56450 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 10.75000 | | 91.57544 | | 10.75000 | 91.54910 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66973 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59347 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44246 | | | 0.00 | 0 | 0.00 |
| CPL01U | On 12/12/2019 | Spot Bond | 100.00000 | 14.98426 | | 100.00000 | 14.86930 | | | 0.00 | 0 | 0.00 |
| CPL021 | On 25/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70225 | | | 0.00 | 0 | 0.00 |
| CPL022 | On 23/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11571 | | | 0.00 | 0 | 0.00 |
| CPL023 | On 23/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30993 | | | 0.00 | 0 | 0.00 |
| CPL024 | On 27/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58443 | | | 0.00 | 0 | 0.00 |
| CPL02U | On 12/03/2020 | Spot Bond | 100.00000 | 10.65200 | | 100.00000 | 10.57028 | | | 0.00 | 0 | 0.00 |
| CPL03U | On 12/12/2018 | Spot Bond | 100.00000 | 12.39465 | | 100.00000 | 12.33894 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 11.37500 | 95.55432 | | 11.37500 | 99.39096 | | | 0.00 | 0 | 12,950,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | 13.64710 | | 100.00000 | 13.61330 | | | 0.00 | 0 | 0.00 |
| DEN39U | On 10/06/2018 | Spot Bond | 100.00000 | 6.00312 | | 100.00000 | 5.98396 | | | 0.00 | 0 | 0.00 |
| DEN40U | On 10/06/2018 | Spot Bond | 100.00000 | 14.68779 | | 100.00000 | 14.64092 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22648 | | | 0.00 | 34,600,000,000 | 17,300,000,000.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 7.95000 | 97.43255 | | 7.95000 | 99.06323 | | | 0.00 | 0 | 0.00 |
| DENG53 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58732 | | | 0.00 | 12,000,000,000 | 6,000,000,000.00 |
| DENG54 | On 03/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44821 | | | 0.00 | 0 | 0.00 |
| DENG55 | On 20/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71852 | | | 0.00 | 0 | 0.00 |
| DLT02U | On 06/11/2015 | Spot Bond | 100.00000 | 57.04950 | | 100.00000 | 56.62130 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41783 | | | 0.00 | 0 | 0.00 |
| DLTB03 | On 09/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.81445 | | | 0.00 | 0 | 0.00 |
| DLTC06 | On 13/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.16476 | | | 0.00 | 0 | 0.00 |
| DLTC07 | On 04/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.79080 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.42847 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19938 | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.34719 | | | 0.00 | 0 | 0.00 |
| DOL006 | On 22/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 110.61132 | | | 0.00 | 0 | 0.00 |
| DOL007 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.17368 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.79826 | | | 0.00 | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 8.60000 | | 102.39133 | | 8.60000 | 102.36765 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.41000 | | 110.92280 | | 7.41000 | 110.90063 | | | 0.00 | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.44000 | | 107.82768 | | 8.44000 | 107.80346 | | | 0.00 | 0 | 1,790,000,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 9.11000 | | 108.41962 | | 9.11000 | 108.39338 | | | 0.00 | 0 | 1,121,004,300.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.31000 | | 105.81077 | | 9.31000 | 105.78461 | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.41000 | | 108.98860 | | 9.41000 | 108.96136 | | | 0.00 | 0 | 300,000,000.00 |
| DVC005 | On 23/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.10833 | | | 0.00 | 0 | 0.00 |
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DVC007 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.25664 | | | 0.00 | 0 | 0.00 |
| DVC008 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71547 | | | 0.00 | 0 | 0.00 |
| DVC009 | On 11/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30779 | | | 0.00 | 0 | 0.00 |
| DVC010 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31232 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.88656 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20684 | | | 0.00 | 0 | 0.00 |
| DVF18 | On 30/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.41313 | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 7.93000 | | 130.28231 | | 7.93000 | 130.25479 | | | 0.00 | 0 | 2,000,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.39871 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| EL037 | On 31/01/2037 | Spot Bond | 2.29000 | 100.32510 | 2.29000 | 114.93267 | | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 1.20000 | 100.89958 | 1.20000 | 134.36415 | | | | 0.00 | 0 | 1,200,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 2.03000 | 124.12131 | 2.03000 | 124.11438 | | | | 0.00 | 0 | 0.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.04000 | 111.55833 | 2.04000 | 111.55208 | | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.05000 | 112.53290 | 2.05000 | 112.52667 | | | | 0.00 | 0 | 0.00 |
| EL31 | On 02/06/2031 | Spot Bond | 2.14000 | 102.99939 | 2.14000 | 102.99335 | | | | 0.00 | 0 | 0.00 |
| EL36 | On 31/01/2036 | Spot Bond | 2.27000 | 100.68559 | 2.27000 | 115.34173 | | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.50000 | 108.94105 | 9.50000 | 108.91358 | | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.35000 | 109.56280 | 9.35000 | 109.53516 | | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 9.80000 | 103.03682 | 9.80000 | 103.00959 | | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.03500 | 94.68922 | 10.03500 | 97.11593 | | | | 0.00 | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 10.18500 | 105.74844 | 10.18500 | 104.32437 | | | | 0.00 | 0 | 4,333,332,900.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87502 | | | | 0.00 | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 95.14777 | | | | 0.00 | 0 | 0.00 |
| EPF003 | On 12/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34533 | | | | 0.00 | 0 | 0.00 |
| EPF004 | On 06/11/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12784 | | | | 0.00 | 0 | 0.00 |
| EPF005 | On 06/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.08458 | | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.77097 | | | | 0.00 | 0 | 0.00 |
| EPFC12 | On 05/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.02712 | | | | 0.00 | 0 | 0.00 |
| EPFC13 | On 19/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22260 | | | | 0.00 | 0 | 0.00 |
| EQ209U | On 11/06/2015 | Spot Bond | 100.00000 | 80.97360 | 100.00000 | 80.73684 | | | | 0.00 | 0 | 0.00 |
| EQ212U | On 12/02/2015 | Spot Bond | 100.00000 | 95.60055 | 100.00000 | 95.36738 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|-------------------|
| EQS02 | On 01/07/2015 | Spot Bond | | 11.33500 | 100.68965 | | 11.33500 | 100.65948 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49459 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32883 | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.13821 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | | 9.79500 | 98.79500 | | 9.79500 | 98.76905 | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85355 | | | 0.00 | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.67565 | | | 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 | 100.00000 | | 0.00000 | 100.92089 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C4 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97773 | | | 0.00 | 0 | 0.00 |
| ERSA12/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83074 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.86457 | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82398 | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85217 | | | 0.00 | 0 | 0.00 |
| ERSA18 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.84139 | | | 0.00 | 0 | 0.00 |
| ERSA19 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83000 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | | 7.05000 | 103.02966 | | 7.05000 | 103.01005 | | | 0.00 | 0 | 200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | | 7.74500 | 106.09889 | | 7.74500 | 106.07674 | | | 12,457,058,000.00 | 1,608,400 | 5,800,000,000.00 |
| ES23 | On 25/01/2023 | Spot Bond | | 8.48000 | 113.03578 | | 8.48000 | 113.01027 | | | 414,188,640,000.00 | 48,843,000 | 5,421,859,500.00 |
| ES26 | On 02/04/2026 | Spot Bond | | 8.74500 | 95.56942 | | 8.74500 | 95.54695 | | | 0.00 | 0 | 4,300,500,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | | 9.45000 | 85.20819 | | 9.46500 | 85.07313 | | | 0.00 | 0 | 32,150,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| ES42 | On 25/04/2042 | Spot Bond | 9.51000 | 91.73721 | | 9.51000 | 91.71379 | | | 0.00 | 0 | 19,200,000,000.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86114 | | | 0.00 | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88813 | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74674 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52197 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00009 | | | 0.00 | 2,200,000,000 | 1,100,000,000.00 |
| FIFB04 | On 21/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81743 | | | 0.00 | 0 | 0.00 |
| FIFC12 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.10534 | | | 0.00 | 0 | 0.00 |
| FIFC13 | On 10/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.58878 | | | 0.00 | 0 | 0.00 |
| FIFC14 | On 20/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74291 | | | 0.00 | 0 | 0.00 |
| FIFC15 | On 02/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52734 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 11.81143 | | 100.00000 | 11.78282 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 11.49503 | | 100.00000 | 11.46718 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29045 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.88817 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32433 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.34688 | | | 0.00 | 0 | 0.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.31500 | 97.54874 | | 9.31500 | 97.52434 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35574 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35567 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39951 | | | 0.00 | 0 | 30,000,000.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.60409 | | | 0.00 | 0 | 0.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61983 | | | 0.00 | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63002 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRB14 | On 02/06/2026 | Spot Bond | 10.10000 | 100.08445 | 10.10000 | 100.26185 | | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 10.16500 | 106.17023 | 10.16500 | 106.14131 | | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.05734 | | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.22500 | 131.97437 | 2.22500 | 132.85174 | | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.21000 | 126.89411 | 2.21000 | 274.32466 | | | | 0.00 | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.36500 | 105.24693 | 2.36500 | 111.86954 | | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.37000 | 103.25038 | 2.37000 | 162.64222 | | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.18000 | 119.83441 | 2.18000 | 219.36453 | | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.58500 | 107.92193 | 7.58500 | 107.89974 | | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.76000 | 64.25727 | 7.76000 | 63.59700 | | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.44500 | 41.19135 | 9.44500 | 40.26171 | | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.68000 | 39.89554 | 9.68000 | 38.93686 | | | | 0.00 | 0 | 0.00 |
| FRC02U | On 02/03/2015 | Spot Bond | 100.00000 | 85.48009 | 100.00000 | 85.28037 | | | | 0.00 | 0 | 0.00 |
| FRC03U | On 27/03/2015 | Spot Bond | 100.00000 | 87.59597 | 100.00000 | 87.40260 | | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.72084 | | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.06705 | | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04220 | | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.05788 | | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | 100.20039 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | 100.20039 | 7.47000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.17091 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC121 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16298 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23749 | | | 0.00 | 0 | 0.00 |
| FRC123 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC124 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16814 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | 100.16101 | | 6.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC126 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC127 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC128 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17865 | | | 0.00 | 0 | 0.00 |
| FRC129 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC130 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC131 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC132 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC133 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC134 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21946 | | | 0.00 | 0 | 0.00 |
| FRC135 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21308 | | | 0.00 | 0 | 0.00 |
| FRC136 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC137 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC138 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC139 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC140 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC141 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC142 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC143 | On 20/09/2017 | Spot Bond | 100.09221 | 16.82675 | | 100.09221 | 16.78504 | | | 0.00 | 0 | 0.00 |
| FRC144 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15282 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC145 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 111.74280 | | | 0.00 | 0 | 0.00 |
| FRC147 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08785 | | | 0.00 | 0 | 0.00 |
| FRC149 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.54921 | | | 0.00 | 0 | 0.00 |
| FRC150 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05396 | | | 0.00 | 0 | 0.00 |
| FRC151 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC152 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05590 | | | 0.00 | 0 | 0.00 |
| FRC153 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04081 | | | 0.00 | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15984 | | | 0.00 | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20852 | | | 0.00 | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15707 | | | 0.00 | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | | 13.22500 | 61.74651 | | 13.22500 | 61.72420 | | | 0.00 | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14818 | | | 0.00 | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14837 | | | 0.00 | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10344 | | | 0.00 | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15504 | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | | 3.59500 | 96.90191 | | 3.59500 | 100.24345 | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16169 | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16169 | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88072 | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97647 | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.21978 | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15244 | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14893 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37447 | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17404 | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03913 | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36024 | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56447 | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.19938 | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15836 | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.80870 | | | 0.00 | 13,000,000,000 | 6,500,000,000.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14726 | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15984 | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15984 | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.27738 | | | 0.00 | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92197 | | | 0.00 | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91751 | | | 0.00 | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.96121 | | | 0.00 | 0 | 0.00 |
| FRC193/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.63474 | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16870 | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62177 | | | 0.00 | 200,000,000 | 100,000,000.00 |
| FRC197 | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.94362 | | | 0.00 | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.59817 | | | 0.00 | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60254 | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62154 | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47218 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC202 | On 17/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.62154 | | | 0.00 | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46620 | | | 0.00 | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20694 | | | 0.00 | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | 8.75000 | | 101.70178 | | 8.75000 | 101.25441 | | | 0.00 | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.08893 | | | 0.00 | 0 | 0.00 |
| FRC207 | On 20/09/2021 | Spot Bond | 100.00000 | | 10.78927 | | 100.00000 | 10.75484 | | | 0.00 | 0 | 0.00 |
| FRC208 | On 20/09/2021 | Spot Bond | 100.00000 | | 9.84967 | | 100.00000 | 9.81823 | | | 0.00 | 0 | 0.00 |
| FRC209 | On 07/10/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.33470 | | | 0.00 | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | 100.00000 | | 1.81407 | | 100.00000 | 1.80591 | | | 0.00 | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.16637 | | | 0.00 | 0 | 0.00 |
| FRC211 | On 29/10/2017 | Spot Bond | 100.00000 | | 21.86740 | | 100.00000 | 21.70326 | | | 0.00 | 0 | 0.00 |
| FRC212 | On 07/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15074 | | | 0.00 | 0 | 0.00 |
| FRC213 | On 04/06/2021 | Spot Bond | 100.00000 | | 9.78623 | | 100.00000 | 9.74224 | | | 0.00 | 0 | 0.00 |
| FRC214 | On 07/11/2017 | Spot Bond | 100.00000 | | 20.19906 | | 100.00000 | 20.04744 | | | 0.00 | 0 | 0.00 |
| FRC215 | On 07/11/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15070 | | | 0.00 | 0 | 0.00 |
| FRC216 | On 07/11/2017 | Spot Bond | 100.00000 | | 13.17694 | | 100.00000 | 13.07803 | | | 0.00 | 0 | 0.00 |
| FRC217 | On 07/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14788 | | | 0.00 | 0 | 0.00 |
| FRC218 | On 07/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08999 | | | 0.00 | 0 | 0.00 |
| FRC219 | On 04/11/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22250 | | | 0.00 | 0 | 0.00 |
| FRC220 | On 04/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14766 | | | 0.00 | 0 | 0.00 |
| FRC221 | On 31/01/2022 | Spot Bond | 3.03500 | | 100.13518 | | 3.03500 | 126.20374 | | | 0.00 | 0 | 0.00 |
| FRC222 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00865 | | | 0.00 | 0 | 0.00 |
| FRC223 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99534 | | | 0.00 | 0 | 0.00 |
| FRC224 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99534 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC225 | On 20/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87125 | | | 0.00 | 0 | 0.00 |
| FRC226 | On 18/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20116 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05449 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05357 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44007 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41113 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | | 3.56500 | 116.77729 | | 3.56500 | 122.06050 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05662 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05834 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | | 3.61500 | 107.34536 | | 3.61500 | 121.67777 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | | 3.59500 | 104.95796 | | 3.59500 | 121.83069 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | | 3.00000 | 101.98801 | | 3.00000 | 127.36662 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | | 3.07000 | 101.34141 | | 3.07000 | 134.72096 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.58315 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03447 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05551 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08372 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.07649 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16408 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16390 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.07019 | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.26792 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | | 100.00000 | 10.50253 | | 100.00000 | 10.47653 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | 35.21085 | 100.00000 | 35.12366 | | | | 0.00 | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | 65.39902 | 100.00000 | 65.19484 | | | | 0.00 | 0 | 0.00 |
| FRD09U | On 26/06/2017 | Spot Bond | 100.00000 | 19.81566 | 100.00000 | 19.75242 | | | | 0.00 | 0 | 0.00 |
| FRD12U | On 20/03/2018 | Spot Bond | 100.00000 | 6.12247 | 100.00000 | 6.09495 | | | | 0.00 | 0 | 0.00 |
| FRD13U | On 31/12/2019 | Spot Bond | 100.00000 | 10.43267 | 100.00000 | 10.23316 | | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 5.14000 | 152.16851 | 5.14000 | 152.14731 | | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.85825 | | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.42983 | | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.52607 | | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.84445 | | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.20488 | | | | 0.00 | 0 | 0.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.84560 | | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.67094 | | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 1.99800 | 83.58020 | 1.99800 | 105.77812 | | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.39000 | 103.82318 | 2.39000 | 136.46404 | | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.37787 | | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | 101.91162 | 10.38000 | 101.88325 | | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | 101.91162 | 10.38000 | 101.88325 | | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 108.68000 | | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.46235 | | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.53000 | 101.45062 | 2.53000 | 110.13561 | | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | 2.49000 | 210.67322 | 2.49000 | 209.85622 | | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | 2.50000 | 110.72607 | 2.50000 | 110.71857 | | | | 0.00 | 0 | 0.00 |
| FRS111 | On 03/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.88737 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRS112 | On 07/12/2033 | Spot Bond | 2.52000 | 209.78483 | | 2.52000 | 208.96292 | | | 0.00 | 0 | 0.00 |
| FRS113 | On 29/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60232 | | | 0.00 | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | 2.45000 | 111.02619 | | 2.45000 | 111.01884 | | | 0.00 | 0 | 0.00 |
| FRS115 | On 31/03/2038 | Spot Bond | 2.59000 | 108.98842 | | 2.59000 | 108.98079 | | | 0.00 | 0 | 0.00 |
| FRS116 | On 26/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS117 | On 05/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 50.73900 | | | 0.00 | 0 | 0.00 |
| FRS118 | On 06/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96871 | | | 0.00 | 0 | 0.00 |
| FRS119 | On 31/01/2038 | Spot Bond | 2.69500 | 108.02183 | | 2.69500 | 106.99494 | | | 0.00 | 0 | 500,000,000.00 |
| FRS120 | On 07/12/2033 | Spot Bond | 2.64000 | 113.82660 | | 2.64000 | 260.28727 | | | 0.00 | 0 | 0.00 |
| FRS121 | On 07/12/2033 | Spot Bond | 2.69000 | 112.16282 | | 2.69000 | 258.45251 | | | 0.00 | 0 | 0.00 |
| FRS122 | On 31/01/2025 | Spot Bond | 2.38000 | 98.22935 | | 2.38000 | 97.80717 | | | 0.00 | 0 | 0.00 |
| FRS123 | On 07/12/2033 | Spot Bond | 2.72000 | 160.33144 | | 2.72000 | 203.12485 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 2.33000 | 125.78741 | | 2.33000 | 271.93125 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.22000 | 126.80145 | | 2.22000 | 274.12424 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.94000 | 120.33666 | | 2.94000 | 260.14335 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.69500 | 101.48722 | | 2.69500 | 128.94668 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34786 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 2.22500 | 132.85974 | | 2.22500 | 128.78957 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57069 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.79713 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19248 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.37000 | 110.22606 | | 2.37000 | 110.21901 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | 22.23306 | | 104.97509 | 22.17557 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 25.97129 | | 101.07593 | 25.90636 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 19.20307 | | 100.44759 | 19.15533 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 24.48652 | | 100.76967 | 24.42546 | | | 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 | 2.01000 | | 119.74544 | | 2.01000 | 119.73885 | | | 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 | 2.31000 | | 98.05010 | | 2.31000 | 112.42391 | | | 4,620,000,000,000.00 | 2,000,000,000 | 1,000,000,000.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.67360 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.34000 | | 97.78612 | | 2.34000 | 112.12114 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74099 | | | 0.00 | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.42000 | | 124.96493 | | 2.42000 | 342.28326 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04088 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69542 | | | 0.00 | 0 | 0.00 |
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 6.14500 | | 103.09066 | | 6.14500 | 103.07352 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.65000 | | 102.87466 | | 7.65000 | 102.85332 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 8.02500 | | 103.60419 | | 8.02500 | 103.58168 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.19500 | | 108.72411 | | 8.19500 | 108.70012 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.69500 | | 102.29237 | | 8.69500 | 102.26832 | | | 0.00 | 0 | 1,960,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 8.90000 | | 101.47555 | | 8.90000 | 101.45128 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.49000 | | 92.83499 | | 9.49000 | 92.81121 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 9.51000 | | 108.44180 | | 9.51000 | 108.41413 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 9.85000 | | 100.74251 | | 9.85000 | 99.88846 | | | 0.00 | 0 | 500,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.26000 | | 97.42277 | | 10.26000 | 97.39629 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRX45 | On 14/04/2045 | Spot Bond | 10.11000 | | 81.85022 | 10.11000 | 81.82804 | | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01824 | | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.02016 | | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.02492 | | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.03257 | | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.03830 | | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.06312 | | | | 0.00 | 0 | 0.00 |
| FS2A1 | On 20/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.73183 | | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.76345 | | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.60493 | | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.79198 | | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.82366 | | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.85005 | | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.96605 | | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.83597 | | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.92887 | | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 9.02500 | | 102.98812 | 9.02500 | 102.96315 | | | | 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 | | 100.00000 | 0.00000 | 101.27500 | | | | 0.00 | 0 | 0.00 |
| GRB01U | On 08/12/2019 | Spot Bond | 100.00000 | | 15.04076 | 100.00000 | 14.92537 | | | | 0.00 | 0 | 0.00 |
| GRB02U | On 08/12/2017 | Spot Bond | 100.00000 | | 22.14524 | 100.00000 | 21.97533 | | | | 0.00 | 0 | 0.00 |
| GRB03U | On 03/03/2019 | Spot Bond | 100.00000 | | 12.47066 | 100.00000 | 12.36938 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRDB1 | On 10/01/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23035 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25597 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30545 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36685 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45207 | | | 0.00 | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.59296 | | | 0.00 | 0 | 5,000,000.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55424 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24894 | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34529 | | | 0.00 | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37562 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83558 | | | 0.00 | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.09527 | | | 0.00 | 0 | 0.00 |
| GRX01U | On 30/06/2032 | Spot Bond | 100.00000 | 0.00001 | | 100.00000 | 0.00001 | | | 0.00 | 0 | 0.00 |
| GSIS02 | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65849 | | | 0.00 | 0 | 0.00 |
| GSIS03 | On 26/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08819 | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.59682 | | | 0.00 | 0 | 0.00 |
| HIL01U | On 21/11/2019 | Spot Bond | 100.00000 | 17.12655 | | 100.00000 | 16.99799 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.66749 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29244 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16121 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| HILB04 | On 01/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17490 | | | 0.00 | 0 | 0.00 |
| HILC16 | On 22/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31815 | | | 0.00 | 0 | 0.00 |
| HILC17 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28700 | | | 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 | 100.00000 | | 0.00000 | 101.48858 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | | 7.48988 | 102.37920 | | 7.48988 | 98.55283 | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55541 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | | 8.48990 | 102.09605 | | 8.48990 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.64132 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | | 8.94009 | 102.18299 | | 8.94009 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74628 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.58570 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74882 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.81010 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13189 | | | 0.00 | 0 | 0.00 |
| HPF04/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 9.05500 | 105.19405 | | 9.05500 | 105.16873 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 8.16500 | 111.01167 | | 8.16500 | 110.98754 | | | 0.00 | 0 | 850,000,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 2.03000 | 128.57602 | | 2.03000 | 277.96202 | | | 0.00 | 0 | 1,600,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 2.03000 | 131.42943 | | 2.03000 | 284.13068 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 9.42000 | 102.29804 | | 9.42000 | 102.27246 | | | 0.00 | 0 | 3,763,600,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 9.42000 | 102.27188 | | 9.42000 | 102.24631 | | | 0.00 | 0 | 1,600,000,000.00 |
| HWF01U | On 26/03/2015 | Spot Bond | 100.00000 | 80.93126 | | 100.00000 | 80.75221 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | 100.00000 | 20.97152 | | 100.00000 | 26.15020 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | 100.00000 | 64.57180 | | 100.00000 | 65.87393 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | 100.00000 | 30.04555 | | 100.00000 | 31.48001 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | 23.10812 | | 100.00000 | 23.05214 | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | 100.00000 | 82.23122 | | 100.00000 | 82.04930 | | | 0.00 | 0 | 0.00 |
| HWY023/R197 | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.70000 | 118.78972 | | 1.70000 | 118.78426 | | | 1,360,000,000,000.00 | 800,000,000 | 19,303,665,400.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.77000 | 126.12553 | | 1.77000 | 126.11948 | | | 16,107,000,000,000.00 | 9,100,000,000 | 98,036,212,400.00 |
| I2046 | On 31/03/2046 | Spot Bond | 1.79000 | 127.05391 | | 1.79000 | 127.04769 | | | 2,327,000,000,000.00 | 1,300,000,000 | 00,639,109,900.00 |
| I2050 | On 31/12/2050 | Spot Bond | 1.81000 | 135.39785 | | 1.81000 | 135.39122 | | | 2,823,600,000,000.00 | 1,560,000,000 | 21,467,610,604.00 |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.30000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 7.47500 | 103.64671 | | 7.47500 | 103.62580 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61439 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50072 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 8.16000 | 104.28424 | | 8.16000 | 104.26120 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| IBL22 | On 15/03/2018 | Spot Bond | 7.92500 | 108.65045 | | 7.92500 | 108.62712 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 7.98000 | 103.43194 | | 7.98000 | 103.40995 | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15336 | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.84000 | 101.12899 | | 1.84000 | 130.36290 | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.29500 | 104.09513 | | 2.29500 | 132.26164 | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.05747 | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53958 | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.04500 | 104.14821 | | 8.04500 | 104.12565 | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50405 | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23544 | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95470 | | | 0.00 | 0 | 0.00 |
| IBL43/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 8.64500 | 98.06231 | | 8.64500 | 98.03950 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.11500 | 95.89486 | | 9.11500 | 95.87163 | | | 0.00 | 0 | 2,460,000,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15790 | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 8.12500 | 99.55454 | | 8.12500 | 99.53276 | | | 0.00 | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 9.16500 | 103.43780 | | 9.16500 | 103.38908 | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03075 | | | 0.00 | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17453 | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.90000 | 102.03249 | | 7.90000 | 102.01101 | | | 1,580,000,000,000.00 | 200,000,000 | 100,000,000.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.42500 | 102.37974 | | 8.42500 | 102.35679 | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29480 | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88979 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IBL58 | On 13/02/2017 | Spot Bond | 7.69500 | 104.79070 | | 7.69500 | 104.76920 | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.38500 | 106.19250 | | 8.38500 | 106.16880 | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.53000 | 108.09554 | | 9.53000 | 108.06819 | | | 0.00 | 0 | 0.00 |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96323 | | | 0.00 | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27685 | | | 0.00 | 0 | 0.00 |
| IBL63 | On 29/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19747 | | | 0.00 | 0 | 0.00 |
| IBL64 | On 29/07/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22247 | | | 0.00 | 0 | 0.00 |
| IBL65 | On 29/07/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24733 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00667 | | 100.00000 | 0.00666 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39021 | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36135 | | | 0.00 | 500,000,000 | 250,000,000.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 8.75000 | 99.72308 | | 8.75000 | 99.69962 | | | 0.00 | 0 | 0.00 |
| IDCG04 | On 24/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71096 | | | 0.00 | 0 | 0.00 |
| IDCG05 | On 24/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73454 | | | 0.00 | 0 | 0.00 |
| IDCG06 | On 24/11/2024 | Spot Bond | 9.75000 | 105.31583 | | 9.75000 | 99.65349 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 100.97841 | | 5.00000 | 100.96478 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 100.97841 | | 5.00000 | 100.96478 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 102.06077 | | 5.00000 | 102.04707 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 100.98164 | | 5.00000 | 100.96794 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 101.17753 | | 4.00000 | 101.16646 | | | 0.00 | 0 | 0.00 |
| IDCP06 | On 17/10/2019 | Spot Bond | 4.00000 | 103.61970 | | 4.00000 | 100.79744 | | | 0.00 | 0 | 0.00 |
| IDW01U | On 30/06/2016 | Spot Bond | 100.00000 | 33.01404 | | 100.00000 | 32.91097 | | | 0.00 | 0 | 0.00 |
| IDW02U | On 30/06/2016 | Spot Bond | 100.00000 | 32.87831 | | 100.00000 | 32.77566 | | | 0.00 | 0 | 0.00 |
| IDW03U | On 30/06/2016 | Spot Bond | 100.00000 | 32.87831 | | 100.00000 | 32.77566 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 106.90435 | | 9.20000 | 106.87793 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99513 | | | 0.00 | 500,000,000 | 250,000,000.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 7.59053 | | 100.00000 | 7.57174 | | | 0.00 | 0 | 0.00 |
| IM1002 | On 12/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.74443 | | | 0.00 | 0 | 0.00 |
| IM103U | On 26/01/2015 | Spot Bond | 100.00000 | 93.11224 | | 100.00000 | 92.87532 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 8.91000 | 102.57209 | | 8.91000 | 102.54750 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96221 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 14.93338 | | 100.00000 | 14.89720 | | | 0.00 | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | 100.00000 | 65.39902 | | 100.00000 | 65.19484 | | | 0.00 | 0 | 0.00 |
| IN262U | On 15/01/2015 | Spot Bond | 100.00000 | 95.80052 | | 100.00000 | 95.54974 | | | 0.00 | 0 | 0.00 |
| IN269U | On 25/07/2017 | Spot Bond | 100.00000 | 11.74299 | | 100.00000 | 11.69135 | | | 0.00 | 0 | 0.00 |
| IN272U | On 10/11/2017 | Spot Bond | 100.00000 | 24.58852 | | 100.00000 | 24.35928 | | | 0.00 | 0 | 0.00 |
| IN276U | On 30/06/2021 | Spot Bond | 100.00000 | 1.15239 | | 100.00000 | 1.15019 | | | 0.00 | 0 | 0.00 |
| IN277U | On 30/06/2021 | Spot Bond | 100.00000 | 8.30805 | | 100.00000 | 8.16287 | | | 0.00 | 0 | 0.00 |
| IN281U | On 28/11/2019 | Spot Bond | 100.00000 | 15.50207 | | 100.00000 | 15.37904 | | | 0.00 | 0 | 0.00 |
| IN285U | On 12/03/2015 | Spot Bond | 100.00000 | 83.52403 | | 100.00000 | 83.33333 | | | 0.00 | 0 | 0.00 |
| IN286U | On 15/07/2019 | Spot Bond | 100.00000 | 10.53047 | | 100.00000 | 17.74297 | | | 0.00 | 0 | 0.00 |
| IN290U | On 31/12/2016 | Spot Bond | 100.00000 | 25.10090 | | 100.00000 | 24.47279 | | | 0.00 | 0 | 0.00 |
| INA502 | On 06/01/2015 | Spot Bond | 6.25000 | 99.88028 | | 6.25000 | 99.74381 | | | 0.00 | 0 | 0.00 |
| INA503 | On 13/01/2015 | Spot Bond | 6.25000 | 99.76085 | | 6.25000 | 99.62470 | | | 0.00 | 0 | 0.00 |
| INA504 | On 20/01/2015 | Spot Bond | 6.35000 | 99.63599 | | 6.35000 | 99.49801 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA505 | On 27/01/2015 | Spot Bond | 6.35000 | 99.51524 | | 6.35000 | 99.37760 | | | 0.00 | 0 | 0.00 |
| INA506 | On 03/02/2015 | Spot Bond | 6.35000 | 99.39478 | | 6.35000 | 99.25747 | | | 0.00 | 0 | 0.00 |
| INA507 | On 10/02/2015 | Spot Bond | 6.35000 | 99.27462 | | 6.35000 | 99.13764 | | | 0.00 | 0 | 0.00 |
| INA508 | On 17/02/2015 | Spot Bond | 6.40000 | 99.14814 | | 6.40000 | 99.01044 | | | 0.00 | 0 | 0.00 |
| INA509 | On 24/02/2015 | Spot Bond | 6.45000 | 99.02011 | | 6.45000 | 98.88169 | | | 0.00 | 0 | 0.00 |
| INA511 | On 10/03/2015 | Spot Bond | 6.45000 | 98.77813 | | 6.45000 | 98.64038 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95174 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 11.00638 | 100.96450 | | 11.00638 | 100.70174 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 11.00638 | 99.96921 | | 11.00638 | 99.93981 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04935 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04649 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | 101.55845 | | 6.50000 | 101.54061 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16631 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.54469 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.27897 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48260 | | | 0.00 | 0 | 0.00 |
| ING211/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15973 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49462 | | | 0.00 | 0 | 0.00 |
| ING241 | On 03/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00819 | | | 0.00 | 0 | 0.00 |
| ING242 | On 10/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88470 | | | 0.00 | 0 | 0.00 |
| ING243 | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75469 | | | 0.00 | 0 | 0.00 |
| ING244 | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74634 | | | 0.00 | 0 | 0.00 |
| ING251 | On 12/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.58137 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ING263 | On 15/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34101 | | | 0.00 | 0 | 0.00 |
| ING270 | On 18/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.92822 | | | 0.00 | 0 | 0.00 |
| ING273 | On 28/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 105.66928 | | | 0.00 | 0 | 0.00 |
| ING274 | On 28/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.88046 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94528 | | | 0.00 | 0 | 0.00 |
| INGR04 | On 08/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.53904 | | | 0.00 | 0 | 0.00 |
| INLV01 | On 12/08/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33536 | | | 0.00 | 0 | 0.00 |
| IP272U | On 13/01/2015 | Spot Bond | 100.00000 | | 96.30607 | | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.69807 | | | 0.00 | 0 | 0.00 |
| IPF01/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.61651 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.63754 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | | 8.67000 | 102.12728 | | 8.67000 | 102.10347 | | | 0.00 | 0 | 0.00 |
| IPF07 | On 01/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.92304 | | | 0.00 | 0 | 0.00 |
| IPF08 | On 01/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.92116 | | | 0.00 | 0 | 0.00 |
| IPF09 | On 01/07/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.91993 | | | 0.00 | 0 | 0.00 |
| IPF10 | On 15/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53357 | | | 0.00 | 0 | 0.00 |
| IPF11 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.61148 | | | 0.00 | 0 | 0.00 |
| IPFC03 | On 15/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.63838 | | | 0.00 | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | | 9.55000 | 100.17029 | | 9.55000 | 100.14448 | | | 0.00 | 0 | 1,850,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17988 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | | 8.61500 | 105.27999 | | 8.61500 | 105.25547 | | | 0.00 | 0 | 1,610,000,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.86289 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.72260 | | | 0.00 | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12338 | | | 0.00 | 0 | 20,000,000.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.05263 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 8.65500 | | 101.10112 | | 8.65500 | 101.07810 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.61420 | | | 0.00 | 0 | 40,000,000.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51082 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.38500 | | 97.16274 | | 3.38500 | 126.88327 | | | 0.00 | 0 | 1,500,000,000.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.55000 | | 142.84220 | | 3.55000 | 142.82840 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91099 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.81645 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.74652 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40026 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00009 | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.70000 | | 98.46618 | | 3.70000 | 99.31609 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 3.70000 | | 98.38409 | | 3.70000 | 105.62694 | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44590 | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12028 | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 10.26500 | | 111.83148 | | 10.26500 | 111.80056 | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.75875 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.65000 | | 141.29651 | | 3.65000 | 141.28247 | | | 0.00 | 0 | 0.00 |
| IVA502 | On 08/01/2015 | Spot Bond | 6.25000 | | 99.84613 | | 6.25000 | 99.70975 | | | 0.00 | 0 | 0.00 |
| IVA503 | On 15/01/2015 | Spot Bond | 6.25000 | | 99.72678 | | 6.25000 | 99.59072 | | | 0.00 | 0 | 0.00 |
| IVA504 | On 22/01/2015 | Spot Bond | 6.35000 | | 99.60146 | | 6.35000 | 99.46358 | | | 0.00 | 0 | 0.00 |
| IVA505 | On 22/01/2015 | Spot Bond | 6.35000 | | 99.60146 | | 6.35000 | 99.34325 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVA506 | On 05/02/2015 | Spot Bond | 6.35000 | | 99.36042 | | 6.35000 | 99.22320 | | | 0.00 | 0 | 0.00 |
| IVA507 | On 12/02/2015 | Spot Bond | 6.35000 | | 99.24034 | | 6.35000 | 99.10345 | | | 0.00 | 0 | 0.00 |
| IVA508 | On 19/02/2015 | Spot Bond | 6.40000 | | 99.11368 | | 6.40000 | 98.97607 | | | 0.00 | 0 | 0.00 |
| IVA509 | On 26/02/2015 | Spot Bond | 6.45000 | | 98.98547 | | 6.45000 | 98.84714 | | | 0.00 | 0 | 0.00 |
| IVA510 | On 05/03/2015 | Spot Bond | 6.45000 | | 98.86441 | | 6.45000 | 98.72643 | | | 0.00 | 0 | 0.00 |
| IVA511 | On 12/03/2015 | Spot Bond | 6.45000 | | 98.74366 | | 6.45000 | 98.72643 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04936 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.80682 | | | 0.00 | 0 | 0.00 |
| IVC005/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.54382 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86953 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76039 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78033 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58213 | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.61651 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.62703 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.64806 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.55340 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47903 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28062 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20908 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.85878 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63239 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62614 | | | 0.00 | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85815 | | | 0.00 | 0 | 0.00 |
| IVC028 | On 09/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51118 | | | 0.00 | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.33981 | | | 0.00 | 0 | 0.00 |
| IVC030 | On 29/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14775 | | | 0.00 | 0 | 0.00 |
| IVC032 | On 19/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19429 | | | 0.00 | 0 | 0.00 |
| IVC033 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98021 | | | 0.00 | 0 | 0.00 |
| IVC034 | On 30/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97965 | | | 0.00 | 0 | 0.00 |
| IVC035 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97965 | | | 0.00 | 0 | 0.00 |
| IVC036 | On 16/07/2019 | Spot Bond | 8.98500 | | 104.79845 | | 8.98500 | 105.30021 | | | 0.00 | 0 | 0.00 |
| IVC037 | On 16/07/2019 | Spot Bond | 100.00000 | | 16.08322 | | 100.00000 | 16.02275 | | | 0.00 | 0 | 0.00 |
| IVC038 | On 16/07/2019 | Spot Bond | 100.00000 | | 12.97808 | | 100.00000 | 12.92100 | | | 0.00 | 0 | 0.00 |
| IVC039 | On 17/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42249 | | | 0.00 | 0 | 0.00 |
| IVC040 | On 24/07/2021 | Spot Bond | 9.17000 | | 104.17634 | | 9.17000 | 104.87549 | | | 0.00 | 0 | 0.00 |
| IVC041 | On 29/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30535 | | | 0.00 | 0 | 0.00 |
| IVC042 | On 14/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91911 | | | 0.00 | 0 | 0.00 |
| IVC043 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27164 | | | 0.00 | 0 | 0.00 |
| IVC044 | On 16/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.74357 | | | 0.00 | 0 | 0.00 |
| IVC045 | On 24/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28577 | | | 0.00 | 0 | 0.00 |
| IVC046 | On 24/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.49809 | | | 0.00 | 0 | 0.00 |
| IVC047 | On 27/10/2015 | Spot Bond | 7.45500 | | 106.36264 | | 7.45500 | 101.29885 | | | 0.00 | 0 | 0.00 |
| IVC048 | On 06/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17822 | | | 0.00 | 0 | 0.00 |
| IVC049 | On 21/11/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.83570 | | | 0.00 | 0 | 0.00 |
| IVC050 | On 03/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56867 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IVF57U | On 12/02/2015 | Spot Bond | 100.00000 | | 90.60299 | 100.00000 | 90.38201 | | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.30551 | | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | | 95.56109 | 100.00000 | 95.31543 | | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.35158 | | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | | 36.01898 | 100.00000 | 35.93172 | | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.04212 | | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | 100.00000 | | 93.84312 | 100.00000 | 93.60614 | | | | 0.00 | 0 | 0.00 |
| JDG10U | On 29/01/2015 | Spot Bond | 100.00000 | | 98.85494 | 100.00000 | 98.60530 | | | | 0.00 | 0 | 0.00 |
| JDG11U | On 04/02/2015 | Spot Bond | 100.00000 | | 92.54138 | 100.00000 | 92.31118 | | | | 0.00 | 0 | 0.00 |
| JDG12U | On 18/03/2015 | Spot Bond | 100.00000 | | 83.86040 | 100.00000 | 83.67153 | | | | 0.00 | 0 | 0.00 |
| KAP001 | On 13/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.30195 | | | | 0.00 | 0 | 0.00 |
| KAP002 | On 13/06/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.31291 | | | | 0.00 | 0 | 0.00 |
| KAP003 | On 06/06/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.45899 | | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | 100.00000 | | 59.36432 | 100.00000 | 59.22051 | | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.84748 | | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.44283 | | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.40000 | | 141.80314 | 8.40000 | 141.77091 | | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.14085 | | | | 0.00 | 7,800,000,000 | 3,900,000,000.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.12097 | | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.23312 | | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58268 | | | | 0.00 | 0 | 900,000,000.00 |
| LBK07 | On 16/09/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.12169 | | | | 0.00 | 0 | 0.00 |
| LBK08 | On 30/10/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.02073 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| LBK11 | On 28/11/2019 | Spot Bond | 10.11500 | 104.44521 | | 10.11500 | 98.92661 | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24352 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 8.72500 | 100.45583 | | 8.72500 | 100.43252 | | | 1,745,000,000,000.00 | 200,000,000 | 4,230,000,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 8.77500 | 75.59227 | | 8.77500 | 98.64627 | | | 1,755,000,000,000.00 | 200,000,000 | 2,900,000,000.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.29500 | 102.85765 | | 9.29500 | 102.83226 | | | 0.00 | 0 | 720,000,000.00 |
| LGL05 | On 12/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40008 | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42426 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 9.97500 | 101.13289 | | 9.97500 | 101.10584 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46177 | | | 0.00 | 0 | 175,000,000.00 |
| LOM01 | On 25/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01170 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83419 | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.91469 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.12479 | | | 0.00 | 0 | 0.00 |
| MAQ059 | On 09/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.80985 | | | 0.00 | 0 | 0.00 |
| MAQ060 | On 09/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.42698 | | | 0.00 | 0 | 0.00 |
| MAQ061 | On 05/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.34323 | | | 0.00 | 0 | 0.00 |
| MAQ062 | On 13/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85446 | | | 0.00 | 0 | 0.00 |
| MAQ063 | On 13/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.73890 | | | 0.00 | 0 | 0.00 |
| MAQ064 | On 09/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.78630 | | | 0.00 | 0 | 0.00 |
| MAQ065 | On 14/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26222 | | | 0.00 | 0 | 0.00 |
| MAQ066 | On 24/04/2015 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.15519 | | | 0.00 | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.17113 | | | 0.00 | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.94473 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MBF028 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55006 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12329 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78658 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21332 | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59081 | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.91827 | | | 0.00 | 0 | 0.00 |
| MBF038 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35966 | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51731 | | | 0.00 | 0 | 0.00 |
| MBF040 | On 06/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98241 | | | 0.00 | 0 | 0.00 |
| MBF041 | On 07/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00097 | | | 0.00 | 0 | 0.00 |
| MBF042 | On 07/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02363 | | | 0.00 | 0 | 0.00 |
| MBF043 | On 08/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37601 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | | 100.00000 | 90.57698 | | 100.00000 | 90.35660 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | | 100.00000 | 33.42444 | | 100.00000 | 33.34167 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | | 100.00000 | 81.65548 | | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| MBP29U | On 23/09/2017 | Spot Bond | | 100.00000 | 21.78135 | | 100.00000 | 21.68556 | | | 0.00 | 0 | 0.00 |
| MBP30U | On 24/10/2017 | Spot Bond | | 100.00000 | 21.99710 | | 100.00000 | 21.83200 | | | 0.00 | 0 | 0.00 |
| MBP31U | On 24/10/2017 | Spot Bond | | 100.00000 | 22.08936 | | 100.00000 | 21.92356 | | | 0.00 | 0 | 0.00 |
| MBP32U | On 10/11/2017 | Spot Bond | | 100.00000 | 19.43382 | | 100.00000 | 19.28794 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | | 8.64500 | 103.21307 | | 8.64500 | 103.18907 | | | 0.00 | 0 | 580,000,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | | 8.66500 | 102.68143 | | 8.66500 | 102.65751 | | | 0.00 | 0 | 0.00 |
| MBSA03 | On 09/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37945 | | | 0.00 | 0 | 0.00 |
| MCB6M | On 13/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51134 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.71473 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85079 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.84410 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 7.86000 | | 103.18966 | | 7.86000 | 103.16780 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 8.63500 | | 102.20152 | | 8.63500 | 102.17805 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.42500 | | 102.79484 | | 9.42500 | 102.76913 | | | 0.00 | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01918 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02397 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 9.46500 | | 103.24338 | | 9.46500 | 103.21656 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.62500 | | 103.06112 | | 7.62500 | 103.03983 | | | 1,525,000,000,000.00 | 200,000,000 | 2,570,000,000.00 |
| MIIL01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66154 | | | 0.00 | 0 | 0.00 |
| MIIL02 | On 31/05/2017 | Spot Bond | 8.78500 | | 100.71110 | | 8.78500 | 100.68732 | | | 0.00 | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24748 | | | 0.00 | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.30000 | | 108.12106 | | 9.30000 | 106.38632 | | | 0.00 | 0 | 400,000,000.00 |
| MMIG03 | On 01/06/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64624 | | | 0.00 | 0 | 0.00 |
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | | 22.03766 | | 100.00000 | 21.98309 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.85908 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.48500 | | 100.68724 | | 8.48500 | 100.66425 | | | 0.00 | 0 | 140,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 7.57500 | | 105.24182 | | 7.57500 | 105.22057 | | | 0.00 | 0 | 0.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 8.47500 | | 108.38165 | | 8.47500 | 108.35721 | | | 5,085,000,000,000.00 | 600,000,000 | 1,730,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | | 6.80402 | | 100.89771 | 6.78740 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | | 6.89327 | | 100.61875 | 6.87648 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| 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 | 100.00000 | | 0.00000 | 100.91891 | | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99237 | | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07778 | | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.65997 | | 100.00000 | 0.65837 | | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.65997 | | 100.00000 | 0.65837 | | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | 8.89500 | 97.37469 | | 8.89500 | 97.35128 | | | 0.00 | 0 | 0.00 |
| NBK10A | | On 25/07/2016 | Spot Bond | 7.59000 | 101.96968 | | 7.59000 | 101.94904 | | | 0.00 | 0 | 0.00 |
| NBK11A | | On 28/11/2020 | Spot Bond | 8.98500 | 100.48117 | | 8.98500 | 100.45677 | | 5,391,000,000,000.00 | 600,000,000 | 300,000,000.00 | |
| NBK12A | | On 19/03/2021 | Spot Bond | 8.75000 | 105.59101 | | 8.75000 | 105.56604 | | | 0.00 | 0 | 0.00 |
| NBK12B | | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77713 | | | 0.00 | 0 | 0.00 |
| NBK13A | | On 19/03/2024 | Spot Bond | 9.23000 | 105.77381 | | 9.23000 | 105.74744 | | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.85931 | | | 0.00 | 0 | 0.00 |
| NBK14A | | On 26/06/2021 | Spot Bond | 9.11000 | 100.99137 | | 9.11000 | 100.81918 | | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78635 | | | 0.00 | 2,000,000,000 | 1,000,000,000.00 |
| NBK15B | | On 27/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.92340 | | | 0.00 | 0 | 0.00 |
| NBK16B | | On 25/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41505 | | | 0.00 | 0 | 0.00 |
| NBK17B | | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71920 | | | 0.00 | 0 | 0.00 |
| NBK18B | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 105.72086 | | | 0.00 | 0 | 0.00 |
| NBK19B | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00009 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK21B | On 10/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92081 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.44500 | 105.16696 | | 7.44500 | 105.14572 | | | 0.00 | 0 | 790,000,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24732 | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.46500 | 114.62902 | | 8.46500 | 114.60278 | | | 0.00 | 0 | 1,520,000,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.57500 | 37.23624 | | 10.57500 | 37.22599 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.37500 | 102.56049 | | 7.37500 | 102.54022 | | | 0.00 | 0 | 930,000,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.65823 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.58381 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.77000 | 104.34222 | | 7.77000 | 104.32024 | | | 0.00 | 0 | 1,880,000,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11100 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94624 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36580 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.81044 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.67306 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61242 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.71718 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56166 | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33954 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30548 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.08297 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97289 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92491 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03017 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02252 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.49375 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01781 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13259 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13251 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17623 | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15244 | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | 9.74500 | | 107.45285 | | 9.74500 | 108.22823 | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15152 | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | 9.78000 | | 106.18686 | | 9.78000 | 107.08815 | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15244 | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13725 | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.17646 | | | 0.00 | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15393 | | | 0.00 | 0 | 0.00 |
| NCLN91 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15577 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 8.16500 | | 104.61489 | | 8.16500 | 104.59176 | | | 0.00 | 0 | 0.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52832 | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.28900 | | | 0.00 | 0 | 0.00 |
| NED15 | On 08/04/2024 | Spot Bond | 9.84500 | | 105.44010 | | 9.84500 | 106.02857 | | | 0.00 | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.79145 | | | 0.00 | 0 | 0.00 |
| NED17 | On 14/10/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.82971 | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86521 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NEDH1A | On 20/11/2018 | Spot Bond | 9.97500 | 117.66755 | | 9.97500 | 117.63591 | | | 0.00 | 0 | 1,630,000,000.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.45053 | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98537 | | | 0.00 | 0 | 10,000,000.00 |
| NHM001/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.23000 | 168.39751 | | 2.23000 | 168.38726 | | | 0.00 | 0 | 0.00 |
| NILB11 | On 31/01/2025 | Spot Bond | 2.56000 | 96.90897 | | 2.56000 | 138.90704 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 8.51500 | 107.67055 | | 8.51500 | 107.64616 | | | 0.00 | 0 | 0.00 |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35322 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 9.14500 | 106.31921 | | 9.14500 | 106.49101 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70921 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77753 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67125 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69502 | | | 0.00 | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68078 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.34500 | 106.31401 | | 9.34500 | 107.89726 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69508 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70925 | | | 0.00 | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69977 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.54500 | 106.30897 | | 9.54500 | 106.47551 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72832 | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71874 | | | 0.00 | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72350 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89862 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84095 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73772 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 8.32500 | | 113.88782 | | 8.32500 | 113.86231 | | | 0.00 | 0 | 500,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 9.15000 | | 119.07116 | | 9.15000 | 119.04174 | | | 0.00 | 0 | 300,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 2.12500 | | 172.44396 | | 2.12500 | 172.43394 | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.84000 | | 119.04813 | | 9.84000 | 119.01672 | | | 0.00 | 0 | 2,920,000,000.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.88587 | | | 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 | | 100.00000 | | 0.00000 | 101.67512 | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.05886 | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45039 | | | 0.00 | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66937 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74936 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.92222 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | | 17.19170 | | 100.00000 | 17.15006 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | | 64.60106 | | 100.00000 | 64.44457 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 7.46500 | | 102.69223 | | 7.46500 | 102.67157 | | | 7,465,000,000,000.00 | 1,000,000,000 | 8,860,000,000.00 |
| OML02 | On 21/11/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72994 | | | 0.00 | 0 | 0.00 |
| OML03 | On 27/11/2024 | Spot Bond | 9.66500 | | 103.61718 | | 9.66500 | 99.22857 | | | 0.00 | 0 | 0.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | | 24.25672 | | 100.00000 | 24.19796 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.57000 | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.92511 | | | 0.00 | 0 | 0.00 |
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27310 | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53971 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------------|-------------------|-------------------|
| PMM12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40611 | | | 0.00 | 0 | 0.00 |
| PMM15 | On 04/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52866 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.16553 | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.12984 | | | 0.00 | 2,200,000,000 | 1,100,000,000.00 |
| PPC003 | On 31/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42440 | | | 0.00 | 0 | 0.00 |
| PPC004 | On 30/06/2021 | Spot Bond | 9.40000 | | 102.17311 | | 9.40000 | 101.98449 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23632 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27061 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28604 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32032 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46768 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50193 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32740 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 7.82000 | | 43.08857 | | 7.82000 | 43.07950 | | | 0.00 | 0 | 0.00 |
| R158 | On 15/09/2015 | Spot Bond | 6.47500 | | 108.70763 | | 6.47500 | 108.68849 | | 1,252,267,248,120,000.00 | 93,400,347,200 | 29,290,966,700.00 | |
| R158P | On 15/09/2015 | Spot Bond | 6.56000 | | 95.53796 | | 6.56000 | 95.52092 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.66000 | | 114.79401 | | 6.66000 | 114.77323 | | 1,446,554,312,352,000.00 | 17,200,347,200 | 83,713,557,300.00 | |
| R159P | On 15/09/2016 | Spot Bond | 6.49000 | | 89.66977 | | 6.49000 | 89.65396 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 7.98500 | | 119.41874 | | 8.00000 | 119.26414 | | 3,886,590,142,022,500.00 | 86,736,398,500 | 42,583,970,300.00 | |
| R187P | On 21/12/2026 | Spot Bond | 7.74000 | | 40.27655 | | 7.74000 | 40.26815 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.66000 | | 37.70622 | | 7.66000 | 37.69843 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.72000 | | 284.37525 | | 1.72000 | 284.36186 | | | 442,900,000,000.00 | 257,500,000 | 33,162,002,600.00 |
| R202 | On 07/12/2033 | Spot Bond | 1.69000 | | 235.49274 | | 1.69000 | 235.48186 | | | 6,327,231,222,000.00 | 3,743,923,800 | 71,431,569,900.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R2023 | On 28/02/2023 | Spot Bond | 7.82000 | | 102.15729 | | 7.83000 | 102.07627 | | | 1,966,217,790,000,000.00 | 51,434,500,000 | 48,505,933,400.00 |
| R203 | On 15/09/2017 | Spot Bond | 6.91500 | | 105.64395 | | 6.92500 | 105.59927 | | | 3,746,728,652,209,500.00 | 41,826,269,300 | 98,200,460,700.00 |
| R2030 | On 31/01/2030 | Spot Bond | 8.42000 | | 99.74160 | | 8.42000 | 99.71925 | | | 434,893,000,000,000.00 | 51,650,000,000 | 78,490,957,700.00 |
| R2032 | On 31/03/2032 | Spot Bond | 8.57500 | | 99.14127 | | 8.57500 | 99.11841 | | | 777,409,500,000,000.00 | 90,660,000,000 | 26,998,200,000.00 |
| R2037 | On 31/01/2037 | Spot Bond | 8.64000 | | 102.12771 | | 8.64000 | 102.10423 | | | 57,369,600,000,000.00 | 6,640,000,000 | 85,992,000,000.00 |
| R204 | On 21/12/2018 | Spot Bond | 7.20000 | | 102.91798 | | 7.21500 | 102.84605 | | | 1,932,523,459,200,000.00 | 68,406,036,000 | 19,687,758,400.00 |
| R2044 | On 31/01/2044 | Spot Bond | 8.77000 | | 103.39132 | | 8.77000 | 103.36720 | | | 154,352,000,000,000.00 | 17,600,000,000 | 36,310,000,000.00 |
| R2048 | On 28/02/2048 | Spot Bond | 8.72500 | | 103.17363 | | 8.72500 | 103.14930 | | | 522,278,500,000,000.00 | 59,860,000,000 | 86,856,191,500.00 |
| R207 | On 15/01/2020 | Spot Bond | 7.45000 | | 102.47628 | | 7.46500 | 102.39408 | | | 541,037,625,000,000.00 | 72,622,500,000 | 24,364,015,900.00 |
| R208 | On 31/03/2021 | Spot Bond | 7.59000 | | 97.55215 | | 7.60000 | 97.48436 | | | 1,136,102,645,370,000.00 | 49,684,143,000 | 77,220,951,500.00 |
| R209 | On 31/03/2036 | Spot Bond | 8.55500 | | 79.14591 | | 8.57000 | 79.00743 | | | 1,650,717,192,500,000.00 | 92,953,500,000 | 79,732,800,000.00 |
| R210 | On 31/03/2028 | Spot Bond | 1.65000 | | 176.30027 | | 1.65000 | 176.29232 | | | 0.00 | 0 | 19,532,045,400.00 |
| R211 | On 31/01/2017 | Spot Bond | 1.15000 | | 132.19174 | | 1.14000 | 132.21430 | | | 23,646,300,000,000.00 | 20,562,000,000 | 28,141,771,300.00 |
| R212 | On 31/01/2022 | Spot Bond | 1.74500 | | 136.98677 | | 1.72500 | 137.15548 | | | 18,950,700,000,000.00 | 10,860,000,000 | 88,226,992,700.00 |
| R213 | On 28/02/2031 | Spot Bond | 8.44500 | | 89.70609 | | 8.46000 | 89.56665 | | | 277,693,489,440,000.00 | 32,882,592,000 | 22,948,411,700.00 |
| R214 | On 28/02/2041 | Spot Bond | 8.65000 | | 80.01288 | | 8.65000 | 79.99417 | | | 1,337,402,450,000,000.00 | 54,613,000,000 | 34,823,060,000.00 |
| R227C | On 15/03/2015 | Spot Bond | 6.72000 | | 98.63799 | | 6.72000 | 98.62008 | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | 6.56000 | | 95.53796 | | 6.56000 | 95.52092 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 6.48000 | | 92.59038 | | 6.48000 | 92.57407 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 6.49000 | | 89.66977 | | 6.49000 | 89.65396 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | 6.63000 | | 96.95330 | | 6.63000 | 96.93623 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | 6.50000 | | 93.95216 | | 6.50000 | 93.93565 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 6.48000 | | 91.02083 | | 6.48000 | 91.00489 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R330C | On 21/12/2016 | Spot Bond | 6.54000 | 88.06317 | | 6.54000 | 88.04760 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 6.90000 | 84.54267 | | 6.90000 | 84.52692 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 6.95000 | 81.60580 | | 6.95000 | 81.59048 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 7.22000 | 78.15377 | | 7.22000 | 78.13854 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 7.20000 | 75.48862 | | 7.20000 | 75.47396 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 7.18000 | 72.92845 | | 7.18000 | 72.91432 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 7.17000 | 70.43487 | | 7.17000 | 70.42124 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 7.42500 | 67.08736 | | 7.42500 | 67.07393 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 7.40500 | 64.76048 | | 7.40500 | 64.74755 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 7.52000 | 62.00164 | | 7.52000 | 61.98907 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 7.49000 | 59.87550 | | 7.49000 | 59.86340 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 7.46000 | 57.83900 | | 7.46000 | 57.82737 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 7.43000 | 55.88796 | | 7.43000 | 55.87676 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 7.39000 | 54.06253 | | 7.39000 | 54.05175 | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 7.35000 | 52.31694 | | 7.35000 | 52.30656 | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 7.94000 | 47.81710 | | 7.94000 | 47.80688 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 7.90000 | 46.16811 | | 7.90000 | 46.15829 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 7.86000 | 44.59317 | | 7.86000 | 44.58373 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 7.82000 | 43.08857 | | 7.82000 | 43.07950 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 7.78000 | 41.65081 | | 7.78000 | 41.64207 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 7.74000 | 40.27655 | | 7.74000 | 40.26815 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 7.70000 | 38.96268 | | 7.70000 | 38.95459 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 7.66000 | 37.70622 | | 7.66000 | 37.69843 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.09120 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RCSB04 | On 25/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49218 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.42166 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.23486 | | | 0.00 | 0 | 0.00 |
| RCSB07 | On 10/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45286 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | | 22.63429 | | 100.00000 | 22.57946 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | | 10.10568 | | 100.00000 | 10.08120 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | | 22.10989 | | 100.00000 | 22.05515 | | | 0.00 | 0 | 0.00 |
| RCSB4U | On 07/11/2015 | Spot Bond | 100.00000 | | 61.34893 | | 100.00000 | 61.07915 | | | 0.00 | 0 | 0.00 |
| RCSB5U | On 10/12/2016 | Spot Bond | 100.00000 | | 32.03876 | | 100.00000 | 31.78739 | | | 0.00 | 0 | 0.00 |
| RDF01U | On 04/09/2017 | Spot Bond | 100.00000 | | 18.78734 | | 100.00000 | 22.21033 | | | 0.00 | 0 | 0.00 |
| RDF02U | On 04/12/2020 | Spot Bond | 100.00000 | | 10.06803 | | 100.00000 | 10.00239 | | | 0.00 | 0 | 0.00 |
| RDF03U | On 04/04/2018 | Spot Bond | 100.00000 | | 14.87365 | | 100.00000 | 18.27816 | | | 0.00 | 0 | 0.00 |
| RDF04U | On 04/10/2018 | Spot Bond | 100.00000 | | 10.72808 | | 100.00000 | 12.75406 | | | 0.00 | 0 | 0.00 |
| RDF05U | On 04/12/2019 | Spot Bond | 100.00000 | | 9.58284 | | 100.00000 | 13.07921 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15252 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38049 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37551 | | | 0.00 | 0 | 0.00 |
| RDFB04 | On 27/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.67807 | | | 0.00 | 0 | 0.00 |
| RDFB05 | On 27/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71265 | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08459 | | | 0.00 | 0 | 0.00 |
| RDFC16 | On 26/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59458 | | | 0.00 | 0 | 0.00 |
| RDFC17 | On 26/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65280 | | | 0.00 | 0 | 0.00 |
| RDFC18 | On 25/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65624 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09306 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.64612 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15631 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41782 | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43823 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64334 | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45257 | | | 0.00 | 0 | 0.00 |
| RES31 | On 02/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.33403 | | | 0.00 | 0 | 0.00 |
| RES32 | On 20/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46896 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On 24/07/2038 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 83.21551 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 83.07376 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 87.42361 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 86.09379 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00016 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 80.92302 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.73924 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | 107.11895 | | 12.35000 | 107.08407 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | 14.70853 | | 100.00000 | 14.67290 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57932 | | | 0.00 | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81472 | | | 0.00 | 0 | 0.00 |
| RPG03 | On 23/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13058 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | 3.79012 | | 100.00000 | 3.78074 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | 25.71064 | | 100.00000 | 25.64836 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------------|------------------|------------------|
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | | 37.90113 | 100.00000 | 37.80931 | | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | | 13.13926 | 100.00000 | 13.12315 | | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | | 31.68867 | 100.00000 | 31.61190 | | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.80799 | | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 79.43187 | | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 8.90000 | | 106.97258 | 8.90000 | 106.94700 | | | | 0.00 | 0 | 830,000,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 9.08000 | | 103.10793 | 9.08000 | 103.08278 | | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 9.69000 | | 87.65076 | 9.69000 | 104.72076 | | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 96.25654 | | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.86000 | | 106.19217 | 7.86000 | 106.16955 | | | 471,600,000,000.00 | 60,000,000 | 1,210,000,000.00 | |
| SBK12/R157 | On 25/11/2020 | Spot Bond | 10.00000 | | 105.31300 | 10.00000 | 105.28600 | | | | 0.00 | 0 | 0.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.58523 | | | | 0.00 | 0 | 40,000,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 8.97500 | | 102.48161 | 8.97500 | 102.45689 | | | | 0.00 | 0 | 0.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.43273 | | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.56727 | | | | 0.00 | 0 | 0.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 103.05110 | | | | 0.00 | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.52827 | | | | 0.00 | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.50158 | | | | 0.00 | 0 | 0.00 |
| SBK20 | On 02/12/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.71080 | | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 7.12500 | | 101.92990 | 7.12500 | 101.91054 | | | | 0.00 | 0 | 0.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 8.71500 | | 100.96556 | 8.71500 | 100.94190 | | | | 0.00 | 0 | 2,370,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 7.93500 | | 107.67627 | 7.93500 | 107.65313 | | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 7.96000 | | 107.65877 | 7.96000 | 107.63555 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| SBN31 | On 15/09/2015 | Spot Bond | | 7.72500 | 107.82355 | | 7.72500 | 107.80097 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | | 8.32500 | 102.21682 | | 8.32500 | 102.19379 | | | 3,330,000,000,000.00 | 400,000,000 | 200,000,000.00 |
| SBN34 | On 15/09/2015 | Spot Bond | | 7.87000 | 107.72182 | | 7.87000 | 107.69885 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | | 8.02000 | 107.61676 | | 8.02000 | 107.59339 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.28479 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85736 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | | 7.97500 | 104.63958 | | 7.97500 | 104.61698 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.83547 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02844 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.96262 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | | 9.07000 | 105.54239 | | 9.07000 | 105.51667 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | | 9.90000 | 102.23713 | | 9.90000 | 102.20984 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.96116 | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92672 | | | 0.00 | 6,820,000,000 | 3,410,000,000.00 |
| SBS23 | On 23/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93985 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.04469 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | | 8.79500 | 101.13583 | | 8.79500 | 101.11178 | | | 0.00 | 0 | 2,450,000,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | | 100.00000 | 17.30669 | | 100.00000 | 17.26859 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | | 9.37000 | 108.20916 | | 9.37000 | 108.18224 | | | 0.00 | 0 | 2,500,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.44072 | | | 0.00 | 0 | 0.00 |
| SBS29 | On 12/06/2019 | Spot Bond | | 8.88000 | 99.73519 | | 8.88000 | 99.71139 | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | | 9.91000 | 89.24893 | | 9.91000 | 89.22509 | | | 0.00 | 0 | 0.00 |
| SBS30 | On 12/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.33392 | | | 0.00 | 400,000,000 | 200,000,000.00 |
| SBS31 | On 27/06/2027 | Spot Bond | | 9.65000 | 101.43991 | | 9.65000 | 101.41365 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBS32 | On 19/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19564 | | | 0.00 | 0 | 0.00 |
| SBS33 | On 19/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20103 | | | 0.00 | 0 | 0.00 |
| SBS34 | On 19/09/2024 | Spot Bond | 9.80000 | | 102.46616 | | 9.80000 | 104.64161 | | | 0.00 | 0 | 1,500,000,000.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.30000 | | 97.52828 | | 9.30000 | 97.50379 | | | 0.00 | 0 | 180,000,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.66000 | | 105.06223 | | 7.66000 | 105.04077 | | | 0.00 | 0 | 2,720,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.33000 | | 125.78741 | | 2.33000 | 271.93125 | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.78500 | | 102.49016 | | 1.78500 | 130.50718 | | | 0.00 | 0 | 0.00 |
| SCM10U | On 15/09/2017 | Spot Bond | 100.00000 | | 23.38248 | | 100.00000 | 23.19903 | | | 0.00 | 0 | 0.00 |
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SGI002 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.56764 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 21.76615 | | 100.00000 | 21.71225 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 165.06768 | | 0.00000 | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.41000 | | 114.89804 | | 2.41000 | 128.87955 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 101.55845 | | 6.50000 | 101.54061 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.57973 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00004 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38657 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 8.95500 | | 99.57370 | | 8.95500 | 99.54975 | | | 0.00 | 0 | 300,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16180 | | | 0.00 | 0 | 0.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.93240 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14494 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | 23.16424 | | 100.00000 | 23.10812 | | | 0.00 | 0 | 0.00 |
| SHS11U/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35909 | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | 100.00000 | 85.79210 | | 100.00000 | 85.53213 | | | 0.00 | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36281 | | | 0.00 | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | 100.00000 | 32.84934 | | 100.00000 | 32.76800 | | | 0.00 | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | 100.00000 | 27.53612 | | 100.00000 | 33.55584 | | | 0.00 | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | 100.00000 | 31.21231 | | 100.00000 | 31.11270 | | | 0.00 | 0 | 0.00 |
| SHS19 | On 10/09/2017 | Spot Bond | 9.26500 | 105.17904 | | 9.26500 | 104.99500 | | | 0.00 | 0 | 0.00 |
| SHS20 | On 19/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.58800 | | | 0.00 | 0 | 0.00 |
| SHS21 | On 06/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.80113 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.91000 | 106.16541 | | 7.91000 | 106.14303 | | | 0.00 | 0 | 2,140,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 8.81500 | 102.53616 | | 8.81500 | 102.84629 | | | 0.00 | 0 | 50,000,000.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.32500 | 102.21682 | | 8.32500 | 102.19379 | | | 3,330,000,000,000.00 | 400,000,000 | 3,490,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78426 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95628 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26272 | | | 0.00 | 0 | 0.00 |
| SPDA5 | On 21/08/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75370 | | | 0.00 | 0 | 0.00 |
| SPDA6 | On 21/08/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77405 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02566 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 8.02500 | 102.27069 | | 8.02500 | 102.24858 | | | 0.00 | 0 | 210,000,000.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52035 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77253 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.54357 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.15000 | | 97.14464 | | 9.15000 | 97.12077 | | | 1,830,000,000,000.00 | 200,000,000 | 350,000,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62374 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00020 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38247 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 9.20800 | | 90.18201 | | 9.20800 | 90.15971 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 8.70000 | | 92.41889 | | 8.70000 | 92.39727 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 8.72500 | | 97.38744 | | 8.72500 | 97.36484 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.23938 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 8.10500 | | 102.74207 | | 8.10500 | 102.71952 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.45000 | | 110.60437 | | 2.45000 | 111.01884 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 8.16500 | | 100.92142 | | 8.16500 | 99.62150 | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 8.22500 | | 100.75504 | | 8.22500 | 100.73276 | | | 0.00 | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 9.76000 | | 105.41370 | | 9.76000 | 105.38612 | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53677 | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 9.81000 | | 79.76760 | | 9.81000 | 79.74650 | | | 0.00 | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48329 | | | 0.00 | 0 | 0.00 |
| SSN025 | On 04/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55734 | | | 0.00 | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.49902 | | | 0.00 | 0 | 0.00 |
| SSN027 | On 25/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00020 | | | 0.00 | 0 | 0.00 |
| SSN028 | On 16/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.67605 | | | 0.00 | 0 | 0.00 |
| SSN029 | On 07/12/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1138 | On 02/02/2015 | Spot Bond | 0.00000 | | 101.62434 | | 0.00000 | 99.36428 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SY1186 | On 27/01/2015 | Spot Bond | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | 0.00 | | 0 | 0.00 | |
| SY1192 | On 13/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.20707 | | 0.00 | | 0 | 0.00 | |
| SY1196 | On 17/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.13599 | | 0.00 | | 0 | 0.00 | |
| SY1199 | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.01899 | | 0.00 | | 0 | 0.00 | |
| SY1201 | On 06/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.86317 | | 0.00 | | 0 | 0.00 | |
| SY1202 | On 08/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.82893 | | 0.00 | | 0 | 0.00 | |
| SY1204 | On 08/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.82851 | | 0.00 | | 0 | 0.00 | |
| SY1205 | On 09/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.79157 | | 0.00 | | 0 | 0.00 | |
| SY1207 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.77341 | | 0.00 | | 0 | 0.00 | |
| SY1208 | On 21/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.60631 | | 0.00 | | 0 | 0.00 | |
| SY1209 | On 19/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.64040 | | 0.00 | | 0 | 0.00 | |
| SY1211 | On 17/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.65385 | | 0.00 | | 0 | 0.00 | |
| SY1212 | On 20/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.62285 | | 0.00 | | 0 | 0.00 | |
| SY1213 | On 27/01/2015 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 | |
| SY1214 | On 28/01/2015 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 | |
| SZ18 | On 30/09/2015 | Spot Bond | 6.93500 | 107.09826 | 6.93500 | 107.07820 | | 0.00 | | 0 | 280,000,000.00 | |
| SZ25 | On 30/09/2025 | Spot Bond | 8.61000 | 104.92570 | 8.61000 | 104.90140 | | 0.00 | | 0 | 0.00 | |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 40.30571 | 100.00000 | 40.20808 | | 0.00 | | 0 | 0.00 | |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33581 | | 0.00 | | 0 | 0.00 | |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.06973 | | 0.00 | | 0 | 0.00 | |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.53963 | | 0.00 | | 0 | 0.00 | |
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.68715 | | 0.00 | | 0 | 0.00 | |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.01443 | | 0.00 | | 0 | 0.00 | |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02116 | | 0.00 | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TFS131 | On 21/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71343 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18329 | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.91000 | | 104.80443 | | 7.91000 | 104.78234 | | | 0.00 | 0 | 230,000,000.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.41694 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45497 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 103.50374 | | 7.83000 | 103.48214 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39603 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44356 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.56049 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39603 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44356 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 83.56859 | | 7.16000 | 103.18475 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53669 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52910 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.71142 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.68674 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.43115 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.34608 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39413 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45497 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | | 103.90558 | | 8.73000 | 103.73683 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38843 | | | 0.00 | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44356 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TH11A6 | On 18/07/2041 | Spot Bond | 8.68500 | 96.60910 | | 8.68500 | 102.04794 | | | 0.00 | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39123 | | | 0.00 | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45809 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54050 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51959 | | | 0.00 | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52685 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.70763 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.70003 | | | 0.00 | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.44460 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.29880 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.30636 | | | 0.00 | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.28808 | | | 0.00 | 0 | 0.00 |
| TH12A1 | On 21/08/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75880 | | | 0.00 | 0 | 0.00 |
| TH12A2 | On 21/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78423 | | | 0.00 | 0 | 0.00 |
| TH12A3 | On 21/08/2019 | Spot Bond | 9.06500 | 102.31951 | | 9.06500 | 103.09658 | | | 0.00 | 0 | 0.00 |
| TH12A4 | On 21/02/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64735 | | | 0.00 | 0 | 0.00 |
| TH12A5 | On 21/02/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67733 | | | 0.00 | 0 | 1,409,000,000.00 |
| TH12A6 | On 21/08/2019 | Spot Bond | 8.97500 | 105.78440 | | 8.97500 | 99.59089 | | | 0.00 | 0 | 0.00 |
| TH12B1 | On 21/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85027 | | | 0.00 | 0 | 0.00 |
| TH12B2 | On 21/02/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71582 | | | 0.00 | 0 | 0.00 |
| TH12C1 | On 21/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93139 | | | 0.00 | 0 | 0.00 |
| TH12C2 | On 21/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78413 | | | 0.00 | 0 | 0.00 |
| TH12D1 | On 21/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25890 | | | 0.00 | 0 | 0.00 |
| TH12D2 | On 21/02/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05993 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH9A10 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46001 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | | 101.06155 | 6.89897 | | 101.06155 | 6.88209 | | | 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 | 100.00000 | | 0.00000 | 101.48907 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47815 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.63548 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.43871 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.71010 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43135 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.45046 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43135 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.45046 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46001 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41989 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.45046 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55551 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55551 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55551 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.70826 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74644 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.69872 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.46154 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.50916 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.49011 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 7.60500 | | 103.36558 | | 7.60500 | 103.34457 | | | 0.00 | 0 | 630,000,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 9.41500 | | 91.63073 | | 9.41500 | 91.57713 | | | 0.00 | 0 | 0.00 |
| TL20/R207 | On 25/11/2020 | Spot Bond | 10.00000 | | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 7.85500 | | 104.68495 | | 7.85500 | 104.66267 | | | 0.00 | 0 | 27,310,000,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.28000 | | 108.30408 | | 9.28000 | 108.27694 | | | 0.00 | 0 | 20,300,000,000.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | | 1.27511 | | 100.00000 | 1.27113 | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.53500 | | 109.03436 | | 9.53500 | 109.00631 | | | 0.00 | 0 | 11,600,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.68500 | | 102.19906 | | 9.68500 | 102.17280 | | | 0.00 | 0 | 17,080,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.77000 | | 94.81429 | | 9.77000 | 94.78931 | | | 0.00 | 0 | 8,510,000,000.00 |
| TN30 | On 09/10/2030 | Spot Bond | 10.12000 | | 112.91234 | | 10.12000 | 105.26856 | | | 0.00 | 0 | 2,500,000,000.00 |
| TN40 | On 09/10/2040 | Spot Bond | 10.56000 | | 111.86027 | | 10.56000 | 104.03052 | | | 0.00 | 0 | 1,500,000,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37626 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74525 | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87016 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89187 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89408 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00108 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22287 | | | 0.00 | 0 | 0.00 |
| TORQ7 | On 15/08/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89300 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.96645 | | | 0.00 | 0 | 0.00 |
| TPDA01/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.31300 | | 10.00000 | 105.28600 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86853 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86571 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TPDA04 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51400 | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.61353 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | | 10.00000 | 99.97323 | | 10.00000 | 99.94648 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | | 9.75000 | 99.97390 | | 9.75000 | 99.94781 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | | 100.00000 | 9.97421 | | 100.00000 | 9.94850 | | | 0.00 | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27526 | | | 0.00 | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29198 | | | 0.00 | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30126 | | | 0.00 | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30312 | | | 0.00 | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35487 | | | 0.00 | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.46845 | | | 0.00 | 0 | 0.00 |
| TSE01U | On 31/07/2019 | Spot Bond | | 100.00000 | 14.23827 | | 100.00000 | 14.17565 | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.60355 | | | 0.00 | 0 | 0.00 |
| TSP158 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.27167 | | | 0.00 | 0 | 0.00 |
| TSP160 | On 19/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.91534 | | | 0.00 | 0 | 0.00 |
| TSP161 | On 05/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.76958 | | | 0.00 | 0 | 0.00 |
| TSP163 | On 19/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.53394 | | | 0.00 | 0 | 0.00 |
| TSP164 | On 02/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.28680 | | | 0.00 | 0 | 0.00 |
| TSP166 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.04248 | | | 0.00 | 0 | 0.00 |
| TSP167 | On 28/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.31100 | | | 0.00 | 0 | 0.00 |
| TSP168 | On 11/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.04551 | | | 0.00 | 0 | 0.00 |
| TSP169 | On 08/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.82730 | | | 0.00 | 0 | 0.00 |
| TSP170 | On 09/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.42516 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TSP171 | On 23/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.23324 | | | 0.00 | 0 | 0.00 |
| TSP172 | On 06/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.93946 | | | 0.00 | 0 | 0.00 |
| TSP173 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.62923 | | | 0.00 | 0 | 0.00 |
| TSP174 | On 03/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.35298 | | | 0.00 | 0 | 0.00 |
| TSP175 | On 17/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.98891 | | | 0.00 | 0 | 0.00 |
| TSP176 | On 02/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93355 | | | 0.00 | 0 | 0.00 |
| TSP177 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.87979 | | | 0.00 | 0 | 0.00 |
| TSP178 | On 29/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.29136 | | | 0.00 | 0 | 0.00 |
| TSP179 | On 26/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.85012 | | | 0.00 | 0 | 0.00 |
| TSP180 | On 10/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.47141 | | | 0.00 | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | 13.46032 | | 100.00000 | 13.42771 | | | 0.00 | 0 | 0.00 |
| TWC04U | On 19/01/2015 | Spot Bond | 100.00000 | 97.86646 | | 100.00000 | 97.61291 | | | 0.00 | 0 | 0.00 |
| TWC067 | On 09/04/2015 | Spot Bond | 100.00000 | 90.19608 | | 100.00000 | 89.32039 | | | 0.00 | 0 | 0.00 |
| TWC068 | On 12/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32740 | | | 0.00 | 0 | 0.00 |
| TWC069 | On 19/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.01196 | | | 0.00 | 0 | 0.00 |
| TWC070 | On 14/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.69180 | | | 0.00 | 0 | 0.00 |
| TWC071 | On 16/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.61483 | | | 0.00 | 0 | 0.00 |
| TWC072 | On 21/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.49819 | | | 0.00 | 0 | 0.00 |
| TWC073 | On 10/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.42500 | | | 0.00 | 0 | 0.00 |
| TWC075 | On 19/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59924 | | | 0.00 | 0 | 0.00 |
| TWC076 | On 26/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58161 | | | 0.00 | 0 | 0.00 |
| TWC077 | On 26/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56399 | | | 0.00 | 0 | 0.00 |
| TWC078 | On 19/03/2015 | Spot Bond | 100.00000 | 82.20721 | | 100.00000 | 82.02247 | | | 0.00 | 0 | 0.00 |
| TWCJ14 | On 14/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.62770 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TWCJ15 | On 26/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63413 | | | 0.00 | 0 | 0.00 |
| TWCM14 | On 14/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.63614 | | | 0.00 | 0 | 0.00 |
| TWCM15 | On 26/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57889 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.00000 | | 111.40829 | | 9.00000 | 111.38121 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00009 | | | 0.00 | 0 | 0.00 |
| VKC05 | On 26/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.71304 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00106 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.03289 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.03429 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00001 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 0 | 0.00 |
| WRS1U | On 25/11/2029 | Spot Bond | 100.00000 | 0.00258 | | 100.00000 | 0.00256 | | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 7.05000 | | 108.25060 | | 7.05000 | 108.22988 | | | 0.00 | 0 | 10,000,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.63000 | | 241.54027 | | 1.63000 | 241.52961 | | | 0.00 | 0 | 0.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 6.79500 | | 101.67956 | | 6.79500 | 101.66114 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.42500 | | 104.20370 | | 7.42500 | 104.18271 | | | 0.00 | 0 | 4,700,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 7.77000 | | 105.30399 | | 7.77000 | 105.28181 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 8.09000 | | 104.70785 | | 8.09000 | 104.68491 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 8.14000 | | 105.01329 | | 8.14000 | 104.99015 | | | 0.00 | 0 | 2,700,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.42500 | | 96.87084 | | 6.42500 | 96.85420 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.35500 | | 95.10520 | | 6.35500 | 95.08886 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|----------------------|--------------------------|
| Z071 | On 01/07/2015 | Spot Bond | 6.42500 | 96.85420 | | 6.42500 | 96.83755 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 7.16000 | 71.60133 | | 7.16000 | 71.58742 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 57.21719 | | 100.00000 | 57.10864 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 30.28578 | | 100.00000 | 30.22832 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 21,290,623,583,134,000.00 | 8,803,508,400 | 20 134 512 004.00 |
| Grand Total: | | | | | | | | | | 21,290,623,723,468,600.00 | 8,803,522,246 | 20 138 375 801.00 |