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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2015

| 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 14/04/2015 | Any day expiry | 12.14030 | 12.14030 | | 11.97450 | 11.97450 | | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | 12.24 | Put | On 14/04/2015 | Any day expiry | 119.71740 | 0.11972 | 276.47640 | 0.27648 | 119.717 | 22.16 | 0.00 | 0 | 500.00 |
| \$ / R | | On 28/04/2015 | Any day expiry | 12.16440 | 12.16440 | | 12.00000 | 12.00000 | | 15.75 | 0.00 | 0 | 4,905.00 |
| \$ / R | 10.80 | Put | On 28/04/2015 | Any day expiry | 0.47940 | 0.00048 | 0.61760 | 0.00062 | 0.479 | 21.50 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | On 28/04/2015 | Any day expiry | 1.78990 | 0.00179 | 2.20760 | 0.00221 | 1.790 | 18.93 | 0.00 | 0 | 250.00 |
| \$ / R | 12.00 | Call | On 28/04/2015 | Any day expiry | 249.75060 | 0.24975 | 159.18890 | 0.15919 | 249.751 | 15.74 | 0.00 | 0 | 250.00 |
| \$ / R | 15.15 | Call | On 28/04/2015 | Any day expiry | 0.33930 | 0.00034 | 0.46550 | 0.00047 | 0.339 | 35.75 | 0.00 | 0 | 300.00 |
| \$ / R | | On 29/04/2015 | Any day expiry | 12.16640 | 12.16640 | | 12.00200 | 12.00200 | | 15.80 | 0.00 | 0 | 758.00 |
| \$ / R | 12.47 | Put | On 29/04/2015 | Any day expiry | 373.30810 | 0.37331 | 513.49220 | 0.51349 | 373.308 | 17.77 | 0.00 | 0 | 500.00 |
| \$ / R | | On 30/04/2015 | Any day expiry | 12.16840 | 12.16840 | | 12.00390 | 12.00390 | | 15.86 | 0.00 | 0 | 0.00 |
| \$ / R | 11.80 | Call | On 30/04/2015 | Any day expiry | 408.89120 | 0.40889 | 284.09740 | 0.28410 | 408.891 | 15.74 | 0.00 | 0 | 10,000.00 |
| \$ / R | | On 06/05/2015 | Any day expiry | 12.18020 | 12.18020 | | 12.01560 | 12.01560 | | 15.77 | 0.00 | 0 | 0.00 |
| \$ / R | 11.66 | Put | On 06/05/2015 | Any day expiry | 26.89030 | 0.02689 | 54.34370 | 0.05434 | 26.890 | 14.92 | 0.00 | 0 | 5,500.00 |
| \$ / R | 12.62 | Call | On 06/05/2015 | Any day expiry | 69.34340 | 0.06934 | 48.23020 | 0.04823 | 69.343 | 18.02 | 0.00 | 0 | 5,500.00 |
| \$ / R | | On 13/05/2015 | Any day expiry | 12.19410 | 12.19410 | | 12.02930 | 12.02930 | | 15.74 | 97,760.00 | 8 | 6,224.00 |
| \$ / R | | On 15/05/2015 | Any day expiry | 12.19810 | 12.19810 | | 12.03320 | 12.03320 | | 15.80 | 0.00 | 0 | 0.00 |
| \$ / R | | On 27/05/2015 | Any day expiry | 12.22210 | 12.22210 | | 12.05670 | 12.05670 | | 15.62 | 0.00 | 0 | 1,389.00 |
| \$ / R | 10.80 | Put | On 27/05/2015 | Any day expiry | 2.71470 | 0.00271 | 3.16660 | 0.00317 | 2.715 | 15.87 | 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 27/05/2015 | Any day expiry | 10.94 | Put | 3.92280 | 0.00392 | 5.93360 | 0.00593 | 3.923 | 15.19 | 0.00 | 0 | 3,655.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 11.15 | Put | 8.72950 | 0.00873 | 14.11720 | 0.01412 | 8.730 | 14.76 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 11.90 | Call | 443.72670 | 0.44373 | 336.67260 | 0.33667 | 443.727 | 14.99 | 0.00 | 0 | 3,655.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 12.21 | Call | 271.10800 | 0.27111 | 202.57230 | 0.20257 | 271.108 | 15.66 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 6.77940 | 0.00678 | 6.92160 | 0.00692 | 6.779 | 30.68 | 0.00 | 0 | 300.00 |
| \$ / R | On 03/06/2015 | Any day expiry | | | 12.23620 | 12.23620 | 12.07040 | 12.07040 | | 15.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/06/2015 | Any day expiry | 12.30 | Call | 261.11210 | 0.26111 | 197.76870 | 0.19777 | 261.112 | 15.96 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 09/06/2015 | Any day expiry | | | 12.24820 | 12.24820 | 12.08220 | 12.08220 | | 15.72 | 0.00 | 0 | 288.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | | | 12.25430 | 12.25430 | 12.08800 | 12.08800 | | 15.76 | 252,254,765.50 | 20,585 | 1,181,068.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.73 | Put | 4.98390 | 0.00498 | 5.45470 | 0.00545 | 4.984 | 15.74 | 0.00 | 0 | 22,850.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.75 | Put | 5.23170 | 0.00523 | 5.73790 | 0.00574 | 5.232 | 15.67 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.80 | Put | 5.90690 | 0.00591 | 6.51350 | 0.00651 | 5.907 | 15.47 | 0.00 | 0 | 9,100.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.98 | Put | 9.15950 | 0.00916 | 12.94850 | 0.01295 | 9.160 | 14.79 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.00 | Put | 9.61870 | 0.00962 | 13.92330 | 0.01392 | 9.619 | 14.71 | 0.00 | 0 | 55,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.35 | Put | 30.96920 | 0.03097 | 44.19220 | 0.04419 | 30.969 | 14.46 | 0.00 | 0 | 51,500.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.48 | Call | 820.50050 | 0.82050 | 675.11930 | 0.67512 | 820.501 | 14.43 | 0.00 | 0 | 1,600.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.50 | Call | 803.30030 | 0.80330 | 659.57860 | 0.65958 | 803.300 | 14.43 | 0.00 | 0 | 3,940.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.50 | Put | 49.00030 | 0.04900 | 71.57860 | 0.07158 | 49.000 | 14.43 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.60 | Call | 719.37280 | 0.71937 | 584.96250 | 0.58496 | 719.373 | 14.41 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.65 | Call | 678.81920 | 0.67882 | 549.66340 | 0.54966 | 678.819 | 14.40 | 0.00 | 0 | 800.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.65 | Put | 74.51920 | 0.07452 | 111.66340 | 0.11166 | 74.519 | 14.40 | 0.00 | 0 | 110.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.78 | Put | 108.92120 | 0.10892 | 156.43780 | 0.15644 | 108.921 | 14.70 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.80 | Put | 115.00340 | 0.11500 | 164.17990 | 0.16418 | 115.003 | 14.74 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.00 | Put | 187.93800 | 0.18794 | 254.18660 | 0.25419 | 187.938 | 15.19 | 0.00 | 0 | 34,600.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.02 | Put | 196.45600 | 0.19646 | 265.03500 | 0.26503 | 196.456 | 15.24 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.13 | Call | 371.55390 | 0.37155 | 286.60090 | 0.28660 | 371.554 | 15.49 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.30 | Call | 294.12350 | 0.29412 | 226.77010 | 0.22677 | 294.123 | 15.94 | 0.00 | 0 | 1,600.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.50 | Call | 224.74640 | 0.22475 | 172.14580 | 0.17215 | 224.746 | 16.65 | 0.00 | 0 | 30,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.50 | Put | 470.44640 | 0.47045 | 584.14580 | 0.58415 | 470.446 | 16.65 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.56 | Call | 207.27220 | 0.20727 | 158.56210 | 0.15856 | 207.272 | 16.87 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.63 | Call | 188.60980 | 0.18861 | 144.33050 | 0.14433 | 188.610 | 17.12 | 0.00 | 0 | 9,100.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.00 | Call | 116.19460 | 0.11619 | 90.25000 | 0.09025 | 116.195 | 18.50 | 0.00 | 0 | 37,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.00 | Put | 861.89460 | 0.86189 | 1,002.25000 | 1.00225 | 861.895 | 18.50 | 0.00 | 0 | 501.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.22 | Call | 88.77030 | 0.08877 | 69.39140 | 0.06939 | 88.770 | 19.37 | 0.00 | 0 | 22,850.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.25 | Call | 85.65160 | 0.08565 | 66.91420 | 0.06691 | 85.652 | 19.49 | 0.00 | 0 | 110.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.25 | Put | 1,081.35160 | 1.08135 | 1,228.91420 | 1.22891 | 1,081.352 | 19.49 | 0.00 | 0 | 201.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.46 | Call | 67.13950 | 0.06714 | 52.22580 | 0.05223 | 67.139 | 20.32 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.50 | Call | 64.18450 | 0.06418 | 49.88480 | 0.04988 | 64.184 | 20.48 | 0.00 | 0 | 51,500.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | | 12.28250 | 12.28250 | 12.11610 | 12.11610 | | 15.89 | 0.00 | 0 | 4,136.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 8.84270 | 0.00884 | 10.16510 | 0.01017 | 8.843 | 15.10 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 11.15 | Put | 21.76620 | 0.02177 | 31.39700 | 0.03140 | 21.766 | 14.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 12.46 | Call | 283.23160 | 0.28323 | 224.48040 | 0.22448 | 283.232 | 16.44 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 21.93790 | 0.02194 | 17.61620 | 0.01762 | 21.938 | 30.29 | 0.00 | 0 | 300.00 |
| \$ / R | On 30/06/2015 | Any day expiry | | | 12.29050 | 12.29050 | 12.12420 | 12.12420 | | 15.84 | 0.00 | 0 | 7,712.00 |
| \$ / R | On 06/07/2015 | Any day expiry | | | 12.30260 | 12.30260 | 12.13630 | 12.13630 | | 15.81 | 0.00 | 0 | 400.00 |
| \$ / R | On 06/07/2015 | Any day expiry | 12.13 | Call | 452.27520 | 0.45228 | 365.01110 | 0.36501 | 452.275 | 15.38 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | | 12.35040 | 12.35040 | 12.18370 | 12.18370 | | 16.02 | 0.00 | 0 | 750.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 17.75660 | 0.01776 | 20.64540 | 0.02065 | 17.757 | 14.76 | 0.00 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|----------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 29/07/2015 | Any day expiry | 11.15 | Put | 36.34900 | 0.03635 | 50.35200 | 0.05035 | 36.349 | 13.99 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 12.71 | Call | 306.46440 | 0.30646 | 255.16500 | 0.25517 | 306.464 | 17.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 46.28510 | 0.04629 | 36.41180 | 0.03641 | 46.285 | 29.90 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | | 12.41160 | 12.41160 | 12.24390 | 12.24390 | | 16.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 25.27080 | 0.02527 | 30.43560 | 0.03044 | 25.271 | 14.48 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 11.15 | Put | 49.15400 | 0.04915 | 65.80620 | 0.06581 | 49.154 | 13.91 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 12.97 | Call | 316.65940 | 0.31666 | 270.95480 | 0.27095 | 316.659 | 17.86 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 59.29490 | 0.05929 | 47.59350 | 0.04759 | 59.295 | 29.18 | 0.00 | 0 | 300.00 |
| \$ / R | On 31/08/2015 | Any day expiry | | | 12.42010 | 12.42010 | 12.25230 | 12.25230 | | 16.10 | 0.00 | 0 | 600.00 |
| \$ / R | On 10/09/2015 | Any day expiry | 12.44120 | | 12.44120 | 12.44120 | 12.27300 | 12.27300 | | 16.24 | 0.00 | 0 | 285.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.44970 | | 12.44970 | 12.44970 | 12.28130 | 12.28130 | | 16.21 | 97,580,748.60 | 7,838 | 92,102.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 19.31360 | 0.01931 | 22.69380 | 0.02269 | 19.314 | 14.77 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call | 1,870.56390 | 1.87056 | 1,705.82750 | 1.70583 | 1,870.564 | 14.71 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put | 42.20140 | 0.04220 | 49.82640 | 0.04983 | 42.201 | 14.14 | 0.00 | 0 | 24,142.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call | 1,493.43060 | 1.49343 | 1,332.95800 | 1.33296 | 1,493.431 | 14.11 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Put | 43.73060 | 0.04373 | 51.65800 | 0.05166 | 43.731 | 14.11 | 0.00 | 0 | 59,545.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.17 | Call | 1,338.53450 | 1.33853 | 1,187.64300 | 1.18764 | 1,338.535 | 13.85 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.20 | Put | 61.92700 | 0.06193 | 81.47610 | 0.08148 | 61.927 | 13.81 | 0.00 | 0 | 8,775.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.29 | Put | 75.81220 | 0.07581 | 98.38630 | 0.09839 | 75.812 | 13.89 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.50 | Put | 116.84500 | 0.11684 | 147.37580 | 0.14738 | 116.845 | 14.10 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.54 | Put | 126.14390 | 0.12614 | 158.32020 | 0.15832 | 126.144 | 14.13 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.60 | Call | 990.73590 | 0.99074 | 857.06650 | 0.85707 | 990.736 | 14.19 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.62 | Put | 146.25640 | 0.14626 | 182.97960 | 0.18298 | 146.256 | 14.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call | 729.63470 | 0.72963 | 632.53220 | 0.63253 | 729.635 | 14.88 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Put | 279.93470 | 0.27993 | 351.23220 | 0.35123 | 279.935 | 14.88 | 3,499,183.75 | 12,500 | 35,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.08 | Call | 687.43200 | 0.68743 | 595.13430 | 0.59513 | 687.432 | 15.11 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.13 | Call | 662.29900 | 0.66230 | 572.93660 | 0.57294 | 662.299 | 15.26 | 0.00 | 0 | 1,237.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.23 | Call | 614.80670 | 0.61481 | 531.21240 | 0.53121 | 614.807 | 15.56 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call | 503.73850 | 0.50374 | 434.84450 | 0.43484 | 503.738 | 16.36 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 338.84600 | 0.33885 | 293.55580 | 0.29356 | 338.846 | 18.01 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.07 | Call | 336.54120 | 0.33654 | 291.59870 | 0.29160 | 336.541 | 18.04 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.10 | Call | 329.73960 | 0.32974 | 285.82760 | 0.28583 | 329.740 | 18.13 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.40 | Call | 270.42160 | 0.27042 | 235.60890 | 0.23561 | 270.422 | 19.00 | 0.00 | 0 | 8,775.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.00 | Call | 186.95480 | 0.18695 | 163.63540 | 0.16364 | 186.955 | 20.70 | 0.00 | 0 | 125,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.30 | Call | 157.58610 | 0.15759 | 138.83950 | 0.13884 | 157.586 | 21.51 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call | 135.74280 | 0.13574 | 120.39030 | 0.12039 | 135.743 | 22.28 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 12.47920 | 12.47920 | 12.31040 | 12.31040 | | 16.18 | 0.00 | 0 | 1,950.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 34.64660 | 0.03465 | 40.88380 | 0.04088 | 34.647 | 14.38 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.15 | Put | 62.25990 | 0.06226 | 78.30020 | 0.07830 | 62.260 | 13.85 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.40 | Put | 102.30770 | 0.10231 | 129.58380 | 0.12958 | 102.308 | 13.96 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 13.27 | Call | 326.05060 | 0.32605 | 285.30950 | 0.28531 | 326.051 | 18.55 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 14.00 | Call | 212.50990 | 0.21251 | 187.11500 | 0.18712 | 212.510 | 20.58 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 79.03740 | 0.07904 | 65.74080 | 0.06574 | 79.037 | 28.83 | 0.00 | 0 | 300.00 |
| \$ / R | On 30/09/2015 | Any day expiry | | | 12.48350 | 12.48350 | 12.31460 | 12.31460 | | 16.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 12.54340 | 12.54340 | 12.37370 | 12.37370 | | 16.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 43.50600 | 0.04351 | 48.80990 | 0.04881 | 43.506 | 14.35 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 11.15 | Put | 74.80230 | 0.07480 | 89.13180 | 0.08913 | 74.802 | 13.88 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 13.56 | Call | 336.21230 | 0.33621 | 298.67630 | 0.29868 | 336.212 | 19.20 | 0.00 | 0 | 250.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 100.98160 | 0.10098 | 84.49120 | 0.08449 | 100.982 | 28.45 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 12.60430 | 12.60430 | 12.43360 | 12.43360 | | 16.46 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 49.94520 | 0.04995 | 55.24540 | 0.05525 | 49.945 | 14.22 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 11.15 | Put | 83.95250 | 0.08395 | 95.58720 | 0.09559 | 83.953 | 13.83 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.85 | Call | 342.69640 | 0.34270 | 306.51700 | 0.30652 | 342.696 | 19.77 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 104.40780 | 0.10441 | 86.03010 | 0.08603 | 104.408 | 28.24 | 0.00 | 0 | 300.00 |
| \$ / R | On 08/12/2015 | Any day expiry | | | 12.63260 | 12.63260 | 12.46150 | 12.46150 | | 16.54 | 0.00 | 0 | 276.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | | | 12.63920 | 12.63920 | 12.46790 | 12.46790 | | 16.54 | 50,948,615.20 | 4,031 | 71,495.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 1,756.50290 | 1.75650 | 1,591.72290 | 1.59172 | 1,756.503 | 14.04 | 0.00 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 67.30290 | 0.06730 | 73.82290 | 0.07382 | 67.303 | 14.04 | 0.00 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 1,711.56210 | 1.71156 | 1,547.24230 | 1.54724 | 1,711.562 | 13.99 | 0.00 | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 1,535.12230 | 1.53512 | 1,376.22350 | 1.37622 | 1,535.122 | 13.79 | 0.00 | 0 | 39,671.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 1,364.74020 | 1.36474 | 1,224.48530 | 1.22449 | 1,364.740 | 13.59 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 180.54380 | 0.18054 | 220.27040 | 0.22027 | 180.544 | 13.93 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put | 224.54940 | 0.22455 | 270.36360 | 0.27036 | 224.549 | 14.16 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put | 241.71300 | 0.24171 | 289.75350 | 0.28975 | 241.713 | 14.25 | 0.00 | 0 | 1,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.90 | Put | 278.34230 | 0.27834 | 336.58680 | 0.33659 | 278.342 | 14.41 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.95 | Call | 987.00350 | 0.98700 | 879.20780 | 0.87921 | 987.004 | 14.49 | 0.00 | 0 | 2,114.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put | 318.03810 | 0.31804 | 386.87320 | 0.38687 | 318.038 | 14.57 | 0.00 | 0 | 96,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call | 880.39130 | 0.88039 | 786.33750 | 0.78634 | 880.391 | 15.03 | 0.00 | 0 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 560.07880 | 0.56008 | 500.55610 | 0.50056 | 560.079 | 17.46 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 532.29450 | 0.53229 | 475.99790 | 0.47600 | 532.294 | 17.72 | 0.00 | 0 | 11,629.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 506.32770 | 0.50633 | 453.07600 | 0.45308 | 506.328 | 17.98 | 0.00 | 0 | 677.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 450.32550 | 0.45033 | 404.08290 | 0.40408 | 450.326 | 18.60 | 0.00 | 0 | 39,671.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Call | 437.61270 | 0.43761 | 393.04170 | 0.39304 | 437.613 | 18.75 | 0.00 | 0 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 296.72510 | 0.29673 | 268.81980 | 0.26882 | 296.725 | 20.86 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call | 246.11550 | 0.24612 | 224.96930 | 0.22497 | 246.115 | 21.95 | 0.00 | 0 | 8,200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call | 234.49520 | 0.23450 | 218.46950 | 0.21847 | 234.495 | 22.25 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call | 231.94030 | 0.23194 | 217.75610 | 0.21776 | 231.940 | 22.32 | 0.00 | 0 | 68,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call | 204.93740 | 0.20494 | 205.93180 | 0.20593 | 204.937 | 25.27 | 0.00 | 0 | 53,000.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 12.66090 | 12.66090 | 12.48930 | 12.48930 | | 16.50 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 55.36720 | 0.05537 | 60.40030 | 0.06040 | 55.367 | 14.12 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 91.32690 | 0.09133 | 99.36320 | 0.09936 | 91.327 | 13.77 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 343.51390 | 0.34351 | 310.75040 | 0.31075 | 343.514 | 20.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 103.58670 | 0.10359 | 86.27350 | 0.08627 | 103.587 | 27.82 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/02/2016 | Any day expiry | | | 12.77760 | 12.77760 | 12.60410 | 12.60410 | | 16.64 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 190.64580 | 0.19065 | 229.66530 | 0.22967 | 190.646 | 13.65 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 297.13720 | 0.29714 | 291.30400 | 0.29130 | 297.137 | 22.86 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 12.84000 | 12.84000 | 12.66540 | 12.66540 | | 16.82 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 12.84670 | 12.84670 | 12.67200 | 12.67200 | | 16.80 | 668,028.40 | 52 | 3,773.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put | 94.93400 | 0.09493 | 104.99740 | 0.10500 | 94.934 | 13.57 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 261.32900 | 0.26133 | 309.63870 | 0.30964 | 261.329 | 13.93 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 272.55950 | 0.27256 | 322.20160 | 0.32220 | 272.560 | 13.99 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 320.12280 | 0.32012 | 375.13340 | 0.37513 | 320.123 | 14.26 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 430.44780 | 0.43045 | 395.66800 | 0.39567 | 430.448 | 20.76 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 329.67390 | 0.32967 | 328.25300 | 0.32825 | 329.674 | 23.80 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 321.50430 | 0.32150 | 312.03750 | 0.31204 | 321.504 | 26.66 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call | 72.29100 | 0.07229 | 62.68490 | 0.06268 | 72.291 | 27.42 | 0.00 | 0 | 1,500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 09/06/2016 | | Any day expiry | 13.03410 | 13.03410 | | 12.85810 | 12.85810 | | 17.21 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | | Foreign Exchange Future | 13.04250 | 13.04250 | | 12.86650 | 12.86650 | | 17.21 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/09/2016 | | Any day expiry | 13.24100 | 13.24100 | | 13.06500 | 13.06500 | | 17.56 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | | Foreign Exchange Future | 13.24950 | 13.24950 | | 13.07350 | 13.07350 | | 17.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2016 | | Any day expiry | 13.43110 | 13.43110 | | 13.25510 | 13.25510 | | 17.80 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | | Foreign Exchange Future | 13.44170 | 13.44170 | | 13.26560 | 13.26560 | | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 12/06/2015 | | Foreign Exchange Future | 12.25430 | 12.25430 | | 12.08800 | 12.08800 | | 15.76 | 931,326.80 | 76 | 694.00 |
| \$ / R MAXI | On 14/09/2015 | | Foreign Exchange Future | 12.44970 | 12.44970 | | 12.28130 | 12.28130 | | 16.21 | 0.00 | 0 | 98.00 |
| \$ / R MAXI | On 11/12/2015 | | Foreign Exchange Future | 12.63920 | 12.63920 | | 12.46790 | 12.46790 | | 16.54 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/03/2016 | | Foreign Exchange Future | 12.84670 | 12.84670 | | 12.67200 | 12.67200 | | 16.80 | 0.00 | 0 | 27.00 |
| £ / R | On 12/06/2015 | | Foreign Exchange Future | 17.93840 | 17.93840 | | 17.70790 | 17.70790 | | 15.23 | 1,399,195.20 | 78 | 33,539.00 |
| £ / R | On 12/06/2015 | 17.00 | Put | 103.17630 | 0.10318 | | 151.88370 | 0.15188 | 103.176 | 14.65 | 0.00 | 0 | 17,000.00 |
| £ / R | On 12/06/2015 | 20.00 | Call | 48.99080 | 0.04899 | | 37.93940 | 0.03794 | 48.991 | 18.72 | 0.00 | 0 | 17,000.00 |
| £ / R | On 14/09/2015 | | Foreign Exchange Future | 18.21350 | 18.21350 | | 17.98060 | 17.98060 | | 14.99 | 364,270.00 | 20 | 930.00 |
| £ / R | On 11/12/2015 | | Foreign Exchange Future | 18.48620 | 18.48620 | | 18.24960 | 18.24960 | | 15.40 | 0.00 | 0 | 10.00 |
| £ / R | On 11/12/2015 | 17.87 | Put | 586.17600 | 0.58618 | | 698.63690 | 0.69864 | 586.176 | 14.56 | 0.00 | 0 | 830.00 |
| £ / R | On 14/03/2016 | | Foreign Exchange Future | 18.78960 | 18.78960 | | 18.54920 | 18.54920 | | 15.56 | 0.00 | 0 | 0.00 |
| ¥ / R | On 12/06/2015 | | Foreign Exchange Future | 0.10190 | 0.10190 | | 0.10064 | 0.10064 | | 14.22 | 0.00 | 0 | 14,018.00 |
| ¥ / R | On 14/09/2015 | | Foreign Exchange Future | 0.10368 | 0.10368 | | 0.10240 | 0.10240 | | 14.91 | 0.00 | 0 | 0.00 |
| ¥ / R | On 11/12/2015 | | Foreign Exchange Future | 0.10545 | 0.10545 | | 0.10415 | 0.10415 | | 15.00 | 0.00 | 0 | 0.00 |
| € / R | On 30/04/2015 | | Any day expiry | 12.92460 | 12.92460 | | 12.81000 | 12.81000 | | 13.82 | 0.00 | 0 | 0.00 |
| € / R | On 30/04/2015 | 12.81 | Call | 216.61840 | 0.21662 | | 0.00000 | 0.00000 | 216.618 | 13.77 | 1,937,000.00 | 10,000 | 10,000.00 |
| € / R | On 01/06/2015 | | Any day expiry | 12.94090 | 12.94090 | | 12.83320 | 12.83320 | | 13.67 | 0.00 | 0 | 0.00 |
| € / R | On 01/06/2015 | 14.41 | Call | 25.43400 | 0.02543 | | 20.51440 | 0.02051 | 25.434 | 19.05 | 0.00 | 0 | 2,000.00 |
| € / R | On 12/06/2015 | | Foreign Exchange Future | 12.96620 | 12.96620 | | 12.85790 | 12.85790 | | 13.70 | 2,722,902.00 | 210 | 153,996.00 |
| € / R | On 12/06/2015 | 12.25 | Put | 44.48810 | 0.04449 | | 57.29400 | 0.05729 | 44.488 | 12.72 | 0.00 | 0 | 27,000.00 |
| € / R | On 12/06/2015 | 12.65 | Put | 144.54210 | 0.14454 | | 178.63020 | 0.17863 | 144.542 | 13.23 | 0.00 | 0 | 200.00 |
| € / R | On 12/06/2015 | 13.40 | Put | 585.51140 | 0.58551 | | 664.54240 | 0.66454 | 585.511 | 15.17 | 0.00 | 0 | 7,300.00 |
| € / R | On 12/06/2015 | 13.78 | Call | 87.94470 | 0.08794 | | 71.29990 | 0.07130 | 87.945 | 16.49 | 0.00 | 0 | 35,000.00 |
| € / R | On 12/06/2015 | 14.20 | Call | 50.90530 | 0.05091 | | 41.43230 | 0.04143 | 50.905 | 18.04 | 0.00 | 0 | 27,000.00 |
| € / R | On 12/06/2015 | 15.35 | Call | 13.45090 | 0.01345 | | 11.28610 | 0.01129 | 13.451 | 21.80 | 0.00 | 0 | 7,300.00 |
| € / R | On 14/09/2015 | | Foreign Exchange Future | 13.19200 | 13.19200 | | 13.08250 | 13.08250 | | 14.44 | 0.00 | 0 | 11,273.00 |
| € / R | On 14/09/2015 | 12.70 | Put | 239.88850 | 0.23989 | | 275.84860 | 0.27585 | 239.888 | 13.21 | 0.00 | 0 | 7,900.00 |
| € / R | On 14/09/2015 | 12.90 | Put | 331.69030 | 0.33169 | | 374.90640 | 0.37491 | 331.690 | 13.70 | 0.00 | 0 | 7,500.00 |
| € / R | On 14/09/2015 | 14.90 | Call | 147.11920 | 0.14712 | | 129.68820 | 0.12969 | 147.119 | 18.97 | 0.00 | 0 | 7,500.00 |
| € / R | On 11/12/2015 | | Foreign Exchange Future | 13.41700 | 13.41700 | | 13.30560 | 13.30560 | | 14.87 | 0.00 | 0 | 10,175.00 |
| € / R | On 11/12/2015 | 13.05 | Put | 430.95380 | 0.43095 | | 475.89960 | 0.47590 | 430.954 | 13.89 | 0.00 | 0 | 6,291.00 |
| € / R | On 11/12/2015 | 13.90 | Put | 981.85050 | 0.98185 | | 1,050.34830 | 1.05035 | 981.851 | 16.12 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | 16.50 | Call | 180.84940 | 0.18085 | | 174.78430 | 0.17478 | 180.849 | 22.69 | 0.00 | 0 | 6,291.00 |
| € / R | On 14/03/2016 | | Foreign Exchange Future | 13.67140 | 13.67140 | | 13.55660 | 13.55660 | | 15.23 | 0.00 | 0 | 1,100.00 |
| € / R | On 19/09/2016 | | Foreign Exchange Future | 14.18740 | 14.18740 | | 14.07520 | 14.07520 | | 15.80 | 0.00 | 0 | 0.00 |
| AIR03/R157 | On 09/03/2016 | | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AL12 | On 07/05/2015 | Index Future | | | 560.44800 | | 560.44800 | | 565.22900 | 565.22900 | | | 0.00 | 0 | 0.00 |
| AL37 | On 07/05/2015 | Index Future | | | 457.34500 | | 457.34500 | | 458.57300 | 458.57300 | | | 0.00 | 0 | 122.00 |
| AL37 | On 06/08/2015 | Index Future | | | 464.54800 | | 464.54800 | | 465.80700 | 465.80700 | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/05/2015 | Index Future | | | 545.82400 | | 545.82400 | | 548.55900 | 548.55900 | | | 0.00 | 0 | 3.00 |
| AL7T | On 06/08/2015 | Index Future | | | 554.42200 | | 554.42200 | | 557.21300 | 557.21300 | | | 0.00 | 0 | 0.00 |
| ALBI | On 07/05/2015 | Index Future | | | 499.24500 | | 499.24500 | | 501.97600 | 501.97600 | | | 0.00 | 0 | 573.00 |
| ALBI | On 06/08/2015 | Index Future | | | 507.10900 | | 507.10900 | | 509.89500 | 509.89500 | | | 0.00 | 0 | 10.00 |
| ALBI | On 05/11/2015 | Index Future | | | 515.54600 | | 515.54600 | | 518.38600 | 518.38600 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | | | 9.24410 | | 9.24410 | | 9.25530 | 9.25530 | | 14.15 | 18,488.20 | 2 | 15,317.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | 8.40 | Put | 9.64950 | | 0.00965 | | 9.38150 | 0.00938 | 9.650 | 14.06 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | 8.65 | Put | 30.05960 | | 0.03006 | | 27.37820 | 0.02738 | 30.060 | 13.97 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | 9.00 | Put | 107.30050 | | 0.10730 | | 100.28330 | 0.10028 | 107.300 | 14.02 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | 9.15 | Call | 260.06550 | | 0.26007 | | 262.51610 | 0.26252 | 260.065 | 14.10 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | 9.50 | Call | 120.20540 | | 0.12021 | | 122.41630 | 0.12242 | 120.205 | 14.87 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | 9.65 | Call | 84.84930 | | 0.08485 | | 86.61700 | 0.08662 | 84.849 | 15.31 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 14/09/2015 | Foreign Exchange Future | | | 9.34530 | | 9.34530 | | 9.35660 | 9.35660 | | 14.20 | 0.00 | 0 | 1,256.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 9.45010 | | 9.45010 | | 9.46020 | 9.46020 | | 14.12 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | | 9.56900 | | 9.56900 | | 9.57780 | 9.57780 | | 13.99 | 0.00 | 0 | 0.00 |
| CAD/ R | On 12/06/2015 | Foreign Exchange Future | | | 9.71930 | | 9.71930 | | 9.59910 | 9.59910 | | 12.41 | 0.00 | 0 | 4,071.00 |
| CAD/ R | On 14/09/2015 | Foreign Exchange Future | | | 9.86290 | | 9.86290 | | 9.74120 | 9.74120 | | 13.64 | 0.00 | 0 | 0.00 |
| CHF / R | On 12/06/2015 | Foreign Exchange Future | | | 12.55030 | | 12.55030 | | 12.36700 | 12.36700 | | 14.34 | 0.00 | 0 | 7,458.00 |
| CHF / R | On 14/09/2015 | Foreign Exchange Future | | | 12.80350 | | 12.80350 | | 12.61790 | 12.61790 | | 15.37 | 0.00 | 0 | 1,539.00 |
| CNH / R | On 12/06/2015 | Foreign Exchange Future | | | 1.95630 | | 1.95630 | | 1.93220 | 1.93220 | | 14.78 | 0.00 | 0 | 0.00 |
| CNH / R | On 14/09/2015 | Foreign Exchange Future | | | 1.96920 | | 1.96920 | | 1.94490 | 1.94490 | | 14.99 | 0.00 | 0 | 0.00 |
| DKK / R | On 12/06/2015 | Foreign Exchange Future | | | 1.74160 | | 1.74160 | | 1.72540 | 1.72540 | | 12.52 | 0.00 | 0 | 138.00 |
| DKK / R | On 14/09/2015 | Foreign Exchange Future | | | 1.77340 | | 1.77340 | | 1.75740 | 1.75740 | | 14.06 | 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 07/05/2015 | Bond Future | | | 123.11974 | | 123.11974 | | 123.14113 | 123.14113 | | | 0.00 | 0 | 0.00 |
| EL28 | On 06/08/2015 | Bond Future | | | 125.09142 | | 125.09142 | | 125.11522 | 125.11522 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 07/05/2015 | Bond Future | 9.28822 | | 85.55248 | | 9.19324 | 86.28762 | | | 0.00 | 0 | 6,576.00 |
| ES33 | On 06/08/2015 | Bond Future | 9.36716 | | 86.91531 | | 9.26903 | 87.66364 | | | 0.00 | 0 | 0.00 |
| ES33 | On 05/11/2015 | Bond Future | 9.43828 | | 84.55958 | | 9.33710 | 85.32082 | | | 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 07/05/2015 | GOVI | 495.16400 | | 495.16400 | | 497.77100 | 497.77100 | | | 19,806,560.00 | 4 | 496.00 |
| GOVI | On 06/08/2015 | GOVI | 502.96300 | | 502.96300 | | 505.62300 | 505.62300 | | | 0.00 | 0 | 29.00 |
| GOVI | On 05/11/2015 | GOVI | 511.33200 | | 511.33200 | | 514.04200 | 514.04200 | | | 0.00 | 0 | 0.00 |
| I2025 | On 07/05/2015 | Bond Future | 120.01168 | | 120.01168 | | 120.03394 | 120.03394 | | | 0.00 | 0 | 16.00 |
| I2025 | On 06/08/2015 | Bond Future | 120.76841 | | 120.76841 | | 120.79308 | 120.79308 | | | 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 07/05/2015 | Bond Future | 128.89918 | | 128.89918 | | 128.92281 | 128.92281 | | | 0.00 | 0 | 2,657.00 |
| I2038 | On 06/08/2015 | Bond Future | 129.65259 | | 129.65259 | | 129.67881 | 129.67881 | | | 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 07/05/2015 | Bond Future | 129.38016 | | 129.38016 | | 129.11395 | 129.11395 | | | 0.00 | 0 | 5,889.00 |
| I2046 | On 06/08/2015 | Bond Future | 131.45190 | | 131.45190 | | 131.18377 | 131.18377 | | | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2050 | On 07/05/2015 | Bond Future | 139.30057 | | 139.30057 | | 139.32591 | 139.32591 | | | 0.00 | 0 | 2,753.00 |
| I2050 | On 06/08/2015 | Bond Future | 140.07264 | | 140.07264 | | 140.10086 | 140.10086 | | | 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 07/05/2015 | Index Future | 228.04900 | | 228.04900 | | 227.85200 | 227.85200 | | | 0.00 | 0 | 1,013.00 |
| IGOV | On 06/08/2015 | Index Future | 231.66000 | | 231.66000 | | 231.46500 | 231.46500 | | | 0.00 | 0 | 98.00 |
| IGOV | On 05/11/2015 | Index Future | 235.53300 | | 235.53300 | | 235.33700 | 235.33700 | | | 0.00 | 0 | 0.00 |
| ILBI | On 07/05/2015 | Index Future | 617.52800 | | 617.52800 | | 616.76900 | 616.76900 | | | 0.00 | 0 | 0.00 |
| ILBI | On 06/08/2015 | Index Future | 627.52800 | | 627.52800 | | 626.76400 | 626.76400 | | | 0.00 | 0 | 159.00 |
| JIBAR FUTURE | On 15/04/2015 | Jibar Tradeable Future | 6.11000 | | 93.89000 | | 6.11000 | 93.89000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 20/05/2015 | Jibar Tradeable Future | 6.12000 | | 93.88000 | | 6.12000 | 93.88000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/06/2015 | Jibar Tradeable Future | 6.20000 | | 93.80000 | | 6.20000 | 93.80000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 15/07/2015 | Jibar Tradeable Future | 6.22000 | | 93.78000 | | 6.22000 | 93.78000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/08/2015 | Jibar Tradeable Future | 6.31000 | | 93.69000 | | 6.31000 | 93.69000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | 6.33000 | | 93.67000 | | 6.33000 | 93.67000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 6.56000 | | 93.44000 | | 6.56000 | 93.44000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | | | 6.74000 | | 93.26000 | | 6.74000 | 93.26000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | | | 6.89000 | | 93.11000 | | 6.89000 | 93.11000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | | | 7.03000 | | 92.97000 | | 7.03000 | 92.97000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | | | 7.16000 | | 92.84000 | | 7.16000 | 92.84000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | | | 7.29000 | | 92.71000 | | 7.29000 | 92.71000 | | | 0.00 | 0 | 0.00 |
| KES / R | On 12/06/2015 | Foreign Exchange Future | | | 0.12980 | | 0.12980 | | 0.12880 | 0.12880 | | | 0.00 | 0 | 10.00 |
| KES / R | On 14/09/2015 | Foreign Exchange Future | | | 0.12940 | | 0.12940 | | 0.12830 | 0.12830 | | | 0.00 | 0 | 0.00 |
| KES / R | On 11/12/2015 | Foreign Exchange Future | | | 0.12850 | | 0.12850 | | 0.12790 | 0.12790 | | | 0.00 | 0 | 1,870.00 |
| NGN / R | On 12/06/2015 | Foreign Exchange Future | | | 0.05970 | | 0.05970 | | 0.05850 | 0.05850 | | | 0.00 | 0 | 99,450.00 |
| NGN / R | On 14/09/2015 | Foreign Exchange Future | | | 0.05410 | | 0.05410 | | 0.05330 | 0.05330 | | | 0.00 | 0 | 0.00 |
| NGN / R | On 11/12/2015 | Foreign Exchange Future | | | 0.05210 | | 0.05210 | | 0.05130 | 0.05130 | | | 0.00 | 0 | 164,380.00 |
| QUANTO € / \$ | On 12/06/2015 | Foreign Exchange Future | | | 1.05810 | | 1.05810 | | 1.06370 | 1.06370 | | | 0.00 | 0 | 250.00 |
| QUANTO € / \$ | On 14/09/2015 | Foreign Exchange Future | | | 1.05960 | | 1.05960 | | 1.06520 | 1.06520 | | | 52,980.00 | 50 | 50.00 |
| QUANTO € / \$ | On 11/12/2015 | Foreign Exchange Future | | | 1.06150 | | 1.06150 | | 1.06720 | 1.06720 | | | 0.00 | 0 | 0.00 |
| R186 | On 07/05/2015 | Bond Future | | | 7.79656 | | 124.48539 | | 7.71630 | 125.17619 | | 8.34 | 58,757,104.08 | 472 | 38,080.00 |
| R186 | On 07/05/2015 | Bond Future | 7.40 | Put | 3,586.41000 | | 3.58641 | | 3,019.49000 | 3.01949 | 3,586.410 | 8.21 | 0.00 | 0 | 4,229.00 |
| R186 | On 07/05/2015 | Bond Future | 7.45 | Put | 3,191.70000 | | 3.19170 | | 2,656.92000 | 2.65692 | 3,191.700 | 8.23 | 0.00 | 0 | 4,229.00 |
| R186 | On 07/05/2015 | Bond Future | 7.50 | Put | 2,814.44000 | | 2.81444 | | 2,315.88000 | 2.31588 | 2,814.440 | 8.25 | 0.00 | 0 | 4,229.00 |
| R186 | On 07/05/2015 | Bond Future | 7.80 | Put | 1,051.32000 | | 1.05132 | | 809.87000 | 0.80987 | 1,051.320 | 8.37 | 0.00 | 0 | 300.00 |
| R186 | On 07/05/2015 | Bond Future | 8.00 | Put | 424.92000 | | 0.42492 | | 318.73000 | 0.31873 | 424.920 | 8.50 | 0.00 | 0 | 4,229.00 |
| R186 | On 07/05/2015 | Bond Future | 8.05 | Put | 327.25000 | | 0.32725 | | 244.61000 | 0.24461 | 327.250 | 8.53 | 0.00 | 0 | 4,229.00 |
| R186 | On 07/05/2015 | Bond Future | 8.10 | Put | 248.49000 | | 0.24849 | | 185.37000 | 0.18537 | 248.490 | 8.56 | 0.00 | 0 | 4,229.00 |
| R186 | On 06/08/2015 | Bond Future | | | 7.84751 | | 121.17135 | | 7.76403 | 121.87529 | | 8.46 | 0.00 | 0 | 340.00 |
| R186 | On 06/08/2015 | Bond Future | 7.75 | Call | 1,915.05000 | | 1.91505 | | 2,280.76000 | 2.28076 | 1,915.050 | 8.46 | 0.00 | 0 | 1,000.00 |
| R186 | On 06/08/2015 | Bond Future | 8.90 | Put | 198.60000 | | 0.19860 | | 162.40000 | 0.16240 | 198.600 | 8.93 | 0.00 | 0 | 5,350.00 |
| R186 | On 05/11/2015 | Bond Future | | | 7.88606 | | 123.16862 | | 7.79945 | 123.88496 | | 8.21 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2015 | Bond Future | 9.00 | Put | 505.03000 | | 0.50503 | | 433.69000 | 0.43369 | 505.030 | 8.68 | 0.00 | 0 | 2,600.00 |
| R186 | On 04/02/2016 | Bond Future | | | 7.91411 | | 120.02738 | | 7.82438 | 120.75568 | | 8.26 | 0.00 | 0 | 5,512.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/05/2015 | Bond Future | | | 289.85212 | | 289.85212 | | 289.70056 | 289.70056 | | | 0.00 | 0 | 1,046.00 |
| R197 | On 06/08/2015 | Bond Future | | | 288.44490 | | 288.44490 | | 288.29620 | 288.29620 | | | 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 07/05/2015 | Bond Future | | | 241.93330 | | 241.93330 | | 240.94001 | 240.94001 | | | 0.00 | 0 | 53,310.00 |
| R202 | On 06/08/2015 | Bond Future | | | 242.59465 | | 242.59465 | | 241.58973 | 241.58973 | | | 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 07/05/2015 | Bond Future | | | 7.61682 | | 102.29270 | | 7.54654 | 102.70361 | | 6.57 | 0.00 | 0 | 15,264.00 |
| R2023 | On 06/08/2015 | Bond Future | | | 7.66967 | | 103.92216 | | 7.59593 | 104.34133 | | 6.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2023 | On 06/08/2015 | Bond Future | 9.07 | Put | 33.36000 | | 0.03336 | | 27.34000 | 0.02734 | 33.360 | 6.77 | 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 07/05/2015 | Bond Future | | | 6.90763 | | 104.14313 | | 6.83601 | 104.29867 | | 2.13 | 0.00 | 0 | 7,710.00 |
| R203 | On 06/08/2015 | Bond Future | | | 6.97137 | | 105.80207 | | 6.88941 | 105.96187 | | 1.98 | 0.00 | 0 | 0.00 |
| R203 | On 05/11/2015 | Bond Future | | | 7.00317 | | 103.37874 | | 6.90897 | 103.54186 | | 1.82 | 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 |
| R2030 | On 07/05/2015 | Bond Future | | | 8.16712 | | 100.79582 | | 8.08702 | 101.47139 | | | 0.00 | 0 | 7,046.00 |
| R2030 | On 06/08/2015 | Bond Future | | | 8.22253 | | 98.39315 | | 8.13966 | 99.08121 | | | 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 07/05/2015 | Bond Future | | | 8.27106 | | 100.74218 | | 8.18592 | 101.51297 | | | 0.00 | 0 | 126.00 |
| R2032 | On 06/08/2015 | Bond Future | | | 8.32366 | | 102.34693 | | 8.23577 | 103.13178 | | | 0.00 | 0 | 0.00 |
| R2032 | On 05/11/2015 | Bond Future | | | 8.36682 | | 99.87772 | | 8.27629 | 100.67614 | | | 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 07/05/2015 | Bond Future | | | 8.37118 | | 103.62971 | | 8.28104 | 104.54060 | | | 37,721,214.44 | 364 | 32,001.00 |
| R2037 | On 06/08/2015 | Bond Future | | | 8.42389 | | 101.02167 | | 8.33098 | 101.94895 | | | 0.00 | 0 | 1,954.00 |
| R2037 | On 05/11/2015 | Bond Future | | | 8.46389 | | 102.68739 | | 8.36844 | 103.63057 | | | 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 07/05/2015 | Bond Future | | | 7.15301 | | 105.76212 | | 7.07703 | 106.00447 | | 3.21 | 4,865,057.52 | 46 | 12,510.00 |
| R204 | On 06/08/2015 | Bond Future | | | 7.22025 | | 103.41103 | | 7.13711 | 103.65903 | | 3.20 | 0.00 | 0 | 100.00 |
| R204 | On 06/08/2015 | Bond Future | 8.41 | Put | 29.47000 | | 0.02947 | | 23.16000 | 0.02316 | 29.470 | 3.42 | 0.00 | 0 | 699.00 |
| R204 | On 05/11/2015 | Bond Future | | | 7.26165 | | 105.11546 | | 7.17077 | 105.36824 | | 3.04 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2044 | On 07/05/2015 | Bond Future | | | 8.42534 | | 105.91227 | | 8.33520 | 106.91895 | | | 0.00 | 0 | 9,496.00 |
| R2044 | On 06/08/2015 | Bond Future | | | 8.47535 | | 103.21534 | | 8.38257 | 104.23992 | | | 0.00 | 0 | 0.00 |
| R2044 | On 05/11/2015 | Bond Future | | | 8.51344 | | 104.91719 | | 8.41824 | 105.95944 | | | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2048 | On 07/05/2015 | Bond Future | | | 8.39872 | | 105.61530 | | 8.31358 | 106.60105 | | | 0.00 | 0 | 34,121.00 |
| R2048 | On 06/08/2015 | Bond Future | | | 8.44360 | | 107.29779 | | 8.35607 | 108.30100 | | | 0.00 | 0 | 745.00 |
| R2048 | On 05/11/2015 | Bond Future | | | 8.48231 | | 104.63479 | | 8.39250 | 105.65528 | | | 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 07/05/2015 | Bond Future | | | 7.32197 | | 102.04758 | | 7.25142 | 102.32290 | | 4.22 | 55,207,740.78 | 541 | 40,913.00 |
| R207 | On 07/05/2015 | Bond Future | 7.73 | Call | 1,617.71000 | | 1.61771 | | 1,882.79000 | 1.88279 | 1,617.710 | 4.38 | 0.00 | 0 | 66.00 |
| R207 | On 06/08/2015 | Bond Future | | | 7.38791 | | 100.03070 | | 7.31210 | 100.31210 | | 4.21 | 0.00 | 0 | 100.00 |
| R207 | On 06/08/2015 | Bond Future | 7.46 | Call | 1,094.22000 | | 1.09422 | | 1,267.31000 | 1.26731 | 1,094.220 | 4.27 | 0.00 | 0 | 70.00 |
| R207 | On 05/11/2015 | Bond Future | | | 7.42807 | | 101.67964 | | 7.34688 | 101.96639 | | 4.03 | 0.00 | 0 | 0.00 |
| R207 | On 05/11/2015 | Bond Future | 7.43 | Call | 1,244.53000 | | 1.24453 | | 1,404.13000 | 1.40413 | 1,244.530 | 4.07 | 0.00 | 0 | 53.00 |
| R207 | On 04/02/2016 | Bond Future | | | 7.45009 | | 99.81893 | | 7.36308 | 100.11021 | | 3.91 | 0.00 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 1,129.02000 | | 1.12902 | | 1,268.77000 | 1.26877 | 1,129.020 | 3.92 | 0.00 | 0 | 43.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On 07/05/2015 | Bond Future | | | 7.41802 | | 97.62427 | | 7.34759 | 97.94967 | | 5.32 | 53,400,475.69 | 547 | 56,504.00 |
| R208 | On 06/08/2015 | Bond Future | | | 7.47394 | | 99.17940 | | 7.39929 | 99.51162 | | 5.16 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | Bond Future | 8.85 | Put | 25.93000 | | 0.02593 | | 21.09000 | 0.02109 | 25.930 | 5.48 | 0.00 | 0 | 198.00 |
| R208 | On 05/11/2015 | Bond Future | | | 7.51337 | | 97.41350 | | 7.43443 | 97.75186 | | 5.10 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2015 | Bond Future | 8.48 | Put | 301.09000 | | 0.30109 | | 261.21000 | 0.26121 | 301.090 | 5.42 | 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/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 07/05/2015 | Bond Future | | | 8.31420 | | 80.40818 | | 8.22403 | 81.16205 | | 13.36 | 0.00 | 0 | 22,653.00 |
| R209 | On 07/05/2015 | Bond Future | 8.30 | Put | 1,163.49000 | | 1.16349 | | 885.21000 | 0.88521 | 1,163.490 | 13.41 | 0.00 | 0 | 700.00 |
| R209 | On 06/08/2015 | Bond Future | | | 8.36059 | | 81.68912 | | 8.26789 | 82.45623 | | 13.12 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | 9.90 | Put | 62.63000 | | 0.06263 | | 49.62000 | 0.04962 | 62.630 | 13.81 | 0.00 | 0 | 2,914.00 |
| R209 | On 05/11/2015 | Bond Future | | | 8.39860 | | 79.88690 | | 8.30345 | 80.66728 | | 13.38 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On 07/05/2015 | Bond Future | | | 175.90120 | | 175.90120 | | 175.93360 | 175.93360 | | | 0.00 | 0 | 833.00 |
| R210 | On 06/08/2015 | Bond Future | | | 178.71801 | | 178.71801 | | 178.75384 | 178.75384 | | | 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 07/05/2015 | Bond Future | | | 130.92093 | | 130.92093 | | 130.94583 | 130.94583 | | | 0.00 | 0 | 1,120.00 |
| R211 | On 06/08/2015 | Bond Future | | | 131.40010 | | 131.40010 | | 131.42767 | 131.42767 | | | 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 07/05/2015 | Bond Future | | | 138.48478 | | 138.48478 | | 138.16813 | 138.16813 | | | 0.00 | 0 | 1,145.00 |
| R212 | On 06/08/2015 | Bond Future | | | 138.92716 | | 138.92716 | | 138.60780 | 138.60780 | | | 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 07/05/2015 | Bond Future | | | 8.22539 | | 90.64224 | | 8.14024 | 91.33453 | | 11.36 | 0.00 | 0 | 16,829.00 |
| R213 | On 06/08/2015 | Bond Future | | | 8.27553 | | 92.08608 | | 8.18766 | 92.79102 | | 11.13 | 0.00 | 0 | 0.00 |
| R213 | On 05/11/2015 | Bond Future | | | 8.31857 | | 90.05867 | | 8.22808 | 90.77584 | | 11.32 | 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 07/05/2015 | Bond Future | | | 8.34846 | | 81.81577 | | 8.25829 | 82.62131 | | 14.19 | 0.00 | 0 | 15,271.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R214 | On 06/08/2015 | Bond Future | 8.39236 | | 83.11911 | | 8.29972 | 83.93887 | | 13.93 | 0.00 | 0 | 0.00 |
| R214 | On 05/11/2015 | Bond Future | 8.43009 | | 81.19717 | | 8.33509 | 82.03099 | | 14.23 | 0.00 | 0 | 0.00 |
| R214 | On 04/02/2016 | Bond Future | 8.46244 | | 82.61998 | | 8.36509 | 83.46806 | | 13.91 | 0.00 | 0 | 4,320.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RAIN | On 12/06/2015 | Foreign Exchange Future | 21,156.77000 | | 21,156.77000 | | 20,921.27000 | 20,921.27000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 12/06/2015 | Foreign Exchange Future | 4.54000 | | 4.54000 | | 4.53100 | 4.53100 | | 11.74 | 0.00 | 0 | 0.00 |
| TRY / R | On 14/09/2015 | Foreign Exchange Future | 4.50590 | | 4.50590 | | 4.49800 | 4.49800 | | 12.40 | 0.00 | 0 | 0.00 |
| ZMW / R | On 12/06/2015 | Foreign Exchange Future | 1.65110 | | 1.65110 | | 1.61040 | 1.61040 | | | 0.00 | 0 | 16.00 |
| ZMW / R | On 14/09/2015 | Foreign Exchange Future | 1.60090 | | 1.60090 | | 1.56430 | 1.56430 | | | 0.00 | 0 | 0.00 |

Total for Derivatives : **642,233,416.16** **57,424** **4 105 104.00**

i-Bonds

| | | | | | | | | | | | | | |
|-----------|---------------|-----------|-----------|--|-----------|--|-----------|-----------|--|--|------|---|----------------|
| AA02 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.29359 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | 6.63000 | | 104.41086 | | 6.63000 | 104.39198 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44168 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | 8.52500 | | 103.06385 | | 8.52500 | 103.04047 | | | 0.00 | 0 | 200,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99986 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | 8.80000 | | 103.18826 | | 8.80000 | 103.16398 | | | 0.00 | 0 | 0.00 |
| AB01/R186 | On 24/11/2020 | Spot Bond | 10.00000 | | 107.19500 | | 10.00000 | 107.16700 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06320 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14644 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | 9.11000 | | 100.87840 | | 9.11000 | 100.85357 | | | 0.00 | 0 | 0.00 |
| AB014U | On 19/11/2024 | Spot Bond | 100.00000 | | 10.82507 | | 100.00000 | 10.79796 | | | 0.00 | 0 | 0.00 |
| AB015U | On 13/11/2024 | Spot Bond | 10.84000 | | 104.37989 | | 10.84000 | 104.34945 | | | 0.00 | 0 | 0.00 |
| AB016U | On 05/02/2025 | Spot Bond | 100.00000 | | 10.12989 | | 100.00000 | 10.10915 | | | 0.00 | 0 | 0.00 |
| AB08 | On 03/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.07170 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| AB09 | On 03/05/2017 | Spot Bond | 8.41500 | 108.08918 | | 8.41500 | 108.06456 | | | 0.00 | 0 | 500,000,000.00 |
| ABC1234/R2022 | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 2.23000 | 127.53756 | | 2.23000 | 275.48371 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99027 | | | 0.00 | 2,000,000,000 | 1,000,000,000.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83951 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63020 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64575 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92826 | | | 0.00 | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.70260 | | | 0.00 | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.60990 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 1.97000 | 172.46843 | | 1.97000 | 172.46951 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | 164.27161 | | 2.76000 | 164.26911 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.17000 | 174.94378 | | 2.17000 | 174.94392 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.82000 | 184.54328 | | 1.82000 | 184.54525 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 7.81125 | 81.07716 | | 7.81125 | 81.06046 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 7.81125 | 81.07716 | | 7.81125 | 81.06046 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.61000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50334 | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.27000 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.37000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.83000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.50000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.84000 | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15759 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN48 | On 13/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03693 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.47000 | | | 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 | 92.78000 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 92.51000 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 92.23000 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37480 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | | 6.92000 | 103.75989 | | 6.92000 | 103.74078 | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97974 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 90.92000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 90.40000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | | 2.52000 | 95.92514 | | 2.52000 | 109.89422 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | | 2.38000 | 102.55348 | | 2.38000 | 161.40862 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | | 2.19000 | 120.43110 | | 2.19000 | 220.27136 | | | 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 | 88.64000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | | 9.14000 | 93.29063 | | 9.14000 | 93.26797 | | | 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 | 101.27000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 60.19000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.36941 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.86000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 106.29000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.63000 | | 109.34058 | | 9.63000 | 109.31233 | | | 0.00 | 0 | 0.00 |
| ABN77 | On 07/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40000 | | | 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 | 9.10500 | | 113.22544 | | 9.10500 | 113.19774 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 8.50500 | | 92.21912 | | 8.50500 | 92.19814 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.29000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 114.02000 | | | 0.00 | 0 | 0.00 |
| ABN83 | On 05/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN84 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN85 | On 05/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN86 | On 01/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN87 | On 21/12/2026 | Spot Bond | 9.20000 | | 112.50792 | | 9.20000 | 112.48012 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 90.63000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76993 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.59216 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 7.96500 | | 105.69304 | | 7.96500 | 105.67062 | | | 0.00 | 0 | 1,410,000,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | 8.51000 | | 104.42026 | | 8.51000 | 104.39648 | | | 0.00 | 0 | 500,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 6.79000 | | 103.86018 | | 6.79000 | 103.84092 | | | 0.00 | 0 | 0.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 8.62000 | | 101.33614 | | 8.62000 | 101.31265 | | | 0.00 | 0 | 3,610,000,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 9.30000 | | 97.37585 | | 9.30000 | 97.35180 | | 1,116,000,000,000.00 | | 120,000,000 | 1,520,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 7.36000 | | 102.50647 | | 7.36000 | 102.48634 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | 2.04000 | | 220.35077 | | 2.04000 | 279.18565 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | 1.94000 | | 126.31694 | | 1.94000 | 129.13516 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABSI4 | On 31/01/2022 | Spot Bond | 2.04000 | 130.73735 | | 2.04000 | 133.36400 | | | 0.00 | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | 100.00000 | 0.00635 | | 100.00000 | 0.00634 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | 85.15284 | | 100.00000 | 84.95975 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 11.08000 | 102.04166 | | 11.08000 | 102.01206 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49921 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | 9.17130 | | 100.00000 | 9.14908 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53583 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.05505 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | 54.66520 | | 100.00000 | 54.53277 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46257 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | 69.27275 | | 11.00000 | 69.25295 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | 34.98573 | | 100.00000 | 34.90097 | | | 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 | 100.62141 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67945 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59551 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61301 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62071 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75099 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75099 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.76076 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.76076 | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.74122 | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.35376 | | | 0.00 | 0 | 0.00 |
| ACL089/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44215 | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60255 | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61981 | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62675 | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61277 | | | 0.00 | 0 | 0.00 |
| ACL100 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58152 | | | 0.00 | 0 | 0.00 |
| ACL104 | On 20/12/2019 | Spot Bond | 9.02000 | 104.43363 | | 9.02000 | 104.40831 | | | 0.00 | 0 | 0.00 |
| ACL118 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.81197 | | | 0.00 | 0 | 0.00 |
| ACL120 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.43825 | | | 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 | 89.48905 | | | 0.00 | 0 | 0.00 |
| ACL127 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 181.66993 | | | 0.00 | 0 | 0.00 |
| ACL128 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 181.68157 | | | 0.00 | 0 | 0.00 |
| ACL129 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59543 | | | 0.00 | 0 | 0.00 |
| ACL136 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55675 | | | 0.00 | 0 | 0.00 |
| ACL137 | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98002 | | | 0.00 | 0 | 0.00 |
| ACL138 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55634 | | | 0.00 | 0 | 0.00 |
| ACL139 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73430 | | | 0.00 | 0 | 0.00 |
| ACL141 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.15051 | | | 0.00 | 0 | 0.00 |
| ACL142/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85262 | | | 0.00 | 0 | 0.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.67198 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59754 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54432 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58515 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56059 | | | 0.00 | 0 | 0.00 |
| ACL161 | | On 20/03/2022 | Spot Bond | 10.23000 | 100.73469 | | 10.23000 | 100.70738 | | | 0.00 | 0 | 0.00 |
| ACL162 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54785 | | | 0.00 | 0 | 0.00 |
| ACL165 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 117.75695 | | | 0.00 | 0 | 0.00 |
| ACL167 | | On 20/06/2019 | Spot Bond | 9.18500 | 105.21966 | | 9.18500 | 105.19370 | | | 0.00 | 0 | 0.00 |
| ACL168 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58297 | | | 0.00 | 0 | 0.00 |
| ACL169 | | On 20/06/2017 | Spot Bond | 1.75000 | 117.01036 | | 1.75000 | 117.14320 | | | 0.00 | 0 | 0.00 |
| ACL172 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54082 | | | 0.00 | 0 | 0.00 |
| ACL173 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56553 | | | 0.00 | 0 | 0.00 |
| ACL174 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58281 | | | 0.00 | 0 | 0.00 |
| ACL175 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54823 | | | 0.00 | 0 | 0.00 |
| ACL180 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68853 | | | 0.00 | 0 | 0.00 |
| ACL181 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29954 | | | 0.00 | 814,600,000 | 214,600,000.00 |
| ACL182 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.03188 | | | 0.00 | 0 | 0.00 |
| ACL183 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54201 | | | 0.00 | 0 | 0.00 |
| ACL184 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49310 | | | 0.00 | 0 | 0.00 |
| ACL185 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57935 | | | 0.00 | 0 | 0.00 |
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57064 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL187 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60025 | | 0.00 | | 0 | 0.00 | |
| ACL188 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60934 | | 0.00 | | 0 | 0.00 | |
| ACL191 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.77025 | | 0.00 | | 0 | 0.00 | |
| ACL192 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.97780 | | 0.00 | | 0 | 0.00 | |
| ACL193 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.61152 | | 0.00 | | 0 | 0.00 | |
| ACL194 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.61152 | | 0.00 | | 0 | 0.00 | |
| ACL195 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.63798 | | 0.00 | | 0 | 0.00 | |
| ACL196 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56898 | | 0.00 | | 0 | 0.00 | |
| ACL197 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.64601 | | 0.00 | | 0 | 0.00 | |
| ACL198 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.31883 | | 0.00 | | 0 | 0.00 | |
| ACL199 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.63798 | | 0.00 | | 0 | 0.00 | |
| ACL200 | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 97.46859 | | 0.00 | | 0 | 0.00 | |
| ACL201 | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62343 | | 0.00 | | 0 | 0.00 | |
| ACL202 | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.61042 | | 0.00 | | 0 | 0.00 | |
| ACL203 | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 134.19798 | | 0.00 | | 0 | 0.00 | |
| ACL204 | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 135.15686 | | 0.00 | | 0 | 0.00 | |
| ACL205 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.53439 | | 0.00 | | 0 | 0.00 | |
| ACL208 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.52954 | | 0.00 | | 0 | 0.00 | |
| ACL210 | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.05892 | | 0.00 | | 0 | 0.00 | |
| ACL212 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54270 | | 0.00 | | 0 | 0.00 | |
| ACL213 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 97.48303 | | 0.00 | | 0 | 0.00 | |
| ACL214 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56553 | | 0.00 | | 0 | 0.00 | |
| ACL215 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.53509 | | 0.00 | | 0 | 0.00 | |
| ACL216 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.53439 | | 0.00 | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL217 | On 20/12/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58915 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.85318 | | | 0.00 | 0 | 60,000,000.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.65666 | | | 0.00 | 0 | 0.00 |
| ADCB03 | On 31/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.67415 | | | 0.00 | 0 | 0.00 |
| ADCB04 | On 27/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12690 | | | 0.00 | 0 | 0.00 |
| ADCP10 | On 29/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.79257 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | | 24.19334 | | 100.00000 | 24.13276 | | | 0.00 | 0 | 0.00 |
| AFS1U | On 27/09/2019 | Spot Bond | 100.00000 | | 13.73564 | | 100.00000 | 13.70236 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.03254 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90295 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89289 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87952 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89807 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 7.75000 | | 98.84390 | | 7.75000 | 98.82326 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86924 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.84807 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 8.70500 | | 100.32588 | | 8.70500 | 100.30265 | | | 0.00 | 0 | 2,890,000,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 9.20000 | | 119.25650 | | 9.20000 | 119.22703 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.05000 | | 104.36161 | | 7.05000 | 104.34196 | | | 0.00 | 0 | 0.00 |
| AIR04 | On 29/05/2024 | Spot Bond | 8.88000 | | 105.78794 | | 8.88000 | 105.76256 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | | 17.00265 | | 100.00000 | 16.96482 | | | 0.00 | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 9.52500 | | 107.55649 | | 9.52500 | 107.52884 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.63000 | | 167.95559 | | 2.63000 | 167.95362 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85331 | | | 0.00 | 0 | 0.00 |
| ANG012 | On 06/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77624 | | | 0.00 | 0 | 0.00 |
| ANG013 | On 05/06/2015 | Spot Bond | 100.00000 | 87.95181 | | 100.00000 | 87.74038 | | | 0.00 | 0 | 0.00 |
| APF01 | On 26/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43145 | | | 0.00 | 0 | 0.00 |
| APF02 | On 26/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46373 | | | 0.00 | 0 | 0.00 |
| ASN002 | On 03/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN004 | On 22/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54212 | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23754 | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49990 | | | 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 |
| ASN010 | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN011 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56059 | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53111 | | | 0.00 | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25140 | | | 0.00 | 0 | 0.00 |
| ASN014 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN015 | On 04/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN016 | On 11/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 92.93000 | | | 0.00 | 0 | 0.00 |
| ASN017 | On 09/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99665 | | | 0.00 | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 86.98971 | | | 0.00 | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | 2.44000 | 133.52970 | | 2.44000 | 239.48902 | | | 0.00 | 0 | 0.00 |
| ASN023 | On 07/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 111.88146 | | | 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 | 110.25489 | | | 0.00 | 0 | 0.00 |
| ASN028 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.14865 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| ASN031 | | On 14/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 108.61165 | | | 0.00 | 0 | 0.00 |
| ASN032 | | On 19/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 88.57909 | | | 0.00 | 0 | 0.00 |
| ASN034 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN036 | | On 10/11/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.41152 | | | 0.00 | 0 | 0.00 |
| ASN037 | | On 07/12/2033 | Spot Bond | 2.45500 | 167.51800 | 2.45500 | 212.24386 | | | 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 |
| ASN046 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.69769 | | | 0.00 | 0 | 0.00 |
| ASN048 | | On 12/03/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN051 | | On 19/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN052 | | On 24/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45098 | | | 0.00 | 0 | 0.00 |
| ASN054 | | On 13/10/2016 | Spot Bond | 100.00000 | 37.05445 | 100.00000 | 31.84131 | | 2,000,000,000,000,000.00 | 20,000,000,000 | 20,000,000,000.00 | |
| ASN35U | | On 20/12/2016 | Spot Bond | 100.00000 | 34.12284 | 100.00000 | 34.04690 | | | 0.00 | 0 | 0.00 |
| ASN38U | | On 20/12/2017 | Spot Bond | 100.00000 | 16.92243 | 100.00000 | 16.88143 | | | 0.00 | 0 | 0.00 |
| ASN39U | | On 20/12/2017 | Spot Bond | 100.00000 | 17.02003 | 100.00000 | 16.97879 | | | 0.00 | 0 | 0.00 |
| ASN40U | | On 20/12/2017 | Spot Bond | 100.00000 | 16.58084 | 100.00000 | 16.54067 | | | 0.00 | 0 | 0.00 |
| ASN43U | | On 10/03/2017 | Spot Bond | 100.00000 | 28.64724 | 100.00000 | 28.55475 | | | 0.00 | 0 | 0.00 |
| ASN49U | | On 19/09/2016 | Spot Bond | 100.00000 | 40.32927 | 100.00000 | 40.23157 | | | 0.00 | 0 | 0.00 |
| ASN50U | | On 16/03/2018 | Spot Bond | 100.00000 | 16.65971 | 100.00000 | 16.61935 | | | 0.00 | 0 | 0.00 |
| ASN55U | | On 29/12/2016 | Spot Bond | 100.00000 | 27.47958 | 100.00000 | 27.40304 | | 270,000,000,000,000.00 | 2,700,000,000 | 2,700,000,000.00 | |
| ASN56U | | On 29/06/2016 | Spot Bond | 100.00000 | 38.41980 | 100.00000 | 38.31278 | | 90,000,000,000,000.00 | 900,000,000 | 900,000,000.00 | |
| BAR001 | | On 12/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.68182 | | | 0.00 | 0 | 0.00 |
| BAR003 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.49279 | | | 0.00 | 0 | 0.00 |
| BAW10 | | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33044 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAW11 | On 01/10/2018 | Spot Bond | | 8.75500 | 103.45546 | | 8.75500 | 103.43125 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96596 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59800 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.73006 | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.95405 | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10624 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | | 9.08000 | 105.52752 | | 9.08000 | 105.50177 | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | | 6.91000 | 102.55387 | | 6.91000 | 102.53505 | | | 0.00 | 0 | 0.00 |
| BAW20U | On 15/01/2016 | Spot Bond | | 100.00000 | 51.32570 | | 100.00000 | 51.20000 | | | 0.00 | 0 | 0.00 |
| BAW21 | On 24/03/2022 | Spot Bond | | 9.33000 | 100.39355 | | 9.33000 | 100.36868 | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.75097 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | | 8.56500 | 103.36756 | | 8.56500 | 103.34388 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | | 10.82871 | 101.70063 | | 10.82871 | 101.48259 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | | 10.88279 | 100.61390 | | 10.88279 | 100.64145 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | | 10.90207 | 100.60266 | | 10.90207 | 100.64222 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44622 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | | 10.92386 | 100.78634 | | 10.92386 | 100.63368 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | | 11.63264 | 100.84964 | | 11.63264 | 100.81603 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45630 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45630 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45637 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | | 11.07871 | 100.42890 | | 11.07871 | 100.40530 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | | 11.01581 | 101.23141 | | 11.01581 | 100.72443 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | | 10.88279 | 100.61390 | | 10.88279 | 100.64145 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA15 | On 30/06/2016 | Spot Bond | 10.93436 | | 101.16575 | | 10.93436 | 100.87434 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.11779 | | 97.97171 | | 10.11779 | 100.63185 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43419 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42457 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42457 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 8.47617 | | 104.51128 | | 8.47617 | 102.79666 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.34000 | | 99.99993 | | 11.34000 | 99.96920 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41276 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 11.26500 | | 78.26452 | | 11.26500 | 98.20979 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39610 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | | 93.72808 | | 9.28000 | 100.37876 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41867 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.05500 | | 74.72912 | | 11.05500 | 100.73076 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40685 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41669 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41669 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89847 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40212 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42584 | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42584 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.40290 | | 0.00 | | 0 | 0.00 | |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.41214 | | 0.00 | | 0 | 0.00 | |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42594 | | 0.00 | | 0 | 0.00 | |
| BAYA47 | On 30/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33577 | | 0.00 | | 0 | 0.00 | |
| BAYA48 | On 31/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34754 | | 0.00 | | 0 | 0.00 | |
| BAYB02 | On 31/03/2016 | Spot Bond | 13.82871 | 101.81320 | 13.82871 | 101.59239 | | 0.00 | | 0 | 0.00 | |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.07468 | 101.08720 | 15.07468 | 101.04413 | | 0.00 | | 0 | 0.00 | |
| BAYB04 | On 31/03/2017 | Spot Bond | 13.95601 | 101.02635 | 13.95601 | 100.85310 | | 0.00 | | 0 | 0.00 | |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54384 | | 0.00 | | 0 | 0.00 | |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54384 | | 0.00 | | 0 | 0.00 | |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54384 | | 0.00 | | 0 | 0.00 | |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56324 | | 0.00 | | 0 | 0.00 | |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.47559 | | 0.00 | | 0 | 0.00 | |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 30.57472 | 100.00000 | 30.51671 | | 0.00 | | 0 | 0.00 | |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 19.43786 | 100.00000 | 19.39025 | | 0.00 | | 0 | 0.00 | |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 17.69063 | 100.00000 | 17.64731 | | 0.00 | | 0 | 0.00 | |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 10.92014 | 100.00000 | 10.89341 | | 0.00 | | 0 | 0.00 | |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 10.94200 | 100.00000 | 10.91549 | | 0.00 | | 0 | 0.00 | |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 13.20297 | 100.00000 | 13.17064 | | 0.00 | | 0 | 0.00 | |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 11.44015 | 100.00000 | 11.41213 | | 0.00 | | 0 | 0.00 | |
| BCJ03 | On 17/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96639 | | 0.00 | | 0 | 0.00 | |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.89129 | | 0.00 | | 0 | 0.00 | |
| BCJ05 | On 07/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.14769 | | 0.00 | | 0 | 0.00 | |
| BCJ06 | On 07/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15627 | | 0.00 | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | | 8.24648 | 100.00000 | 8.22652 | | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | | 8.24648 | 100.00000 | 8.22652 | | | | 0.00 | 0 | 0.00 |
| BCP91U | On 23/04/2015 | Spot Bond | 100.00000 | | 98.11828 | 100.00000 | 97.85523 | | | | 0.00 | 0 | 0.00 |
| BCP92U | On 21/05/2015 | Spot Bond | 100.00000 | | 91.25000 | 100.00000 | 91.02244 | | | | 0.00 | 0 | 0.00 |
| BCP93U | On 05/06/2015 | Spot Bond | 100.00000 | | 87.95181 | 100.00000 | 87.74038 | | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 1.94000 | | 104.34249 | 1.94000 | 181.11843 | | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 7.72000 | | 103.58485 | 7.72000 | 167.25164 | | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 7.72000 | | 97.55673 | 7.72000 | 167.53451 | | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.10500 | | 100.07549 | 8.10500 | 100.05365 | | | | 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 | 7.65500 | | 98.98618 | 7.65500 | 98.96597 | | | | 0.00 | 0 | 0.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.45571 | | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.74549 | | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.38006 | | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.89486 | | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.00976 | | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.33111 | | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | | 40.45536 | 100.00000 | 40.35518 | | | | 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 | 101.57158 | | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.60229 | | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.61252 | | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.73532 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.89901 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 25.32008 | | 100.00000 | 25.25738 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 25.32008 | | 100.00000 | 25.25738 | | | 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 | 100.64846 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66063 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 8.06500 | 102.03207 | | 8.06500 | 102.01015 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69711 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76178 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 22.66406 | | 100.00000 | 22.60916 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 22.66406 | | 100.00000 | 22.60916 | | | 0.00 | 0 | 0.00 |
| BGL01 | On 19/11/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.51987 | | | 0.00 | 0 | 0.00 |
| BGL02 | On 19/11/2024 | Spot Bond | 10.77000 | 104.79134 | | 10.77000 | 104.61450 | | | 0.00 | 0 | 0.00 |
| BGL03 | On 05/02/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.80483 | | | 0.00 | 0 | 0.00 |
| BGL04 | On 05/02/2025 | Spot Bond | 10.66000 | 99.31296 | | 10.66000 | 99.65272 | | | 0.00 | 0 | 0.00 |
| BGR01 | On 04/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44616 | | | 0.00 | 0 | 0.00 |
| BGR01U | On 17/12/2015 | Spot Bond | 100.00000 | 67.34976 | | 100.00000 | 67.22199 | | | 0.00 | 0 | 0.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92524 | | | 0.00 | 800,000,000 | 200,000,000.00 |
| BID05 | On 26/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97204 | | | 0.00 | 0 | 0.00 |
| BID06 | On 30/06/2019 | Spot Bond | 8.36500 | 71.08078 | | 8.36500 | 104.26533 | | | 0.00 | 0 | 2,200,000,000.00 |
| BIDC43 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.32708 | | | 0.00 | 0 | 0.00 |
| BIDC44 | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.59990 | | | 0.00 | 0 | 0.00 |
| BIDC45 | On 15/07/2015 | Spot Bond | 100.00000 | 80.21978 | | 100.00000 | 80.04386 | | | 0.00 | 0 | 0.00 |
| BIDC46 | On 13/10/2015 | Spot Bond | 100.00000 | 75.21127 | | 100.00000 | 75.00000 | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BLG1A4 | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93842 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.08387 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92506 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97055 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05320 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39649 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.96792 | | | 0.00 | 0 | 0.00 |
| BNP01 | On 11/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62885 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | 100.00000 | | 86.63794 | 100.00000 | 86.43646 | | | | 0.00 | 0 | 0.00 |
| BSR12 | On 25/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.70400 | | | 0.00 | 0 | 0.00 |
| BSR13 | On 26/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.69540 | | | 0.00 | 0 | 0.00 |
| BTC005 | On 20/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.40650 | | | 0.00 | 0 | 0.00 |
| BTC010 | On 24/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.78962 | | | 0.00 | 0 | 0.00 |
| BTC013 | On 19/05/2015 | Spot Bond | 100.00000 | | 91.70854 | 100.00000 | 91.47870 | | | | 0.00 | 0 | 0.00 |
| BTC021 | On 14/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BTC022 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98260 | | | 0.00 | 0 | 0.00 |
| BTC023 | On 16/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.29560 | | | 0.00 | 0 | 0.00 |
| BTC024 | On 20/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.91302 | | | 0.00 | 0 | 0.00 |
| BTC025 | On 22/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.87779 | | | 0.00 | 0 | 0.00 |
| BTC026 | On 24/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.84280 | | | 0.00 | 0 | 0.00 |
| BTC027 | On 06/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.63335 | | | 0.00 | 0 | 0.00 |
| BTC028 | On 18/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.42399 | | | 0.00 | 0 | 0.00 |
| BTC029 | On 21/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.37199 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| BTC030 | On 26/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.00437 | | | 0.00 | 0 | 0.00 |
| BTC031 | On 25/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.30329 | | | 0.00 | 0 | 0.00 |
| BTC032 | On 28/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.24988 | | | 0.00 | 0 | 0.00 |
| BTC034 | On 12/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.98645 | | | 0.00 | 0 | 0.00 |
| BTC035 | On 07/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.54576 | | | 0.00 | 0 | 0.00 |
| BTC036 | On 12/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.66302 | | | 0.00 | 0 | 0.00 |
| BTC037 | On 06/07/2015 | Spot Bond | 100.00000 | | 81.83857 | | 100.00000 | 81.65548 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | | 37.40048 | | 100.00000 | 37.30889 | | | 0.00 | 0 | 0.00 |
| BWZ18B | On 27/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41641 | | | 0.00 | 0 | 0.00 |
| BWZ20A | On 27/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43166 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60053 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.19792 | | | 0.00 | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.26500 | | 113.22490 | | 9.26500 | 113.19658 | | | 0.00 | 0 | 0.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 106.86558 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 8.81500 | | 106.35049 | | 8.81500 | 106.32515 | | | 0.00 | 0 | 0.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 12.25500 | | 98.70135 | | 12.25500 | 98.66946 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.09635 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 12.55500 | | 99.35616 | | 12.55500 | 99.32275 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23902 | | | 0.00 | 635,000,000 | 317,500,000.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.11500 | | 104.47575 | | 9.11500 | 104.45003 | | | 0.00 | 0 | 0.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.11872 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 12.55500 | | 96.65246 | | 12.55500 | 96.61996 | | 1,255,500,000,000.00 | | 100,000,000 | 280,000,000.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.93566 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.30012 | | | 0.00 | 0 | 1,000,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22394 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.13000 | | 97.44316 | | 10.13000 | 97.41656 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 9.57000 | | 120.66754 | | 9.57000 | 120.63655 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 9.85000 | | 114.44803 | | 9.85000 | 114.41781 | | | 0.00 | 0 | 1,000,000,000.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 9.55000 | | 111.12407 | | 9.55000 | 111.09591 | | | 0.00 | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15867 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 11.46500 | | 101.11865 | | 11.46500 | 101.08802 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55147 | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.63162 | | | 0.00 | 0 | 0.00 |
| CGR14/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 108.29730 | | 10.00000 | 108.26910 | | | 0.00 | 0 | 0.00 |
| CGR15 | On 22/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24262 | | | 0.00 | 0 | 0.00 |
| CGR16 | On 22/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60231 | | | 0.00 | 0 | 0.00 |
| CGR17 | On 24/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.77061 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.70560 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.07295 | | | 0.00 | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36594 | | | 0.00 | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37971 | | | 0.00 | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39591 | | | 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 | 102.00248 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.98203 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.09009 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59554 | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14107 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | | 10.11000 | 102.90206 | | 10.11000 | 102.87403 | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16994 | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | | 2.76000 | 121.16270 | | 2.76000 | 121.16080 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 107.20244 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | | 3.14000 | 118.42566 | | 3.14000 | 121.04922 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | | 8.25000 | 101.03787 | | 8.25000 | 101.01568 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | | 2.74000 | 129.02661 | | 2.74000 | 123.17010 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | | 2.40000 | 126.29628 | | 2.40000 | 120.56481 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82873 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | | 8.30000 | 100.28199 | | 8.30000 | 100.25959 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89110 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89808 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | | 8.35000 | 100.31775 | | 8.35000 | 100.29521 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | | 8.35000 | 100.31775 | | 8.35000 | 100.29521 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | | 8.40000 | 103.45642 | | 8.40000 | 103.43303 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60954 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66971 | | | 0.00 | 0 | 0.00 |
| CLN230/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| CLN231/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN237 | On 14/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21530 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.11011 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | | 9.35000 | 101.29573 | | 9.35000 | 101.27016 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | | 9.35000 | 101.29573 | | 9.35000 | 101.27016 | | | 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 |
| CLN256 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24380 | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.90217 | | | 0.00 | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33393 | | | 0.00 | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33393 | | | 0.00 | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33393 | | | 0.00 | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81498 | | | 0.00 | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | | 8.98500 | 102.70765 | | 8.98500 | 102.68312 | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.32366 | | | 0.00 | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69006 | | | 0.00 | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87881 | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87552 | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92766 | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.07713 | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22528 | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.08535 | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31177 | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.69536 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN281 | On 21/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55212 | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44895 | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54132 | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73589 | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39944 | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69549 | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49875 | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.58459 | | | 0.00 | 0 | 0.00 |
| CLN292/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23175 | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49338 | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28770 | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64943 | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.25590 | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39411 | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38753 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 136.70976 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.82253 | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 136.60819 | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 136.94036 | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 136.50818 | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 134.05582 | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 135.46074 | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39111 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN314 | On 14/11/2022 | Spot Bond | 10.42000 | 99.48241 | 10.42000 | 99.45450 | | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 10.94000 | 96.16174 | 10.94000 | 96.13392 | | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37063 | | | | 0.00 | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.64625 | | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.35977 | | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.80046 | | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.74888 | | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | 108.45339 | 8.80500 | 104.03040 | | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56898 | | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.72939 | | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 131.44425 | | | | 0.00 | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60490 | | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.64488 | | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62361 | | | | 0.00 | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.86089 | | | | 0.00 | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 81.81178 | | | | 0.00 | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.67958 | | | | 0.00 | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37063 | | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 118.63424 | | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 118.80893 | | | | 0.00 | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.74340 | | | | 0.00 | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.74581 | | | | 0.00 | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37274 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN342 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.85567 | | | | 0.00 | 0 | 0.00 |
| CLN343 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.70728 | | | | 0.00 | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54647 | | | | 0.00 | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62558 | | | | 0.00 | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.72662 | | | | 0.00 | 0 | 0.00 |
| CLN347 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.39193 | | | | 0.00 | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.36216 | | | | 0.00 | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.63384 | | | | 0.00 | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.94737 | | | | 0.00 | 0 | 0.00 |
| CLN354 | On 20/12/2018 | 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 | 101.67892 | | | | 0.00 | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.80169 | | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51914 | | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | 9.60000 | 107.84285 | 9.60000 | 106.34252 | | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.57831 | | | | 0.00 | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 104.21564 | | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | 11.74000 | 109.50069 | 11.74000 | 107.64328 | | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.87028 | | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | 11.77000 | 107.33257 | 11.77000 | 107.29866 | | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | 10.02000 | 107.85476 | 10.02000 | 107.82564 | | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.87028 | | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.84463 | | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.00029 | | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56952 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN373 | On 20/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58143 | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58157 | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38627 | | | 0.00 | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | | 9.13000 | 104.08635 | | 9.13000 | 104.06110 | | | 0.00 | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45762 | | | 0.00 | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62765 | | | 0.00 | 0 | 0.00 |
| CLN379 | On 20/03/2024 | Spot Bond | | 10.57000 | 100.64338 | | 10.57000 | 100.61521 | | | 0.00 | 0 | 0.00 |
| CLN380 | On 20/09/2024 | Spot Bond | | 11.00000 | 100.78875 | | 11.00000 | 100.75942 | | | 0.00 | 0 | 0.00 |
| CLN381 | On 21/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88732 | | | 0.00 | 0 | 0.00 |
| CLN382 | On 20/03/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63798 | | | 0.00 | 0 | 0.00 |
| CLN383 | On 22/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.86337 | | | 0.00 | 0 | 0.00 |
| CLN384 | On 20/09/2024 | Spot Bond | | 11.53000 | 103.71948 | | 11.53000 | 103.68789 | | | 0.00 | 0 | 0.00 |
| CLN385 | On 20/09/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69850 | | | 0.00 | 0 | 0.00 |
| CLN386 | On 20/03/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58132 | | | 0.00 | 0 | 0.00 |
| CLN387 | On 26/01/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.97807 | | | 0.00 | 0 | 0.00 |
| CLN388 | On 20/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62003 | | | 0.00 | 0 | 0.00 |
| CLN389 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN390 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29603 | | | 0.00 | 0 | 0.00 |
| CLN391 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53594 | | | 0.00 | 0 | 0.00 |
| CLN392 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54132 | | | 0.00 | 0 | 0.00 |
| CLN393 | On 20/12/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 90.33400 | | | 0.00 | 0 | 0.00 |
| CLN394 | On 20/09/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57244 | | | 0.00 | 0 | 0.00 |
| CLN395 | On 02/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83289 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN396 | On 20/03/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.64463 | | 0.00 | | 0 | 0.00 | |
| CLN397 | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45514 | | 0.00 | | 0 | 0.00 | |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | 40.81699 | 7.01000 | 41.42299 | | 0.00 | | 0 | 0.00 | |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 175.37069 | | 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 | 8.10500 | 100.07549 | 8.10500 | 148.72216 | | 0.00 | | 0 | 0.00 | |
| CLN88 | On 28/04/2028 | Spot Bond | 7.72000 | 37.93899 | 7.72000 | 167.25164 | | 0.00 | | 0 | 0.00 | |
| CLN89 | On 02/03/2028 | Spot Bond | 7.72000 | 38.38119 | 7.72000 | 167.53451 | | 0.00 | | 0 | 0.00 | |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 96.40062 | | 0.00 | | 0 | 0.00 | |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 96.36984 | | 0.00 | | 0 | 0.00 | |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03124 | | 0.00 | | 0 | 0.00 | |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03124 | | 0.00 | | 0 | 0.00 | |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.61651 | | 0.00 | | 0 | 0.00 | |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.57732 | | 0.00 | | 0 | 0.00 | |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.58508 | | 0.00 | | 0 | 0.00 | |
| CLNF08 | On 10/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.11361 | | 0.00 | | 0 | 0.00 | |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.57935 | | 0.00 | | 0 | 0.00 | |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.80046 | | 0.00 | | 0 | 0.00 | |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.52815 | | 0.00 | | 0 | 0.00 | |
| CLNF12 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56755 | | 0.00 | | 0 | 0.00 | |
| CLNF13 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56404 | | 0.00 | | 0 | 0.00 | |
| CLNF14 | On 20/09/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56749 | | 0.00 | | 0 | 0.00 | |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.17026 | | 0.00 | | 0 | 0.00 | |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.99983 | | 0.00 | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| COJ02 | On 15/09/2016 | Spot Bond | | 8.48000 | 105.48291 | | 8.48000 | 103.88462 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | | 8.46500 | 104.69262 | | 8.46500 | 104.66878 | | | 0.00 | 0 | 830,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | | 9.77000 | 117.85180 | | 9.77000 | 117.82092 | | | 0.00 | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | | 7.37000 | 105.92535 | | 7.37000 | 105.90429 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | | 9.34000 | 107.13793 | | 9.34000 | 107.11136 | | | 0.00 | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | | 9.38000 | 108.39702 | | 9.38000 | 108.36973 | | | 0.00 | 0 | 100,000,000.00 |
| COT01 | On 03/04/2023 | Spot Bond | | 9.75000 | 96.82771 | | 9.75000 | 96.80253 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | | 10.45000 | 98.60015 | | 10.45000 | 98.57271 | | | 0.00 | 0 | 1,000,000,000.00 |
| COT03 | On 05/06/2028 | Spot Bond | | 10.45000 | 96.41791 | | 10.45000 | 96.39093 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01831 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.63753 | | | 0.00 | 0 | 0.00 |
| CPL01U | On 12/12/2019 | Spot Bond | | 100.00000 | 9.91931 | | 100.00000 | 9.89527 | | | 0.00 | 0 | 0.00 |
| CPL021 | On 25/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01508 | | | 0.00 | 0 | 0.00 |
| CPL022 | On 23/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48715 | | | 0.00 | 0 | 0.00 |
| CPL023 | On 23/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.30918 | | | 0.00 | 0 | 0.00 |
| CPL024 | On 27/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98817 | | | 0.00 | 0 | 0.00 |
| CPL025 | On 28/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.96890 | | | 0.00 | 0 | 0.00 |
| CPL026 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06986 | | | 0.00 | 0 | 0.00 |
| CPL02U | On 12/03/2020 | Spot Bond | | 100.00000 | 9.97295 | | 100.00000 | 9.94879 | | | 0.00 | 0 | 0.00 |
| CPL03U | On 12/12/2018 | Spot Bond | | 100.00000 | 12.05715 | | 100.00000 | 12.02794 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | | 11.10500 | 102.44298 | | 11.10500 | 102.55056 | | | 0.00 | 0 | 12,800,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | | 100.00000 | 14.20625 | | 100.00000 | 14.17183 | | | 0.00 | 0 | 0.00 |
| DEN39U | On 10/06/2018 | Spot Bond | | 100.00000 | 6.01374 | | 100.00000 | 5.99917 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| DEN40U | On 10/06/2018 | Spot Bond | 100.00000 | | 14.93815 | | 100.00000 | 14.90195 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50374 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 7.84000 | | 98.18232 | | 7.84000 | 98.16181 | | | 0.00 | 0 | 0.00 |
| DENG55 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02791 | | | 0.00 | 0 | 0.00 |
| DENG56 | On 25/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94851 | | | 0.00 | 0 | 0.00 |
| DENG57 | On 03/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.83262 | | | 0.00 | 0 | 0.00 |
| DLT02U | On 06/11/2015 | Spot Bond | 100.00000 | | 65.17761 | | 100.00000 | 65.01440 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77880 | | | 0.00 | 0 | 0.00 |
| DLTB03 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13361 | | | 0.00 | 0 | 0.00 |
| DLTC09 | On 05/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38408 | | | 0.00 | 0 | 0.00 |
| DLTC10 | On 03/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44846 | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74444 | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.90009 | | | 0.00 | 0 | 0.00 |
| DOL007 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64832 | | | 0.00 | 0 | 0.00 |
| DOL009 | On 20/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 53.20211 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24595 | | | 0.00 | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 8.33000 | | 106.25701 | | 8.33000 | 106.23319 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.15000 | | 113.62484 | | 7.15000 | 113.60290 | | | 0.00 | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.21000 | | 106.60163 | | 8.21000 | 106.57794 | | | 0.00 | 0 | 1,350,000,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 8.95000 | | 107.14527 | | 8.95000 | 107.11936 | | | 14,741,545,000.00 | 1,647,100 | 1,196,415,900.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.01000 | | 105.58784 | | 9.01000 | 105.56214 | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.07500 | | 109.55480 | | 9.07500 | 109.52795 | | | 0.00 | 0 | 300,000,000.00 |
| DVC005 | On 23/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41743 | | | 0.00 | 0 | 0.00 |
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.29792 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| DVC007 | On 15/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55731 | | | 0.00 | 0 | 0.00 |
| DVC008 | On 20/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02353 | | | 0.00 | 0 | 0.00 |
| DVC009 | On 11/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62297 | | | 0.00 | 0 | 0.00 |
| DVC010 | On 15/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63209 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15364 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35807 | | | 0.00 | 0 | 0.00 |
| DVF18 | On 30/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.92518 | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | | 7.74500 | 127.34534 | | 7.74500 | 127.31861 | | | 0.00 | 0 | 1,900,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.64453 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL037 | On 31/01/2037 | Spot Bond | | 2.16000 | 101.93059 | | 2.16000 | 101.93066 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | | 1.20000 | 101.25366 | | 1.20000 | 134.72228 | | | 0.00 | 0 | 7,550,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | | 2.08000 | 124.06747 | | 2.08000 | 124.06784 | | | 0.00 | 0 | 0.00 |
| EL29 | On 19/11/2029 | Spot Bond | | 2.06000 | 111.84716 | | 2.06000 | 111.84755 | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | | 2.04000 | 112.00660 | | 2.04000 | 112.00704 | | | 0.00 | 0 | 0.00 |
| EL31 | On 02/06/2031 | Spot Bond | | 2.04000 | 104.96202 | | 2.04000 | 104.96248 | | | 0.00 | 0 | 0.00 |
| EL36 | On 31/01/2036 | Spot Bond | | 2.14000 | 102.21087 | | 2.14000 | 102.21099 | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | | 9.18000 | 107.92402 | | 9.18000 | 107.89727 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | | 9.08000 | 108.39772 | | 9.08000 | 108.37157 | | | 0.00 | 0 | 60,000,000.00 |
| EMM03 | On 04/05/2024 | Spot Bond | | 9.50000 | 107.80469 | | 9.50000 | 107.77706 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | | 9.71000 | 99.74123 | | 9.71000 | 101.32896 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| EMM05 | On 17/04/2029 | Spot Bond | 9.85000 | 106.13030 | | 9.85000 | 103.80536 | | | 0.00 | 0 | 4,563,332,900.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16362 | | | 0.00 | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.22800 | | | 0.00 | 0 | 0.00 |
| EPF003 | On 12/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69741 | | | 0.00 | 0 | 0.00 |
| EPF004 | On 06/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45315 | | | 0.00 | 0 | 0.00 |
| EPF005 | On 06/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39748 | | | 0.00 | 0 | 0.00 |
| EPFC12 | On 05/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32347 | | | 0.00 | 0 | 0.00 |
| EPFC13 | On 19/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.86751 | | | 0.00 | 0 | 0.00 |
| EPFC14 | On 27/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91521 | | | 0.00 | 0 | 0.00 |
| EPFC15 | On 24/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99862 | | | 0.00 | 0 | 0.00 |
| EPFC16 | On 23/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02686 | | | 0.00 | 0 | 0.00 |
| EQ209U | On 11/06/2015 | Spot Bond | 100.00000 | 88.66349 | | 100.00000 | 88.45339 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 10.94000 | 104.08894 | | 10.94000 | 104.05845 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40281 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85731 | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.90885 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 9.63500 | 97.67396 | | 9.63500 | 97.64885 | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.97587 | | | 0.00 | 6,945,555,400 | 1,597,800,000.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.11234 | | | 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 | 101.24871 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C4 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32615 | | | 0.00 | 0 | 0.00 |
| ERSA12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13177 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17799 | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12252 | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16105 | | | 0.00 | 0 | 0.00 |
| ERSA18 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14036 | | | 0.00 | 0 | 0.00 |
| ERSA19 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12484 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 7.00000 | | 101.23459 | | 7.00000 | 101.21566 | | | 0.00 | 0 | 13,200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.67000 | | 104.07751 | | 7.67000 | 104.05599 | | | 17,397,861,000.00 | 2,268,300 | 15,777,712,900.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.25500 | | 112.08212 | | 8.25500 | 112.05707 | | | 9,700,450,500.00 | 1,175,100 | 53,431,435,000.00 |
| ES26 | On 02/04/2026 | Spot Bond | 8.52500 | | 95.54750 | | 8.52500 | 95.52570 | | | 27,770,187,500.00 | 3,257,500 | 16,611,316,800.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.26500 | | 85.18448 | | 9.17000 | 85.90201 | | | 1,194,305,876,577,500.00 | 28,905,113,500 | 46,298,510,000.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.19000 | | 92.94877 | | 9.19000 | 92.92583 | | | 0.00 | 0 | 14,700,000,000.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18309 | | | 0.00 | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22037 | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06959 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.96124 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42605 | | | 0.00 | 0 | 0.00 |
| FIFB04 | On 21/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09793 | | | 0.00 | 0 | 0.00 |
| FIFC14 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99750 | | | 0.00 | 0 | 0.00 |
| FIFC15 | On 02/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.86144 | | | 0.00 | 0 | 0.00 |
| FIFC16 | On 12/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64770 | | | 0.00 | 0 | 0.00 |
| FIFC17 | On 09/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.09774 | | | 0.00 | 2,000,000,000 | 500,000,000.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | | 12.34700 | | 100.00000 | 12.31609 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | | 12.01698 | | 100.00000 | 11.98688 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63214 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.46774 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70504 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.75357 | | | 0.00 | 0 | 0.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.15500 | | 100.67816 | | 9.15500 | 100.65340 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.67988 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.67981 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.76252 | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.98892 | | | 0.00 | 0 | 0.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.01274 | | | 0.00 | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02941 | | | 0.00 | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | 9.83000 | | 104.82071 | | 9.83000 | 104.42717 | | | 0.00 | 0 | 0.00 |
| FRB15 | On 06/03/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05543 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 9.93500 | | 110.02995 | | 9.93500 | 110.00064 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27183 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.04000 | | 132.47474 | | 2.04000 | 133.36400 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.07000 | | 128.97839 | | 2.07000 | 278.59718 | | | 0.00 | 0 | 300,000,000.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.23500 | | 106.00316 | | 2.23500 | 112.68040 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.36000 | | 102.77871 | | 2.36000 | 161.76321 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.08000 | | 122.31201 | | 2.08000 | 223.71227 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.19000 | | 103.64662 | | 7.19000 | 103.62681 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.67300 | | 65.97967 | | 7.67300 | 65.36837 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.42400 | | 42.37317 | | 9.42400 | 41.46656 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBZ03 | On 10/12/2024 | Spot Bond | | 9.66000 | 41.06314 | | 9.66000 | 40.12385 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20035 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68657 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59559 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65300 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | | 7.47000 | 99.91996 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | | 7.47000 | 99.91996 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63798 | | | 0.00 | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60834 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68992 | | | 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 | 100.62765 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | | 6.00000 | 99.93567 | | 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 | 100.66689 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC134 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81963 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79574 | | | 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 | 22.23810 | | 100.09221 | 22.18419 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57036 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 109.82065 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76320 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.02023 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63891 | | | 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 | 100.64594 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59063 | | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59661 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77865 | | | 0.00 | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58626 | | | 0.00 | 0 | 0.00 |
| FRC162 | | On 14/12/2018 | Spot Bond | 13.22500 | 62.11095 | | 13.22500 | 62.08900 | | | 0.00 | 0 | 0.00 |
| FRC163 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55308 | | | 0.00 | 0 | 0.00 |
| FRC166 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55377 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC167 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81932 | | | 0.00 | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57866 | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | | 3.46500 | 97.81570 | | 3.46500 | 101.19504 | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60352 | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60352 | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16359 | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37063 | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.58175 | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56898 | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55585 | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.77818 | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64969 | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.36299 | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.75975 | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.97583 | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74444 | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59109 | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75909 | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54961 | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59661 | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59661 | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60389 | | | 0.00 | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27308 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC192 | On 02/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28782 | | | 0.00 | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39386 | | | 0.00 | 0 | 0.00 |
| FRC193/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13956 | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62972 | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11956 | | | 0.00 | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37543 | | | 0.00 | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01603 | | | 0.00 | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01630 | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95850 | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96261 | | | 0.00 | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95850 | | | 0.00 | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96277 | | | 0.00 | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55503 | | | 0.00 | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | 8.75000 | 101.69180 | | 8.75000 | 101.66708 | | | 0.00 | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58557 | | | 0.00 | 0 | 0.00 |
| FRC207 | On 20/09/2021 | Spot Bond | 100.00000 | 10.09104 | | 100.00000 | 10.06660 | | | 0.00 | 0 | 0.00 |
| FRC208 | On 20/09/2021 | Spot Bond | 100.00000 | 9.25076 | | 100.00000 | 9.22836 | | | 0.00 | 0 | 0.00 |
| FRC209 | On 07/10/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.19648 | | | 0.00 | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | 100.00000 | 10.80728 | | 100.00000 | 10.78110 | | | 0.00 | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.38549 | | | 0.00 | 0 | 0.00 |
| FRC211 | On 29/10/2017 | Spot Bond | 100.00000 | 24.63003 | | 100.00000 | 24.56903 | | | 0.00 | 0 | 0.00 |
| FRC212 | On 07/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44250 | | | 0.00 | 0 | 0.00 |
| FRC213 | On 04/06/2021 | Spot Bond | 100.00000 | 9.55048 | | 100.00000 | 9.52735 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC214 | On 07/11/2017 | Spot Bond | 100.00000 | | 18.45778 | | 100.00000 | 18.41156 | | | 0.00 | 0 | 0.00 |
| FRC215 | On 07/11/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44247 | | | 0.00 | 0 | 0.00 |
| FRC216 | On 07/11/2017 | Spot Bond | 100.00000 | | 18.42526 | | 100.00000 | 18.37912 | | | 0.00 | 0 | 0.00 |
| FRC217 | On 07/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43892 | | | 0.00 | 0 | 0.00 |
| FRC218 | On 07/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36628 | | | 0.00 | 0 | 0.00 |
| FRC219 | On 04/11/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.56287 | | | 0.00 | 0 | 0.00 |
| FRC220 | On 04/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46732 | | | 0.00 | 0 | 0.00 |
| FRC221 | On 31/01/2022 | Spot Bond | 2.85000 | | 126.89315 | | 2.85000 | 126.89085 | | | 0.00 | 0 | 0.00 |
| FRC222 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31520 | | | 0.00 | 0 | 0.00 |
| FRC223 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29776 | | | 0.00 | 0 | 0.00 |
| FRC224 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29776 | | | 0.00 | 0 | 0.00 |
| FRC225 | On 20/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20571 | | | 0.00 | 0 | 0.00 |
| FRC226 | On 18/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51987 | | | 0.00 | 0 | 0.00 |
| FRC227 | On 10/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72944 | | | 0.00 | 0 | 0.00 |
| FRC228 | On 16/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60777 | | | 0.00 | 0 | 0.00 |
| FRC229 | On 30/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41140 | | | 0.00 | 0 | 0.00 |
| FRC230 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19313 | | | 0.00 | 0 | 0.00 |
| FRC231 | On 25/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14565 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64097 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63751 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84036 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.76016 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 3.38000 | | 116.24175 | | 3.38000 | 122.84943 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64869 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65499 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 3.43000 | | 107.36250 | | 3.43000 | 122.47581 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.41000 | | 105.12216 | | 3.41000 | 122.62510 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 3.26000 | | 100.76892 | | 3.26000 | 126.20925 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 3.33000 | | 101.88426 | | 3.33000 | 135.31725 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.97462 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56748 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64454 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74791 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72140 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61249 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61179 | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58357 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | | 10.93991 | | 100.00000 | 10.91342 | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | | 36.63574 | | 100.00000 | 36.54699 | | | 0.00 | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | | 84.07742 | | 100.00000 | 83.88848 | | | 0.00 | 0 | 0.00 |
| FRD09U | On 26/06/2017 | Spot Bond | 100.00000 | | 20.65789 | | 100.00000 | 20.60784 | | | 0.00 | 0 | 0.00 |
| FRD12U | On 20/03/2018 | Spot Bond | 100.00000 | | 9.17130 | | 100.00000 | 9.14908 | | | 0.00 | 0 | 0.00 |
| FRD13U | On 31/12/2019 | Spot Bond | 100.00000 | | 10.78453 | | 100.00000 | 10.75812 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.58037 | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.85619 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.03434 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82341 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.18047 | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.04132 | | | 0.00 | 0 | 0.00 |
| FRJ25 | On 09/03/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31125 | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 1.91800 | | 85.22514 | | 1.91800 | 108.77755 | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.26000 | | 106.22794 | | 2.26000 | 139.05756 | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.68324 | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | | 102.39077 | | 10.38000 | 102.36164 | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | | 102.39077 | | 10.38000 | 102.36164 | | | 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 | 101.88587 | | | 0.00 | 8,000,000,000 | 4,000,000,000.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.40000 | | 103.24603 | | 2.40000 | 112.09173 | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | 2.39000 | | 212.36648 | | 2.39000 | 214.17925 | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | 2.37000 | | 112.68550 | | 2.37000 | 112.68491 | | | 0.00 | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | 2.42000 | | 211.47174 | | 2.42000 | 213.28332 | | | 0.00 | 0 | 0.00 |
| FRS113 | On 29/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.01192 | | | 0.00 | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | 2.32000 | | 111.84164 | | 2.32000 | 111.84123 | | | 0.00 | 0 | 0.00 |
| FRS115 | On 31/03/2038 | Spot Bond | 2.46000 | | 110.91737 | | 2.46000 | 110.91652 | | | 0.00 | 0 | 0.00 |
| FRS116 | On 26/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.35718 | | | 0.00 | 0 | 0.00 |
| FRS117 | On 05/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 46.01500 | | | 0.00 | 0 | 0.00 |
| FRS118 | On 06/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24831 | | | 0.00 | 0 | 0.00 |
| FRS119 | On 31/01/2038 | Spot Bond | 2.56500 | | 108.89647 | | 2.56500 | 108.89534 | | | 0.00 | 0 | 0.00 |
| FRS120 | On 07/12/2033 | Spot Bond | 2.54000 | | 116.20699 | | 2.54000 | 209.74521 | | | 0.00 | 0 | 0.00 |
| FRS121 | On 07/12/2033 | Spot Bond | 2.59000 | | 114.52249 | | 2.59000 | 208.29231 | | | 0.00 | 0 | 0.00 |
| FRS122 | On 31/01/2025 | Spot Bond | 2.25000 | | 98.51903 | | 2.25000 | 98.51886 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| FRS123 | On 07/12/2033 | Spot Bond | | 2.62000 | 163.71654 | | 2.62000 | 207.42649 | | | 0.00 | 0 | 0.00 |
| FRS124 | On 31/01/2038 | Spot Bond | | 2.84000 | 90.69823 | | 2.84000 | 103.80835 | | | 0.00 | 0 | 0.00 |
| FRS125 | On 11/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16938 | | | 0.00 | 0 | 0.00 |
| FRS126 | On 31/03/2028 | Spot Bond | | 2.60000 | 100.00476 | | 2.60000 | 100.00318 | | | 0.00 | 0 | 10,000,000,000.00 |
| FRS36 | On 07/12/2023 | Spot Bond | | 2.19000 | 127.89594 | | 2.19000 | 276.25814 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | | 2.08000 | 128.88777 | | 2.08000 | 278.40134 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | | 2.80000 | 122.55994 | | 2.80000 | 264.72788 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | | 2.51000 | 102.05798 | | 2.51000 | 129.56334 | | | 0.00 | 0 | 600,000,000.00 |
| FRS49 | On 27/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.67625 | | | 0.00 | 1,000,000,000 | 500,000,000.00 |
| FRS51 | On 31/01/2022 | Spot Bond | | 2.04000 | 133.36348 | | 2.04000 | 129.28617 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89514 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17342 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52457 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | | 2.24000 | 112.64369 | | 2.24000 | 112.64354 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | | 104.97509 | 23.17222 | | 104.97509 | 23.11360 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | | 101.07593 | 27.04880 | | 101.07593 | 26.98264 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | | 100.44759 | 19.99741 | | 100.44759 | 19.94877 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | | 100.76967 | 25.50792 | | 100.76967 | 25.44569 | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | | 1.91000 | 122.83646 | | 1.91000 | 122.83743 | | | 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 | | 2.18000 | 98.83350 | | 2.18000 | 113.22715 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.79080 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRS87 | On 31/01/2025 | Spot Bond | 2.21000 | | 98.57294 | | 2.21000 | 112.92856 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12672 | | | 0.00 | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.28000 | | 127.09128 | | 2.28000 | 347.81605 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.37999 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02500 | | | 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 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.50000 | | 101.34385 | | 7.50000 | 101.32358 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 7.94500 | | 101.92455 | | 7.94500 | 101.90297 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.12500 | | 106.25862 | | 8.12500 | 106.23551 | | | 0.00 | 0 | 2,500,000,000.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.66000 | | 105.02947 | | 8.66000 | 105.00488 | | | 0.00 | 0 | 760,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 8.89000 | | 99.75620 | | 8.89000 | 99.73250 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.55000 | | 91.16770 | | 9.55000 | 91.14458 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 9.49000 | | 111.57537 | | 9.49000 | 111.54696 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 9.84000 | | 97.95678 | | 9.84000 | 98.04915 | | | 0.00 | 0 | 500,000,000.00 |
| FRX30 | On 31/01/2030 | Spot Bond | 10.15000 | | 98.22647 | | 10.15000 | 98.93384 | | | 0.00 | 0 | 3,000,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.26500 | | 95.46459 | | 10.26500 | 95.43819 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 9.69500 | | 83.58126 | | 9.69500 | 83.55964 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50789 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51491 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53243 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56048 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58151 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.67248 | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.01196 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS2A3 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05593 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.91072 | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.09557 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13960 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17628 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33755 | | | 0.00 | 0 | 0.00 |
| FS3A1U | On 20/02/2016 | Spot Bond | | 100.00000 | 58.77034 | | 100.00000 | 58.62317 | | | 0.00 | 0 | 0.00 |
| FS3A2U | On 20/02/2018 | Spot Bond | | 100.00000 | 9.86003 | | 100.00000 | 9.83534 | | | 0.00 | 0 | 0.00 |
| FS3A3U | On 20/02/2020 | Spot Bond | | 100.00000 | 1.65424 | | 100.00000 | 1.65010 | | | 0.00 | 0 | 0.00 |
| FS3A4U | On 20/02/2022 | Spot Bond | | 100.00000 | 0.27754 | | 100.00000 | 0.27684 | | | 0.00 | 0 | 0.00 |
| FS3A5U | On 20/08/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS3B1U | On 20/08/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS3C1U | On 20/08/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS3D1U | On 20/08/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4A1U | On 20/03/2018 | Spot Bond | | 100.00000 | 9.17130 | | 100.00000 | 9.14908 | | | 0.00 | 0 | 0.00 |
| FS4A2U | On 20/03/2020 | Spot Bond | | 100.00000 | 1.53869 | | 100.00000 | 1.53496 | | | 0.00 | 0 | 0.00 |
| FS4A3U | On 20/03/2022 | Spot Bond | | 100.00000 | 0.25815 | | 100.00000 | 0.25752 | | | 0.00 | 0 | 0.00 |
| FS4A4U | On 20/09/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4A5U | On 20/09/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4B1U | On 20/09/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4C1U | On 20/09/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4D1U | On 20/09/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.13396 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GFC04 | On 11/04/2017 | Spot Bond | 9.06500 | 100.87491 | | 9.06500 | 100.85048 | | | 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 |
| GPT32 | On 11/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22499 | | | 0.00 | 0 | 0.00 |
| GRB01U | On 08/12/2019 | Spot Bond | 100.00000 | 9.74517 | | 100.00000 | 9.72156 | | | 0.00 | 0 | 0.00 |
| GRB02U | On 08/12/2017 | Spot Bond | 100.00000 | 16.91076 | | 100.00000 | 16.86980 | | | 0.00 | 0 | 0.00 |
| GRB03U | On 03/03/2019 | Spot Bond | 100.00000 | 12.00120 | | 100.00000 | 11.97212 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.58637 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.64880 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.72629 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.83388 | | | 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 | 101.76635 | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99997 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43617 | | | 0.00 | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73681 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12553 | | | 0.00 | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46001 | | | 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 |
| GSIS03 | On 26/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37078 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85260 | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.54586 | | | 0.00 | 0 | 0.00 |
| HIL01U | On 21/11/2019 | Spot Bond | 100.00000 | 10.20738 | | 100.00000 | 10.18182 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01871 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69403 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49937 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51703 | | | 0.00 | 0 | 0.00 |
| HILC19 | On 07/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22499 | | | 0.00 | 0 | 0.00 |
| HILC20 | On 24/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38985 | | | 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 | 99.90091 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | | 7.23458 | 99.93974 | | 7.23458 | 101.03905 | | | 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 | 99.89622 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | | 8.23523 | 99.93142 | | 8.23523 | 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 | 99.89018 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | | 8.68570 | 99.92767 | | 8.68570 | 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 | 99.88282 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| HPF01 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95948 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99987 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.44156 | | | 0.00 | 0 | 0.00 |
| HPF04/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | | 8.94500 | 103.13207 | | 8.94500 | 103.10715 | | | 0.00 | 0 | 0.00 |
| HPF06 | On 20/02/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.32290 | | | 0.00 | 0 | 0.00 |
| HPF07 | On 20/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24232 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | | 7.98000 | 109.51838 | | 7.98000 | 109.49471 | | | 0.00 | 0 | 1,581,200,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | | 1.94000 | 130.16353 | | 1.94000 | 281.15808 | | | 0.00 | 0 | 1,800,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | | 1.94000 | 133.13313 | | 1.94000 | 287.57254 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | | 9.16000 | 102.69932 | | 9.16000 | 102.67392 | | | 0.00 | 0 | 2,243,900,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | | 9.20000 | 102.34711 | | 9.20000 | 102.32169 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | | 100.00000 | 34.14737 | | 100.00000 | 34.06464 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | | 100.00000 | 82.46713 | | 100.00000 | 82.28346 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | | 100.00000 | 37.57039 | | 100.00000 | 37.47838 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | | 100.00000 | 24.07233 | | 100.00000 | 24.01205 | | | 0.00 | 0 | 0.00 |
| HWY023/R197 | On 25/11/2020 | Spot Bond | | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | 1.57000 | 119.49260 | | 1.57000 | 119.49461 | | | 1,391,020,000,000.00 | 886,000,000 | 62,419,395,300.00 |
| I2038 | On 31/01/2038 | Spot Bond | | 1.64000 | 128.34170 | | 1.64000 | 128.34362 | | | 15,494,297,700,000.00 | 9,447,742,500 | 38,787,978,700.00 |
| I2046 | On 31/03/2046 | Spot Bond | | 1.71000 | 128.53217 | | 1.71000 | 128.53393 | | | 3,430,260,000,000.00 | 2,006,000,000 | 99,892,933,800.00 |
| I2050 | On 31/12/2050 | Spot Bond | | 1.73000 | 138.69819 | | 1.73000 | 138.69992 | | | 2,463,520,000,000.00 | 1,424,000,000 | 37,019,571,000.00 |
| IBL14 | On 28/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56653 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | | 7.90000 | 102.20567 | | 7.90000 | 102.18416 | | | 0.00 | 0 | 0.00 |

| 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 | | 7.81500 | 106.42513 | | 7.81500 | 106.40296 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | | 7.72000 | 101.97421 | | 7.72000 | 101.95287 | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46892 | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | | 2.10000 | 99.97419 | | 2.10000 | 128.77585 | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | | 2.11000 | 104.59848 | | 2.11000 | 132.78997 | | 1,635,672,000,000.00 | 775,200,000 | 387,600,000.00 | |
| IBL38 | On 02/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.90625 | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | | 7.93500 | 102.48238 | | 7.93500 | 102.46060 | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69057 | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42533 | | | 0.00 | 1,600,000,000 | 800,000,000.00 |
| IBL43 | On 15/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23233 | | | 0.00 | 0 | 0.00 |
| IBL43/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | | 8.48500 | 101.02376 | | 8.48500 | 101.00070 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | | 8.88000 | 95.59740 | | 8.88000 | 95.57446 | | | 0.00 | 0 | 2,340,000,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57692 | | | 0.00 | 0 | 250,000,000.00 |
| IBL49 | On 02/04/2018 | Spot Bond | | 8.60500 | 97.01592 | | 8.60500 | 96.99360 | | | 0.00 | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | | 8.93000 | 102.51659 | | 8.93000 | 102.49185 | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.30906 | | | 0.00 | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43913 | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | | 7.90000 | 100.70083 | | 7.90000 | 100.67927 | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | | 8.26500 | 101.22136 | | 8.26500 | 101.19872 | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.58785 | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17775 | | | 0.00 | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | | 7.58500 | 103.01041 | | 7.58500 | 102.98923 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL59 | On 17/02/2019 | Spot Bond | 8.22500 | 104.64325 | | 8.22500 | 104.61994 | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.23000 | 107.72143 | | 9.23000 | 107.69459 | | | 0.00 | 0 | 0.00 |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29930 | | | 0.00 | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83721 | | | 0.00 | 0 | 0.00 |
| IBL63 | On 29/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49884 | | | 0.00 | 0 | 0.00 |
| IBL64 | On 29/07/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53007 | | | 0.00 | 0 | 0.00 |
| IBL65 | On 29/07/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56115 | | | 0.00 | 0 | 0.00 |
| IBL66 | On 12/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70210 | | | 0.00 | 0 | 0.00 |
| IBL67 | On 31/01/2022 | Spot Bond | 2.84000 | 126.62440 | | 2.84000 | 126.96855 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00848 | | 100.00000 | 0.00846 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.94647 | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86913 | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 8.48000 | 99.25865 | | 8.48000 | 99.23600 | | | 0.00 | 0 | 0.00 |
| IDCG04 | On 24/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01513 | | | 0.00 | 0 | 0.00 |
| IDCG05 | On 24/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04899 | | | 0.00 | 0 | 0.00 |
| IDCG06 | On 24/11/2024 | Spot Bond | 9.45000 | 104.37644 | | 9.45000 | 104.34981 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 99.95892 | | 5.00000 | 99.94524 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 99.95892 | | 5.00000 | 99.94524 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 101.02843 | | 5.00000 | 101.01465 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 99.95930 | | 5.00000 | 99.94575 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 100.35578 | | 4.00000 | 100.34498 | | | 0.00 | 0 | 0.00 |
| IDCP06 | On 17/10/2019 | Spot Bond | 4.00000 | 99.98912 | | 4.00000 | 99.97824 | | | 0.00 | 0 | 0.00 |
| IDW01U | On 30/06/2016 | Spot Bond | 100.00000 | 40.83016 | | 100.00000 | 40.73016 | | | 0.00 | 0 | 0.00 |
| IDW02U | On 30/06/2016 | Spot Bond | 100.00000 | 40.66934 | | 100.00000 | 40.56974 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IDW03U | On 30/06/2016 | Spot Bond | 100.00000 | | 40.66934 | 100.00000 | 40.56974 | | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | | 103.49165 | 9.20000 | 103.46622 | | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.34973 | | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | | 7.90111 | 100.00000 | 7.88197 | | | | 0.00 | 0 | 0.00 |
| IM1004 | On 13/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.52231 | | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | | 15.56158 | 100.00000 | 15.52261 | | | | 0.00 | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | 100.00000 | | 84.07742 | 100.00000 | 83.88848 | | | | 0.00 | 0 | 0.00 |
| IN269U | On 25/07/2017 | Spot Bond | 100.00000 | | 16.40699 | 100.00000 | 16.36636 | | | | 0.00 | 0 | 0.00 |
| IN272U | On 10/11/2017 | Spot Bond | 100.00000 | | 17.72342 | 100.00000 | 17.67903 | | | | 0.00 | 0 | 0.00 |
| IN276U | On 30/06/2021 | Spot Bond | 100.00000 | | 1.41442 | 100.00000 | 1.41171 | | | | 0.00 | 0 | 0.00 |
| IN277U | On 30/06/2021 | Spot Bond | 100.00000 | | 8.66397 | 100.00000 | 8.64275 | | | | 0.00 | 0 | 0.00 |
| IN281U | On 28/11/2019 | Spot Bond | 100.00000 | | 9.81912 | 100.00000 | 9.79453 | | | | 0.00 | 0 | 0.00 |
| IN286U | On 15/07/2019 | Spot Bond | 100.00000 | | 9.53295 | 100.00000 | 9.50960 | | | | 0.00 | 0 | 0.00 |
| IN290U | On 31/12/2016 | Spot Bond | 100.00000 | | 27.94785 | 100.00000 | 27.87940 | | | | 0.00 | 0 | 0.00 |
| IN291U | On 09/07/2015 | Spot Bond | 100.00000 | | 81.29176 | 100.00000 | 81.11111 | | | | 0.00 | 0 | 0.00 |
| IN294U | On 13/08/2015 | Spot Bond | 100.00000 | | 75.41322 | 100.00000 | 75.25773 | | | | 0.00 | 0 | 0.00 |
| IN295U | On 19/08/2015 | Spot Bond | 100.00000 | | 74.48980 | 100.00000 | 74.33809 | | | | 0.00 | 0 | 0.00 |
| IN299U | On 30/06/2015 | Spot Bond | 100.00000 | | 90.78294 | 100.00000 | 90.08994 | | | | 0.00 | 0 | 0.00 |
| IN300U | On 30/06/2015 | Spot Bond | 100.00000 | | 90.79409 | 100.00000 | 90.10101 | | | | 0.00 | 0 | 0.00 |
| IN521U | On 19/05/2015 | Spot Bond | 100.00000 | | 91.70854 | 100.00000 | 91.47870 | | | | 0.00 | 0 | 0.00 |
| IN528U | On 07/07/2015 | Spot Bond | 100.00000 | | 81.65548 | 100.00000 | 81.47321 | | | | 0.00 | 0 | 0.00 |
| INA516 | On 14/04/2015 | Spot Bond | 6.30000 | | 99.96549 | 6.30000 | 99.98274 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA517 | On 21/04/2015 | Spot Bond | 6.40000 | 99.91241 | | 6.40000 | 99.80749 | | | 0.00 | 0 | 0.00 |
| INA519 | On 05/05/2015 | Spot Bond | 6.40000 | 99.66796 | | 6.40000 | 99.56356 | | | 0.00 | 0 | 0.00 |
| INA520 | On 12/05/2015 | Spot Bond | 6.50000 | 99.53912 | | 6.50000 | 99.43337 | | | 0.00 | 0 | 0.00 |
| INA522 | On 26/05/2015 | Spot Bond | 6.50000 | 99.29271 | | 6.50000 | 99.18748 | | | 0.00 | 0 | 0.00 |
| INA523 | On 03/06/2015 | Spot Bond | 6.50000 | 99.15245 | | 6.50000 | 99.04752 | | | 0.00 | 0 | 0.00 |
| INA524 | On 09/06/2015 | Spot Bond | 6.55000 | 99.04026 | | 6.55000 | 98.93476 | | | 0.00 | 0 | 0.00 |
| INA529 | On 14/07/2015 | Spot Bond | 100.00000 | 80.39648 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38604 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 10.82871 | 101.35767 | | 10.82871 | 101.19139 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 10.82871 | 100.59672 | | 10.82871 | 100.54640 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55261 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54247 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | 100.22746 | | 6.50000 | 100.20995 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62076 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.40197 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60546 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03815 | | | 0.00 | 0 | 0.00 |
| ING211/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52777 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.68829 | | | 0.00 | 0 | 0.00 |
| ING251 | On 12/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING274 | On 28/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.25650 | | | 0.00 | 0 | 0.00 |
| ING292 | On 15/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING297 | On 10/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.29336 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ING298 | | On 17/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.14920 | | | 0.00 | 0 | 0.00 |
| ING301 | | On 12/10/2015 | Spot Bond | 100.00000 | 67.09559 | | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| INGR04 | | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 106.60575 | | | 0.00 | 0 | 0.00 |
| INLV01 | | On 12/08/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.76156 | | | 0.00 | 0 | 0.00 |
| IP273U | | On 14/04/2015 | Spot Bond | 100.00000 | 99.45504 | | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| IP274U | | On 14/07/2015 | Spot Bond | 100.00000 | 80.39648 | | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| IPF01 | | On 13/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPF01/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| IPF02 | | On 13/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03853 | | | 0.00 | 0 | 0.00 |
| IPF03 | | On 13/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03906 | | | 0.00 | 0 | 0.00 |
| IPF06 | | On 13/04/2017 | Spot Bond | 8.41000 | 100.77245 | | 8.41000 | 100.74977 | | | 0.00 | 0 | 0.00 |
| IPF07 | | On 01/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29044 | | | 0.00 | 0 | 0.00 |
| IPF08 | | On 01/07/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29728 | | | 0.00 | 0 | 0.00 |
| IPF09 | | On 01/07/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30185 | | | 0.00 | 0 | 50,000,000.00 |
| IPF10 | | On 15/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99978 | | | 0.00 | 0 | 0.00 |
| IPF11 | | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99986 | | | 0.00 | 0 | 0.00 |
| IPFC05 | | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60397 | | | 0.00 | 0 | 0.00 |
| IPFC06 | | On 15/07/2015 | Spot Bond | 100.00000 | 80.21978 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPL10 | | On 20/05/2021 | Spot Bond | 9.23000 | 104.43032 | | 9.23000 | 104.40429 | | | 0.00 | 0 | 1,850,000,000.00 |
| IPL5 | | On 28/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74810 | | | 0.00 | 0 | 0.00 |
| IPL6 | | On 28/09/2017 | Spot Bond | 8.50500 | 103.26113 | | 8.50500 | 103.23775 | | | 0.00 | 0 | 1,350,000,000.00 |
| IPL7 | | On 05/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16784 | | | 0.00 | 0 | 0.00 |
| IPL8 | | On 10/10/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02360 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40329 | | | 0.00 | 0 | 70,000,000.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56234 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 8.26000 | | 103.70018 | | 8.26000 | 103.67707 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.04238 | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97857 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.39000 | | 96.71276 | | 3.39000 | 126.26568 | | 3,486,954,000,000.00 | 1,028,600,000 | 514,300,000.00 | |
| IV019 | On 31/03/2028 | Spot Bond | 3.54000 | | 142.29992 | | 3.54000 | 147.38173 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30796 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04386 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.09360 | | | 0.00 | 1,000,000,000 | 500,000,000.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80764 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44694 | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.57000 | | 99.41298 | | 3.57000 | 107.17245 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 3.57000 | | 99.33010 | | 3.57000 | 106.15615 | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87392 | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44424 | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 10.02500 | | 115.84009 | | 10.02500 | 115.80879 | | | 0.00 | 0 | 130,000,000.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.90848 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.64000 | | 140.77875 | | 3.64000 | 140.77334 | | | 0.00 | 0 | 0.00 |
| IV519U | On 07/05/2015 | Spot Bond | 100.00000 | | 94.55959 | | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |
| IV520U | On 14/05/2015 | Spot Bond | 100.00000 | | 92.87532 | | 100.00000 | 92.63959 | | | 0.00 | 0 | 0.00 |
| IVA516 | On 16/04/2015 | Spot Bond | 6.30000 | | 100.00000 | | 6.30000 | 99.89655 | | | 0.00 | 0 | 0.00 |
| IVA517 | On 23/04/2015 | Spot Bond | 6.40000 | | 99.87741 | | 6.40000 | 99.77257 | | | 0.00 | 0 | 0.00 |
| IVA519 | On 07/05/2015 | Spot Bond | 6.40000 | | 99.63313 | | 6.40000 | 99.52881 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVA521 | On 21/05/2015 | Spot Bond | 6.50000 | | 99.38057 | | 6.50000 | 99.27516 | | | 0.00 | 0 | 0.00 |
| IVA522 | On 28/05/2015 | Spot Bond | 6.50000 | | 99.25761 | | 6.50000 | 99.15245 | | | 0.00 | 0 | 0.00 |
| IVA523 | On 04/06/2015 | Spot Bond | 6.50000 | | 0.00000 | | 6.50000 | 99.03005 | | | 0.00 | 0 | 0.00 |
| IVA524 | On 11/06/2015 | Spot Bond | 6.55000 | | 99.00507 | | 6.55000 | 98.89964 | | | 0.00 | 0 | 0.00 |
| IVA528 | On 09/07/2015 | Spot Bond | 6.55000 | | 98.51499 | | 6.55000 | 98.41060 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.89098 | | | 0.00 | 0 | 0.00 |
| IVC005/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.76768 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.16033 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05163 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13942 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91784 | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03862 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03889 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03943 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03700 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90158 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.60274 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57576 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18377 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.92281 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91368 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.17554 | | 0.00 | | 0 | 0.00 | |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.82872 | | 0.00 | | 0 | 0.00 | |
| IVC030 | On 29/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.43668 | | 0.00 | | 0 | 0.00 | |
| IVC032 | On 19/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.53567 | | 0.00 | | 0 | 0.00 | |
| IVC033 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34029 | | 0.00 | | 0 | 0.00 | |
| IVC034 | On 30/06/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34889 | | 0.00 | | 0 | 0.00 | |
| IVC035 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34889 | | 0.00 | | 0 | 0.00 | |
| IVC036 | On 16/07/2019 | Spot Bond | 8.82500 | 103.90374 | 8.82500 | 103.87896 | | 0.00 | | 0 | 0.00 | |
| IVC037 | On 16/07/2019 | Spot Bond | 100.00000 | 14.25178 | 100.00000 | 14.21989 | | 0.00 | | 0 | 0.00 | |
| IVC038 | On 16/07/2019 | Spot Bond | 100.00000 | 9.85172 | 100.00000 | 10.34522 | | 0.00 | | 0 | 0.00 | |
| IVC039 | On 17/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96408 | | 0.00 | | 0 | 0.00 | |
| IVC040 | On 24/07/2021 | Spot Bond | 8.90000 | 104.22088 | 8.90000 | 104.19581 | | 0.00 | | 0 | 0.00 | |
| IVC041 | On 29/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.63371 | | 0.00 | | 0 | 0.00 | |
| IVC042 | On 14/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.18387 | | 0.00 | | 0 | 0.00 | |
| IVC043 | On 15/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.59163 | | 0.00 | | 0 | 0.00 | |
| IVC044 | On 16/10/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.73901 | | 0.00 | | 0 | 0.00 | |
| IVC045 | On 24/10/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.83593 | | 0.00 | | 0 | 0.00 | |
| IVC046 | On 24/10/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.85134 | | 0.00 | | 0 | 0.00 | |
| IVC047 | On 27/10/2015 | Spot Bond | 7.06000 | 103.72513 | 7.06000 | 103.70536 | | 0.00 | | 0 | 0.00 | |
| IVC048 | On 06/11/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.51802 | | 0.00 | | 0 | 0.00 | |
| IVC049 | On 21/11/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12565 | | 0.00 | | 0 | 0.00 | |
| IVC050 | On 03/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.94317 | | 0.00 | | 0 | 0.00 | |
| IVC051 | On 03/02/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.56938 | | 0.00 | | 0 | 0.00 | |
| IVC052 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.30475 | | 0.00 | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IVC053 | On 11/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40441 | | | 0.00 | 0 | 0.00 |
| IVC054 | On 03/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87928 | | | 0.00 | 0 | 0.00 |
| IVC055 | On 26/03/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44764 | | | 0.00 | 0 | 0.00 |
| JAS01 | On 31/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.92957 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.63931 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.80915 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | | 100.00000 | 58.62317 | | 100.00000 | 58.47637 | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.34095 | | | 0.00 | 0 | 0.00 |
| KAP001 | On 13/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71638 | | | 0.00 | 0 | 0.00 |
| KAP002 | On 13/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74224 | | | 0.00 | 0 | 0.00 |
| KAP003 | On 06/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88445 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | | 100.00000 | 61.81660 | | 100.00000 | 61.66352 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02923 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.86273 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | | 8.10000 | 141.52232 | | 8.10000 | 141.49129 | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45050 | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53500 | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.95090 | | | 0.00 | 0 | 0.00 |
| LBK07 | On 16/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50536 | | | 0.00 | 0 | 0.00 |
| LBK08 | On 30/10/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.02568 | | | 0.00 | 0 | 110,000,000.00 |
| LBK11 | On 28/11/2019 | Spot Bond | | 9.88000 | 102.72765 | | 9.88000 | 102.70029 | | | 0.00 | 0 | 0.00 |
| LBK12U | On 25/02/2020 | Spot Bond | | 9.71000 | 101.31824 | | 9.71000 | 101.29170 | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52502 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| LGL02 | On 13/08/2017 | Spot Bond | 8.59500 | 99.38024 | | 8.59500 | 99.35714 | | | 0.00 | 0 | 3,260,000,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 8.66500 | 97.63597 | | 8.66500 | 97.61335 | | | 0.00 | 0 | 700,000,000.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.55000 | 99.94074 | | 9.55000 | 99.91500 | | | 0.00 | 0 | 580,000,000.00 |
| LGL05 | On 12/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80746 | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00528 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 8.58000 | 104.95203 | | 8.58000 | 104.92781 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09386 | | | 0.00 | 0 | 0.00 |
| LOM01 | On 25/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45984 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15424 | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21017 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29750 | | | 0.00 | 0 | 0.00 |
| MAQ062 | On 13/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16297 | | | 0.00 | 0 | 0.00 |
| MAQ065 | On 14/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56936 | | | 0.00 | 0 | 0.00 |
| MAQ066 | On 24/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84326 | | | 0.00 | 0 | 0.00 |
| MAQ067 | On 11/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.54813 | | | 0.00 | 0 | 0.00 |
| MAQ068 | On 09/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.04246 | | | 0.00 | 0 | 0.00 |
| MAQ069 | On 09/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.51991 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78187 | | | 0.00 | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78760 | | | 0.00 | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39694 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98261 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40210 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06980 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38767 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|-------------------|
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88990 | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20675 | | | 0.00 | 0 | 0.00 |
| MBF038 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05689 | | | 0.00 | 0 | 0.00 |
| MBF040 | On 06/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.26594 | | | 0.00 | 0 | 0.00 |
| MBF041 | On 07/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25462 | | | 0.00 | 0 | 0.00 |
| MBF042 | On 07/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28303 | | | 0.00 | 500,000,000 | 500,000,000.00 |
| MBF043 | On 08/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70314 | | | 0.00 | 0 | 0.00 |
| MBF044 | On 11/04/2016 | Spot Bond | | 100.00000 | 49.18861 | | 100.00000 | 49.02987 | | | 0.00 | 0 | 50,000,000,000.00 |
| MBF045 | On 13/04/2018 | Spot Bond | | 100.00000 | 8.75265 | | 100.00000 | 8.72502 | | 1,500,000,000,000,000.00 | 15,000,000,000 | 50,000,000,000.00 | |
| MBP24U | On 22/03/2016 | Spot Bond | | 100.00000 | 54.40066 | | 100.00000 | 54.26888 | | | 0.00 | 0 | 0.00 |
| MBP29U | On 23/09/2017 | Spot Bond | | 100.00000 | 19.87800 | | 100.00000 | 19.82931 | | | 0.00 | 0 | 0.00 |
| MBP30U | On 24/10/2017 | Spot Bond | | 100.00000 | 16.80535 | | 100.00000 | 16.76373 | | | 0.00 | 0 | 0.00 |
| MBP31U | On 24/10/2017 | Spot Bond | | 100.00000 | 16.88411 | | 100.00000 | 16.84229 | | | 0.00 | 0 | 0.00 |
| MBP32U | On 10/11/2017 | Spot Bond | | 100.00000 | 17.92676 | | 100.00000 | 17.88187 | | | 0.00 | 0 | 0.00 |
| MBP33U | On 17/02/2017 | Spot Bond | | 100.00000 | 24.25408 | | 100.00000 | 24.19334 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | | 8.48500 | 101.83310 | | 8.48500 | 101.80986 | | | 0.00 | 0 | 540,000,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | | 8.50500 | 101.35569 | | 8.50500 | 101.33262 | | | 0.00 | 0 | 0.00 |
| MBSA03 | On 09/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.40952 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16197 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.11056 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.20310 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | | 7.75000 | 101.39977 | | 7.75000 | 101.37870 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| MEFSB4 | On 05/01/2019 | Spot Bond | 8.47500 | 105.29399 | 8.47500 | 105.26985 | 0.00 | 0 | 0.00 | | | | |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.15500 | 106.98731 | 9.15500 | 106.96087 | 0.00 | 0 | 0.00 | | | | |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51138 | 0.00 | 0 | 0.00 | | | | |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.52893 | 0.00 | 0 | 0.00 | | | | |
| MFS1B | On 20/09/2019 | Spot Bond | 9.23000 | 104.24809 | 9.23000 | 104.39246 | 0.00 | 0 | 0.00 | | | | |
| MGL01 | On 15/09/2015 | Spot Bond | 7.23000 | 101.20294 | 7.23000 | 101.18348 | 0.00 | 0 | 2,470,000,000.00 | | | | |
| MIIL01 | On 31/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.00559 | 0.00 | 0 | 0.00 | | | | |
| MIIL02 | On 31/05/2017 | Spot Bond | 8.67500 | 103.49826 | 8.67500 | 103.47413 | 0.00 | 0 | 0.00 | | | | |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60750 | 0.00 | 0 | 0.00 | | | | |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.03000 | 107.89754 | 9.03000 | 105.44618 | 0.00 | 0 | 400,000,000.00 | | | | |
| MMIG03 | On 01/06/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.01902 | 0.00 | 0 | 0.00 | | | | |
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | 22.94059 | 100.00000 | 22.88502 | 0.00 | 0 | 0.00 | | | | |
| MQB01 | On 31/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.03312 | 0.00 | 0 | 0.00 | | | | |
| MQB02 | On 31/05/2017 | Spot Bond | 8.37500 | 103.38729 | 8.37500 | 103.36399 | 0.00 | 0 | 140,000,000.00 | | | | |
| MTN03 | On 13/07/2015 | Spot Bond | 7.18000 | 102.89876 | 7.18000 | 102.87886 | 0.00 | 0 | 100,000,000.00 | | | | |
| MTN04 | On 13/07/2017 | Spot Bond | 8.36500 | 106.11945 | 8.36500 | 106.09543 | 0.00 | 0 | 1,040,000,000.00 | | | | |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | 7.44838 | 100.89771 | 7.42959 | 0.00 | 0 | 0.00 | | | | |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | 7.54374 | 100.61875 | 7.52475 | 0.00 | 0 | 0.00 | | | | |
| N4A305 | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | | | | |
| N4A308 | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | | | | |
| N4A311 | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | | | | |
| N4A405 | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | | | | |
| N4A408 | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | | | | |
| N4A411 | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | | | | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| N4A502 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.74780 | | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27865 | | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38917 | | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | 100.00000 | 1.07476 | | 100.00000 | 1.07207 | | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | 100.00000 | 1.07476 | | 100.00000 | 1.07207 | | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | 8.59500 | 101.52398 | | 8.59500 | 101.50038 | | | 0.00 | 0 | 0.00 |
| NBK10A | | On 25/07/2016 | Spot Bond | 7.66500 | 100.62851 | | 7.66500 | 100.60761 | | | 0.00 | 0 | 0.00 |
| NBK11A | | On 28/11/2020 | Spot Bond | 8.75000 | 104.14980 | | 8.75000 | 104.12516 | | | 0.00 | 0 | 0.00 |
| NBK12A | | On 19/03/2021 | Spot Bond | 8.48000 | 104.82539 | | 8.48000 | 104.80174 | | | 0.00 | 0 | 0.00 |
| NBK13A | | On 19/03/2024 | Spot Bond | 8.93000 | 105.57706 | | 8.93000 | 105.55200 | | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.99091 | | | 0.00 | 0 | 0.00 |
| NBK14A | | On 26/06/2021 | Spot Bond | 8.84000 | 104.93046 | | 8.84000 | 104.92079 | | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01299 | | | 0.00 | 0 | 0.00 |
| NBK15A | | On 11/02/2022 | Spot Bond | 9.08000 | 100.08046 | | 9.08000 | 100.03983 | | | 0.00 | 0 | 0.00 |
| NBK15B | | On 27/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.10702 | | | 0.00 | 0 | 0.00 |
| NBK16A | | On 12/02/2025 | Spot Bond | 9.70000 | 99.99396 | | 9.70000 | 99.96780 | | | 0.00 | 0 | 0.00 |
| NBK16B | | On 25/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.68563 | | | 0.00 | 0 | 0.00 |
| NBK17B | | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00501 | | | 0.00 | 0 | 0.00 |
| NBK18B | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36703 | | | 0.00 | 0 | 0.00 |
| NBK19B | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14721 | | | 0.00 | 0 | 0.00 |
| NBK20B | | On 25/06/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42017 | | | 0.00 | 0 | 0.00 |
| NBK21B | | On 10/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25889 | | | 0.00 | 0 | 0.00 |
| NBK22B | | On 12/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25588 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NBK23B | On 12/02/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28964 | | | 0.00 | 0 | 0.00 |
| NBK24B | On 11/02/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29181 | | | 0.00 | 0 | 100,000,000.00 |
| NBK25B | On 12/02/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38231 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.05000 | 102.27239 | | 7.05000 | 102.25321 | | | 0.00 | 0 | 740,000,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24273 | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.50500 | 111.55849 | | 8.50500 | 111.53324 | | | 0.00 | 0 | 3,560,000,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.27500 | 39.35620 | | 10.27500 | 39.34566 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 6.98000 | 99.94266 | | 6.98000 | 99.92357 | | | 0.00 | 0 | 930,000,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90627 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89398 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.51000 | 102.24119 | | 7.51000 | 102.22071 | | | 0.00 | 0 | 1,880,000,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46867 | | | 0.00 | 600,000,000 | 300,000,000.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96558 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.76833 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91753 | | | 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 | 99.73873 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.63384 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 92.20395 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24677 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27537 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55171 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52365 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.79917 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50643 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49487 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49452 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50193 | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56898 | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | 9.44500 | | 109.46612 | | 9.44500 | 107.95957 | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56553 | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | 9.48000 | | 108.21005 | | 9.48000 | 106.93197 | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56898 | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51222 | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51239 | | | 0.00 | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57452 | | | 0.00 | 0 | 0.00 |
| NCLN91 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58142 | | | 0.00 | 0 | 0.00 |
| NCLN92 | On 02/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89693 | | | 0.00 | 0 | 0.00 |
| NCLN93 | On 09/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.12611 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 7.17000 | | 102.17893 | | 7.17000 | 102.15945 | | | 0.00 | 0 | 0.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.92459 | | | 0.00 | 1,000,000,000 | 500,000,000.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.75951 | | | 0.00 | 0 | 0.00 |
| NED15 | On 08/04/2024 | Spot Bond | 9.68500 | | 106.61308 | | 9.68500 | 104.95317 | | | 0.00 | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.66004 | | | 0.00 | 0 | 0.00 |
| NED17 | On 14/10/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02276 | | | 0.00 | 0 | 0.00 |
| NED18 | On 16/01/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97573 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14557 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 9.44500 | 122.83630 | | 9.44500 | 122.80499 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30034 | | | 0.00 | 0 | 0.00 |
| NHM001/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.09000 | 169.72206 | | 2.09000 | 169.72255 | | | 0.00 | 0 | 0.00 |
| NILB11 | On 31/01/2025 | Spot Bond | 2.43000 | 97.17739 | | 2.43000 | 140.34004 | | | 0.00 | 0 | 0.00 |
| NILB12 | On 07/12/2033 | Spot Bond | 3.45000 | 182.93169 | | 3.45000 | 182.92313 | | | 0.00 | 0 | 0.00 |
| NILB13 | On 31/01/2025 | Spot Bond | 2.82000 | 106.70268 | | 2.82000 | 106.69760 | | | 0.00 | 0 | 0.00 |
| NILB14 | On 31/03/2028 | Spot Bond | 3.13000 | 148.06888 | | 3.13000 | 138.69975 | | | 0.00 | 0 | 0.00 |
| NILB15 | On 31/03/2028 | Spot Bond | 2.60000 | 157.41449 | | 2.60000 | 2.60000 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 8.28000 | 106.59273 | | 8.28000 | 106.56884 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 8.91000 | 107.74359 | | 8.91000 | 107.71692 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03548 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01459 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98001 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01472 | | | 0.00 | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99392 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.11000 | 107.74305 | | 9.11000 | 109.45839 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01478 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03553 | | | 0.00 | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02166 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.31000 | 107.74271 | | 9.31000 | 107.71486 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06334 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1C15 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04939 | | | 0.00 | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05633 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31244 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22806 | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.07712 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | | 8.23000 | 116.96597 | | 8.23000 | 116.94004 | | | 0.00 | 0 | 500,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | | 8.93000 | 123.57738 | | 8.93000 | 123.54756 | | | 0.00 | 0 | 600,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | | 1.98500 | 175.00897 | | 1.98500 | 175.00999 | | | 0.00 | 0 | 8,700,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | | 9.70000 | 123.63886 | | 9.70000 | 123.60668 | | | 0.00 | 0 | 3,020,000,000.00 |
| NTC12 | On 25/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.02578 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.82322 | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51742 | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78194 | | | 0.00 | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98664 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13945 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31983 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | | 100.00000 | 17.89733 | | 100.00000 | 17.85251 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | | 100.00000 | 65.82557 | | 100.00000 | 65.66257 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | | 7.07000 | 105.13245 | | 7.07000 | 105.11238 | | | 0.00 | 0 | 500,300,000.00 |
| OML02 | On 21/11/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03856 | | | 0.00 | 0 | 0.00 |
| OML03 | On 27/11/2024 | Spot Bond | | 9.43000 | 102.47003 | | 9.43000 | 102.89171 | | | 0.00 | 0 | 0.00 |
| OML04 | On 19/03/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62678 | | | 0.00 | 0 | 0.00 |
| OML05 | On 19/03/2025 | Spot Bond | | 9.56000 | 101.99192 | | 9.56000 | 101.47337 | | | 0.00 | 0 | 1,500,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|------------------|
| OML06 | On 19/03/2027 | Spot Bond | 10.11000 | | 102.20524 | | 10.11000 | 101.76949 | | | 0.00 | 0 | 1,500,000,000.00 |
| OML07 | On 19/03/2030 | Spot Bond | 10.70000 | | 102.69541 | | 10.70000 | 102.32237 | | | 0.00 | 0 | 1,000,000,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | | 39.54719 | | 100.00000 | 39.44816 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.50000 | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15230 | | | 0.00 | 0 | 0.00 |
| PMM12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| PMM15 | On 04/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.19695 | | | 0.00 | 0 | 0.00 |
| PMM16 | On 02/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87096 | | | 0.00 | 0 | 0.00 |
| PMM17 | On 06/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80662 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45460 | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45821 | | | 0.00 | 0 | 0.00 |
| PPC003 | On 31/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.69305 | | | 0.00 | 0 | 1,000,000,000.00 |
| PPC004 | On 30/06/2021 | Spot Bond | 9.13000 | | 105.30483 | | 9.13000 | 106.23595 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53770 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.58030 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.59947 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.64206 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.82518 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.86775 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.69465 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 7.52000 | | 45.45249 | | 7.52000 | 45.44328 | | | 0.00 | 0 | 0.00 |
| R158 | On 15/09/2015 | Spot Bond | 6.08000 | | 104.11389 | | 6.08000 | 104.09699 | | 31,616,000,000,000.00 | 5,200,000,000 | 43,143,500,000.00 | |
| R158P | On 15/09/2015 | Spot Bond | 6.30000 | | 97.44351 | | 6.30000 | 97.42712 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.40000 | | 110.60733 | | 6.40000 | 110.58841 | | 433,039,826,560,000.00 | 67,662,472,900 | 06,982,009,800.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| R159P | On 15/09/2016 | Spot Bond | 6.23000 | | 91.69619 | | 6.23000 | 91.68091 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 7.78000 | | 123.94989 | | 7.70000 | 124.61679 | | 2,676,086,578,980,000.00 | 29,317,041,000 | 03,786,290,000.00 | |
| R187P | On 21/12/2026 | Spot Bond | 7.44000 | | 42.60004 | | 7.44000 | 42.59149 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.36000 | | 39.98837 | | 7.36000 | 39.98043 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.57000 | | 288.59833 | | 1.58000 | 288.39900 | | 24,135,296,000,000.00 | 15,372,800,000 | 27,815,228,900.00 | |
| R202 | On 07/12/2033 | Spot Bond | 1.56000 | | 240.88683 | | 1.59000 | 239.85746 | | 76,557,796,848,000.00 | 49,075,510,800 | 87,476,879,300.00 | |
| R2023 | On 28/02/2023 | Spot Bond | 7.60000 | | 101.85267 | | 7.53000 | 102.24461 | | 1,220,757,840,160,000.00 | 60,626,031,600 | 08,732,193,100.00 | |
| R203 | On 15/09/2017 | Spot Bond | 6.88500 | | 103.69513 | | 6.81500 | 103.83256 | | 2,708,621,473,113,000.00 | 93,409,073,800 | 25,737,872,700.00 | |
| R2030 | On 31/01/2030 | Spot Bond | 8.07000 | | 101.04000 | | 8.07000 | 101.01792 | | 209,648,407,590,000.00 | 25,978,737,000 | 47,583,140,500.00 | |
| R2032 | On 31/03/2032 | Spot Bond | 8.17000 | | 101.08141 | | 8.17000 | 101.05930 | | 359,879,602,870,000.00 | 44,048,911,000 | 30,855,458,700.00 | |
| R2037 | On 31/01/2037 | Spot Bond | 8.26500 | | 104.09675 | | 8.26500 | 104.07346 | | 1,444,783,706,490,000.00 | 74,807,466,000 | 15,868,730,100.00 | |
| R204 | On 21/12/2018 | Spot Bond | 7.13000 | | 105.30715 | | 7.05500 | 105.53074 | | 3,349,275,405,193,000.00 | 69,744,096,100 | 49,619,285,900.00 | |
| R2044 | On 31/01/2044 | Spot Bond | 8.32000 | | 106.46517 | | 8.32000 | 106.44119 | | 311,181,969,280,000.00 | 37,401,679,000 | 77,957,165,400.00 | |
| R2048 | On 28/02/2048 | Spot Bond | 8.30000 | | 106.14813 | | 8.30000 | 106.12467 | | 2,168,311,463,500,000.00 | 61,242,345,000 | 86,097,560,100.00 | |
| R207 | On 15/01/2020 | Spot Bond | 7.30000 | | 101.60862 | | 7.23000 | 101.86563 | | 3,109,248,433,900,000.00 | 25,924,443,000 | 54,551,512,000.00 | |
| R208 | On 31/03/2021 | Spot Bond | 7.40000 | | 97.20435 | | 7.33000 | 97.51192 | | 4,621,405,060,020,000.00 | 24,514,197,300 | 64,767,658,800.00 | |
| R209 | On 31/03/2036 | Spot Bond | 8.30000 | | 80.06232 | | 8.21000 | 80.79930 | | 1,253,559,036,360,000.00 | 51,031,209,200 | 99,090,439,900.00 | |
| R210 | On 31/03/2028 | Spot Bond | 1.64000 | | 175.14033 | | 1.64000 | 175.14305 | | 4,462,440,000,000.00 | 2,721,000,000 | 39,598,932,200.00 | |
| R211 | On 31/01/2017 | Spot Bond | 1.40000 | | 130.35468 | | 1.40000 | 130.35749 | | 5,739,300,000,000.00 | 4,099,500,000 | 35,191,500,000.00 | |
| R212 | On 31/01/2022 | Spot Bond | 1.50000 | | 137.88576 | | 1.54000 | 137.54729 | | 4,970,363,100,000.00 | 3,313,575,400 | 65,700,446,400.00 | |
| R213 | On 28/02/2031 | Spot Bond | 8.21000 | | 90.25229 | | 8.12500 | 90.92636 | | 854,086,185,881,000.00 | 04,029,986,100 | 19,213,646,500.00 | |
| R214 | On 28/02/2041 | Spot Bond | 8.24500 | | 82.27016 | | 8.24500 | 82.25210 | | 4,296,095,674,173,500.00 | 21,054,660,300 | 95,429,114,100.00 | |
| R228C | On 15/09/2015 | Spot Bond | 6.30000 | | 97.44351 | | 6.30000 | 97.42712 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R229C | On 15/03/2016 | Spot Bond | 6.22000 | 94.56090 | | 6.22000 | 94.54516 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 6.23000 | 91.69619 | | 6.23000 | 91.68091 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | 6.37000 | 98.86128 | | 6.37000 | 98.84423 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | 6.24000 | 95.89997 | | 6.24000 | 95.88378 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 6.22000 | 93.01973 | | 6.22000 | 93.00408 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 6.28000 | 90.12586 | | 6.28000 | 90.11056 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 6.79000 | 86.44578 | | 6.79000 | 86.42992 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 6.84000 | 83.49898 | | 6.84000 | 83.48356 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 7.06000 | 80.19350 | | 7.06000 | 80.17821 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 7.04000 | 77.51429 | | 7.04000 | 77.49956 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 7.02000 | 74.93909 | | 7.02000 | 74.92488 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 7.01000 | 72.43067 | | 7.01000 | 72.41696 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 7.19000 | 69.35051 | | 7.19000 | 69.33705 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 7.17000 | 67.01734 | | 7.17000 | 67.00437 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 7.25000 | 64.38986 | | 7.25000 | 64.37726 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 7.22000 | 62.25769 | | 7.22000 | 62.24556 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 7.19000 | 60.21358 | | 7.19000 | 60.20190 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 7.16000 | 58.25347 | | 7.16000 | 58.24221 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 7.12000 | 56.41806 | | 7.12000 | 56.40721 | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 7.08000 | 54.66162 | | 7.08000 | 54.65117 | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 7.64000 | 50.23859 | | 7.64000 | 50.22824 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 7.60000 | 48.57094 | | 7.60000 | 48.56099 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 7.56000 | 46.97678 | | 7.56000 | 46.96721 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 7.52000 | 45.45249 | | 7.52000 | 45.44328 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| R349C | On 21/06/2026 | Spot Bond | 7.48000 | | 43.99466 | | 7.48000 | 43.98578 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 7.44000 | | 42.60004 | | 7.44000 | 42.59149 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 7.40000 | | 41.26557 | | 7.40000 | 41.25734 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 7.36000 | | 39.98837 | | 7.36000 | 39.98043 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.70415 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.37331 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.24464 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16415 | | | 0.00 | 0 | 0.00 |
| RCSB07 | On 10/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.86468 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | | 23.61731 | | 100.00000 | 23.55817 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | | 16.44772 | | 100.00000 | 16.40699 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | | 30.39502 | | 100.00000 | 30.32139 | | | 0.00 | 0 | 0.00 |
| RCSB4U | On 07/11/2015 | Spot Bond | 100.00000 | | 65.01440 | | 100.00000 | 64.85160 | | | 0.00 | 0 | 0.00 |
| RCSB5U | On 10/12/2016 | Spot Bond | 100.00000 | | 30.01469 | | 100.00000 | 29.94197 | | | 0.00 | 0 | 0.00 |
| RCSB6U | On 31/03/2018 | Spot Bond | 100.00000 | | 17.17701 | | 100.00000 | 17.13448 | | | 0.00 | 0 | 0.00 |
| RDF01U | On 04/09/2017 | Spot Bond | 100.00000 | | 21.04267 | | 100.00000 | 20.98661 | | | 0.00 | 0 | 0.00 |
| RDF02U | On 04/12/2020 | Spot Bond | 100.00000 | | 8.91201 | | 100.00000 | 8.88855 | | | 0.00 | 0 | 0.00 |
| RDF03U | On 04/04/2018 | Spot Bond | 100.00000 | | 15.99948 | | 100.00000 | 15.95685 | | | 0.00 | 0 | 0.00 |
| RDF04U | On 04/10/2018 | Spot Bond | 100.00000 | | 12.96249 | | 100.00000 | 12.92795 | | | 0.00 | 0 | 0.00 |
| RDF05U | On 04/12/2019 | Spot Bond | 100.00000 | | 9.25348 | | 100.00000 | 9.22883 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74630 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74492 | | | 0.00 | 275,000,000 | 275,000,000.00 |
| RDFB04 | On 27/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99944 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RDFB05 | On 27/11/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.05044 | | | | 0.00 | 0 | 0.00 |
| RDFC17 | On 26/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.70720 | | | | 0.00 | 0 | 0.00 |
| RDFC18 | On 25/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.94854 | | | | 0.00 | 0 | 0.00 |
| RDFC19 | On 26/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.84953 | | | | 0.00 | 0 | 0.00 |
| RDFC21 | On 28/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42945 | | | | 0.00 | 0 | 0.00 |
| RDFC22 | On 24/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42863 | | | | 0.00 | 0 | 0.00 |
| RES01U | On 02/03/2018 | Spot Bond | 100.00000 | 17.32893 | 100.00000 | 17.28694 | | | | 0.00 | 0 | 0.00 |
| RES02U | On 02/03/2019 | Spot Bond | 100.00000 | 12.15624 | 100.00000 | 12.12679 | | | | 0.00 | 0 | 0.00 |
| RES03U | On 02/03/2020 | Spot Bond | 100.00000 | 10.07160 | 100.00000 | 10.04720 | | | | 0.00 | 0 | 0.00 |
| RES04U | On 02/03/2021 | Spot Bond | 100.00000 | 9.30655 | 100.00000 | 9.28401 | | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.27867 | | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.90977 | | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.48401 | | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.77878 | | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.89905 | | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.91861 | | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.80422 | | | | 0.00 | 0 | 0.00 |
| RES31 | On 02/10/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.24593 | | | | 0.00 | 0 | 0.00 |
| RES32 | On 20/10/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.90213 | | | | 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 | 85.73700 | | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 84.46935 | | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 91.30665 | | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 90.27527 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RP013 | | On 27/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57668 | | | 0.00 | 0 | 0.00 |
| RP014 | | On 27/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 82.25902 | | | 0.00 | 0 | 0.00 |
| RP016 | | On 10/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.77394 | | | 0.00 | 0 | 0.00 |
| RP018 | | On 12/02/2020 | Spot Bond | 12.35000 | 104.34345 | | 12.35000 | 104.30891 | | | 0.00 | 0 | 0.00 |
| RP020 | | On 12/02/2020 | Spot Bond | 100.00000 | 15.94257 | | 100.00000 | 15.90266 | | | 0.00 | 0 | 0.00 |
| RP026 | | On 13/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03703 | | | 0.00 | 0 | 0.00 |
| RPP01U | | On 31/08/2018 | Spot Bond | 100.00000 | 6.16911 | | 100.00000 | 6.15400 | | | 0.00 | 0 | 0.00 |
| RPP04U | | On 07/10/2016 | Spot Bond | 100.00000 | 33.49920 | | 100.00000 | 33.41716 | | | 0.00 | 0 | 0.00 |
| RPP07U | | On 31/01/2016 | Spot Bond | 100.00000 | 61.79249 | | 100.00000 | 61.63776 | | | 0.00 | 0 | 0.00 |
| RPP08U | | On 30/04/2020 | Spot Bond | 100.00000 | 14.98116 | | 100.00000 | 14.96280 | | | 0.00 | 0 | 0.00 |
| RPP09U | | On 21/11/2016 | Spot Bond | 100.00000 | 33.00820 | | 100.00000 | 32.92554 | | | 0.00 | 0 | 0.00 |
| RPS001 | | On 16/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 106.73329 | | | 0.00 | 0 | 0.00 |
| RPS002 | | On 30/04/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 80.15248 | | | 0.00 | 0 | 0.00 |
| RW21 | | On 21/04/2021 | Spot Bond | 8.63000 | 106.05146 | | 8.63000 | 106.02685 | | | 0.00 | 0 | 960,000,000.00 |
| RW23 | | On 10/12/2023 | Spot Bond | 8.98000 | 106.43762 | | 8.98000 | 106.41193 | | | 0.00 | 0 | 0.00 |
| RW28 | | On 10/12/2028 | Spot Bond | 9.38500 | 92.23387 | | 9.38500 | 110.06533 | | | 0.00 | 0 | 0.00 |
| SBC2 | | On 28/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.02582 | | | 0.00 | 0 | 0.00 |
| SBK12 | | On 24/11/2016 | Spot Bond | 7.60000 | 109.03779 | | 7.60000 | 109.01532 | | | 0.00 | 0 | 1,450,000,000.00 |
| SBK12/R157 | | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | | 10.00000 | 108.26900 | | | 0.00 | 0 | 0.00 |
| SBK13 | | On 24/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06952 | | | 0.00 | 0 | 0.00 |
| SBK14 | | On 01/12/2017 | Spot Bond | 8.95500 | 105.20724 | | 8.95500 | 105.18193 | | | 0.00 | 0 | 0.00 |
| SBK15 | | On 23/01/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65426 | | | 0.00 | 0 | 0.00 |
| SBK16 | | On 15/03/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.83629 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.13632 | | | 0.00 | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80298 | | | 0.00 | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80688 | | | 0.00 | 0 | 0.00 |
| SBK20 | On 02/12/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16153 | | | 0.00 | 0 | 0.00 |
| SBK21 | On 28/01/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.99119 | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 6.98000 | | 104.05882 | | 6.98000 | 104.03907 | | | 0.00 | 0 | 0.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 8.55500 | | 99.73425 | | 8.55500 | 99.71143 | | | 0.00 | 0 | 2,370,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 7.57000 | | 103.48762 | | 7.57000 | 103.46682 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 7.96000 | | 103.32493 | | 7.96000 | 103.30313 | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.33000 | | 103.58798 | | 7.33000 | 103.56781 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 8.21500 | | 100.78074 | | 8.21500 | 100.75869 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 7.47500 | | 103.52732 | | 7.47500 | 103.50677 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 7.76000 | | 103.40830 | | 7.76000 | 103.38701 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61998 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.17637 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 7.86500 | | 102.84577 | | 7.86500 | 102.82421 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.04524 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48445 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.69145 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 9.09000 | | 108.23443 | | 9.09000 | 108.20801 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 9.60000 | | 107.23290 | | 9.60000 | 107.20512 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32568 | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05335 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22839 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| SBS24 | | On 24/05/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.24145 | | | 0.00 | 0 | 0.00 |
| SBS25 | | On 24/05/2019 | Spot Bond | 8.63500 | 104.28626 | | 8.63500 | 104.26190 | | | 0.00 | 0 | 330,000,000.00 |
| SBS26U | | On 28/02/2017 | Spot Bond | 100.00000 | 21.94625 | | 100.00000 | 21.89714 | | | 0.00 | 0 | 0.00 |
| SBS27 | | On 20/02/2024 | Spot Bond | 9.07000 | 107.87089 | | 9.07000 | 107.84445 | | | 0.00 | 0 | 2,500,000,000.00 |
| SBS28 | | On 23/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.62411 | | | 0.00 | 0 | 0.00 |
| SBS29 | | On 12/06/2019 | Spot Bond | 8.58000 | 103.34241 | | 8.58000 | 103.31856 | | | 0.00 | 0 | 0.00 |
| SBS3 | | On 25/05/2026 | Spot Bond | 9.61000 | 93.70052 | | 9.61000 | 93.67622 | | | 0.00 | 0 | 0.00 |
| SBS30 | | On 12/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14845 | | | 0.00 | 0 | 0.00 |
| SBS31 | | On 27/06/2027 | Spot Bond | 9.35000 | 106.45663 | | 9.35000 | 106.42990 | | | 0.00 | 0 | 0.00 |
| SBS32 | | On 19/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53933 | | | 0.00 | 0 | 0.00 |
| SBS33 | | On 19/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55392 | | | 0.00 | 0 | 0.00 |
| SBS34 | | On 19/09/2024 | Spot Bond | 9.50000 | 104.43552 | | 9.50000 | 104.40918 | | | 0.00 | 0 | 1,450,000,000.00 |
| SBS35 | | On 29/01/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52999 | | | 0.00 | 0 | 0.00 |
| SBS36 | | On 29/01/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57150 | | | 0.00 | 0 | 0.00 |
| SBS37 | | On 29/01/2020 | Spot Bond | 8.63000 | 99.15084 | | 8.63000 | 99.12770 | | | 0.00 | 0 | 0.00 |
| SBS38 | | On 29/01/2025 | Spot Bond | 9.62000 | 98.59457 | | 9.62000 | 98.56897 | | 2,845,355,500,000,000.00 | 95,775,000,000 | 51,500,000,000.00 | |
| SBS39 | | On 29/01/2030 | Spot Bond | 10.17500 | 98.51926 | | 10.17500 | 98.49226 | | | 0.00 | 0 | 0.00 |
| SBS4 | | On 16/11/2021 | Spot Bond | 9.03000 | 101.47464 | | 9.03000 | 101.44988 | | 27,993,000,000.00 | 3,100,000 | 83,100,000.00 | |
| SBS9 | | On 07/07/2016 | Spot Bond | 7.40000 | 107.72953 | | 7.40000 | 107.70791 | | | 0.00 | 0 | 330,000,000.00 |
| SBSI11 | | On 07/12/2023 | Spot Bond | 2.19000 | 127.89594 | | 2.19000 | 276.25814 | | | 0.00 | 0 | 245,000,000.00 |
| SBSI12 | | On 31/01/2017 | Spot Bond | 2.04500 | 101.31338 | | 2.04500 | 128.89922 | | 4,090,000,000,000.00 | 2,000,000,000 | 1,600,000,000.00 | |
| SCM10U | | On 15/09/2017 | Spot Bond | 100.00000 | 23.16263 | | 100.00000 | 23.10652 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SGI002 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.09709 | | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 22.66406 | 100.00000 | 22.60916 | | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 164.91897 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.67000 | | 113.66785 | 2.67000 | 127.50630 | | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 100.22746 | 6.50000 | 100.20995 | | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.78212 | | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.34543 | | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.92481 | | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 8.84500 | | 102.38681 | 8.84500 | 102.36247 | | | | 15,921,000,000.00 | 1,800,000 | 261,800,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.48830 | | | | 0.00 | 0 | 50,000,000.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.21100 | | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.47885 | | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | | 24.13276 | 100.00000 | 24.07233 | | | | 0.00 | 0 | 0.00 |
| SHS11U/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 108.29700 | 10.00000 | 108.26900 | | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.72500 | | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | 100.00000 | | 93.31834 | 100.00000 | 93.08562 | | | | 0.00 | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68769 | | | | 0.00 | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | 100.00000 | | 34.23029 | 100.00000 | 34.14737 | | | | 0.00 | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | 100.00000 | | 41.55643 | 100.00000 | 41.45576 | | | | 0.00 | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | 100.00000 | | 30.82738 | 100.00000 | 30.75188 | | | | 0.00 | 0 | 0.00 |
| SHS19 | On 10/09/2017 | Spot Bond | 9.15500 | | 103.12520 | 9.15500 | 103.10012 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHS20 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88564 | | | 0.00 | 0 | 0.00 |
| SHS22 | On 23/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13889 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.65000 | | 104.05718 | | 7.65000 | 104.03561 | | | 0.00 | 0 | 2,140,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 8.65500 | | 101.68495 | | 8.65500 | 101.52581 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.21500 | | 100.78074 | | 8.21500 | 100.75869 | | | 0.00 | 0 | 3,290,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05633 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13882 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48955 | | | 0.00 | 0 | 0.00 |
| SPDA5 | On 21/08/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.01877 | | | 0.00 | 0 | 0.00 |
| SPDA6 | On 21/08/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04631 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98730 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 7.91500 | | 104.78925 | | 7.91500 | 104.76690 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90695 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20355 | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98065 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 8.88000 | | 96.74619 | | 8.88000 | 96.72311 | | | 0.00 | 0 | 240,000,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98345 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45571 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.73006 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 8.82000 | | 90.85566 | | 8.82000 | 90.83424 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 8.82000 | | 90.85566 | | 8.82000 | 90.83424 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 8.59000 | | 96.66699 | | 8.59000 | 96.64453 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61975 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN009 | On 15/09/2017 | Spot Bond | 7.69500 | 101.90761 | | 7.69500 | 101.88669 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.32000 | 111.41672 | | 2.32000 | 111.84123 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 8.30500 | 101.57998 | | 8.30500 | 101.55727 | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00122 | | | 0.00 | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 9.75000 | 108.47962 | | 9.75000 | 108.45125 | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87689 | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 9.96500 | 77.48000 | | 9.96500 | 77.45953 | | | 0.00 | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87920 | | | 0.00 | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97957 | | | 0.00 | 0 | 0.00 |
| SSN027 | On 25/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47008 | | | 0.00 | 0 | 0.00 |
| SSN028 | On 16/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97716 | | | 0.00 | 0 | 0.00 |
| SSN029 | On 07/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47946 | | | 0.00 | 0 | 0.00 |
| SSN030 | On 24/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06660 | | | 0.00 | 0 | 0.00 |
| SSN031 | On 16/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SSN032 | On 20/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52261 | | | 0.00 | 0 | 0.00 |
| SSN033 | On 17/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63533 | | | 0.00 | 0 | 0.00 |
| SY1218 | On 21/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.70839 | | | 0.00 | 0 | 0.00 |
| SY1220 | On 29/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.75494 | | | 0.00 | 0 | 0.00 |
| SY1221 | On 29/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.75561 | | | 0.00 | 0 | 0.00 |
| SY1222 | On 05/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.64958 | | | 0.00 | 0 | 0.00 |
| SY1224 | On 14/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.49171 | | | 0.00 | 0 | 0.00 |
| SY1225 | On 18/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.47025 | | | 0.00 | 0 | 0.00 |
| SY1226 | On 19/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.40560 | | | 0.00 | 0 | 0.00 |
| SY1228 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.35410 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SY1229 | On 29/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.22853 | | | 0.00 | 0 | 0.00 |
| SY1230 | On 09/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.03845 | | | 0.00 | 0 | 0.00 |
| SY1231 | On 10/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.01763 | | | 0.00 | 0 | 0.00 |
| SY1232 | On 17/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.89984 | | | 0.00 | 0 | 0.00 |
| SY1233 | On 22/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87917 | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 6.54000 | | 103.16308 | | 6.54000 | 103.14514 | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.35000 | | 104.86119 | | 8.35000 | 104.83776 | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | | 61.78314 | | 100.00000 | 61.62844 | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91169 | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38140 | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.88160 | | | 0.00 | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49386 | | | 0.00 | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51846 | | | 0.00 | 0 | 0.00 |
| TFS131 | On 21/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02061 | | | 0.00 | 0 | 0.00 |
| TFS132 | On 29/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.51697 | | | 0.00 | 0 | 0.00 |
| TFS133 | On 28/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44325 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47624 | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.65000 | | 103.11637 | | 7.65000 | 103.09498 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89794 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89520 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 101.88465 | | 7.83000 | 101.86304 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89944 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89602 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.87915 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89944 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89602 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | 85.31933 | | | 7.16000 | 101.70506 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88933 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88987 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87675 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87852 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82485 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.83099 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89958 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89520 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | 102.09892 | | | 8.73000 | 102.07483 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.63230 | | | 0.00 | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89602 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | 8.52500 | 96.56771 | | | 8.52500 | 101.04111 | | | 0.00 | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.45289 | | | 0.00 | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90313 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88905 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89055 | | | 0.00 | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89831 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87703 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87757 | | | 0.00 | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88976 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.83441 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.83386 | | | 0.00 | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.84527 | | | 0.00 | 0 | 0.00 |
| TH12A1 | On 21/08/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02565 | | | 0.00 | 0 | 0.00 |
| TH12A2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06007 | | | 0.00 | 0 | 0.00 |
| TH12A3 | On 21/08/2019 | Spot Bond | 8.83000 | | 102.08939 | | 8.83000 | 102.52933 | | | 0.00 | 0 | 0.00 |
| TH12A4 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.03943 | | | 0.00 | 0 | 0.00 |
| TH12A5 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08760 | | | 0.00 | 0 | 0.00 |
| TH12A6 | On 21/08/2019 | Spot Bond | 8.74000 | | 100.54370 | | 8.74000 | 100.51994 | | | 0.00 | 0 | 0.00 |
| TH12A7 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31621 | | | 0.00 | 0 | 0.00 |
| TH12A8 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38638 | | | 0.00 | 0 | 0.00 |
| TH12A9 | On 21/02/2048 | Spot Bond | 8.85000 | | 96.45438 | | 8.85000 | 99.47079 | | | 0.00 | 0 | 0.00 |
| TH12B1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14949 | | | 0.00 | 0 | 0.00 |
| TH12B2 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14949 | | | 0.00 | 0 | 0.00 |
| TH12B3 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46525 | | | 0.00 | 0 | 0.00 |
| TH12C1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.25937 | | | 0.00 | 0 | 0.00 |
| TH12C2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.25937 | | | 0.00 | 0 | 0.00 |
| TH12C3 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.60531 | | | 0.00 | 0 | 0.00 |
| TH12D1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.70403 | | | 0.00 | 0 | 0.00 |
| TH12D2 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.70403 | | | 0.00 | 0 | 0.00 |
| TH12D3 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.17202 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90300 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | | 5.74094 | | 101.06155 | 5.72659 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| 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 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15748 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90501 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32103 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90501 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90367 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90300 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90581 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90367 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89631 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89631 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89631 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88564 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88297 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88630 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83331 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83002 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83134 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 6.63000 | 105.70040 | | 6.63000 | 105.68125 | | | 0.00 | 0 | 550,000,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 9.18000 | 88.81392 | | 9.18000 | 88.76115 | | | 0.00 | 0 | 1,000,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|-------------------|
| TL20/R207 | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | 10.00000 | 108.26900 | | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 7.77500 | 107.28379 | 7.77500 | 107.26118 | | | | 0.00 | 0 | 29,614,000,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.07500 | 106.83492 | 9.07500 | 106.80916 | | | | 952,875,000,000.00 | 105,000,000 | 21,264,700,000.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | 1.44824 | 100.00000 | 1.44469 | | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.28000 | 113.63250 | 9.28000 | 113.60402 | | | | 0.00 | 0 | 11,364,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.45000 | 101.77179 | 9.45000 | 101.74585 | | | | 0.00 | 0 | 15,743,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.50000 | 99.39767 | 9.50000 | 99.37219 | | | | 0.00 | 0 | 9,740,000,000.00 |
| TN30 | On 09/10/2030 | Spot Bond | 9.79000 | 105.79707 | 9.79000 | 105.76944 | | | | 0.00 | 0 | 2,500,000,000.00 |
| TN40 | On 09/10/2040 | Spot Bond | 10.15500 | 105.59039 | 10.15500 | 105.56182 | | | | 0.00 | 0 | 1,000,000,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.71888 | | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.07159 | | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.19954 | | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22959 | | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.23268 | | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.38096 | | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.68840 | | | | 0.00 | 0 | 0.00 |
| TORQ7 | On 15/08/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.23117 | | | | 0.00 | 0 | 0.00 |
| TPDA01/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 108.29700 | 10.00000 | 108.26900 | | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.16136 | | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.16460 | | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.01081 | | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.01704 | | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 99.61347 | 10.00000 | 99.58592 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 99.62308 | | 9.75000 | 99.59621 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 9.63336 | | 100.00000 | 9.60769 | | | 0.00 | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58681 | | | 0.00 | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62157 | | | 0.00 | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64083 | | | 0.00 | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64467 | | | 0.00 | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75174 | | | 0.00 | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98460 | | | 0.00 | 0 | 0.00 |
| TSE01U | On 31/07/2019 | Spot Bond | 100.00000 | 13.75737 | | 100.00000 | 13.72292 | | | 0.00 | 0 | 0.00 |
| TSP166 | On 16/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98187 | | | 0.00 | 0 | 0.00 |
| TSP167 | On 28/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.22915 | | | 0.00 | 0 | 0.00 |
| TSP168 | On 11/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.97314 | | | 0.00 | 0 | 0.00 |
| TSP170 | On 09/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.41739 | | | 0.00 | 0 | 0.00 |
| TSP171 | On 23/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.18976 | | | 0.00 | 0 | 0.00 |
| TSP172 | On 06/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.91436 | | | 0.00 | 0 | 0.00 |
| TSP173 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.62783 | | | 0.00 | 0 | 0.00 |
| TSP174 | On 03/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.35794 | | | 0.00 | 0 | 0.00 |
| TSP175 | On 17/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11951 | | | 0.00 | 0 | 0.00 |
| TSP177 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96185 | | | 0.00 | 25,000,000,000 | 25,000,000,000.00 |
| TSP178 | On 29/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.30065 | | | 0.00 | 0 | 0.00 |
| TSP179 | On 26/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.83216 | | | 0.00 | 0 | 0.00 |
| TSP180 | On 10/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.49037 | | | 0.00 | 0 | 0.00 |
| TSP181 | On 21/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.83056 | | | 0.00 | 0 | 0.00 |
| TSP182 | On 30/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.75179 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| TSP183 | On 04/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.61666 | | | 0.00 | 0 | 0.00 |
| TSP184 | On 18/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.24667 | | | 0.00 | 0 | 0.00 |
| TSP185 | On 03/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.91173 | | | 0.00 | 0 | 0.00 |
| TSP186 | On 17/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.51898 | | | 0.00 | 0 | 0.00 |
| TSP187 | On 25/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.82834 | | | 0.00 | 0 | 0.00 |
| TSP188 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.24982 | | | 0.00 | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | | 100.00000 | 14.82290 | | 100.00000 | 14.78578 | | | 0.00 | 0 | 0.00 |
| TWC079 | On 13/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TWC080 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.62678 | | | 0.00 | 0 | 0.00 |
| TWC081 | On 17/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53740 | | | 0.00 | 0 | 0.00 |
| TWC082 | On 20/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49773 | | | 0.00 | 0 | 0.00 |
| TWC083 | On 28/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34137 | | | 0.00 | 0 | 0.00 |
| TWC084 | On 25/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15481 | | | 0.00 | 0 | 0.00 |
| TWC085 | On 27/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.12192 | | | 0.00 | 0 | 0.00 |
| TWC087 | On 02/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.86137 | | | 0.00 | 0 | 0.00 |
| TWC088 | On 23/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40329 | | | 0.00 | 0 | 0.00 |
| TWC089 | On 22/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41009 | | | 0.00 | 0 | 0.00 |
| TWC090 | On 21/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42242 | | | 0.00 | 0 | 0.00 |
| TWC091 | On 14/05/2015 | Spot Bond | | 100.00000 | 92.87532 | | 100.00000 | 92.63959 | | 3,110,000,000,000,000.00 | 31,100,000,000 | 31,100,000,000.00 | |
| TWC092 | On 10/07/2015 | Spot Bond | | 100.00000 | 81.11111 | | 100.00000 | 80.93126 | | 1,190,000,000,000,000.00 | 11,900,000,000 | 11,900,000,000.00 | |
| TWCJ16 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.82623 | | | 0.00 | 0 | 0.00 |
| TWCJ17 | On 02/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.95342 | | | 0.00 | 0 | 0.00 |
| TWCM16 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.63925 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TWCM17 | On 02/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87452 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 8.73000 | | 110.19701 | | 8.73000 | 110.17142 | | | 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 |
| VJA01U | On 20/01/2023 | Spot Bond | 100.00000 | | 6.67902 | | 100.00000 | 6.66550 | | | 0.00 | 0 | 0.00 |
| VJB01U | On 20/01/2023 | Spot Bond | 100.00000 | | 6.52526 | | 100.00000 | 6.51206 | | | 0.00 | 0 | 0.00 |
| VKC06 | On 29/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.54688 | | | 0.00 | 0 | 0.00 |
| VKC07U | On 04/09/2015 | Spot Bond | 100.00000 | | 72.13439 | | 100.00000 | 71.99211 | | | 0.00 | 0 | 0.00 |
| VKC08 | On 28/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37651 | | | 0.00 | 0 | 0.00 |
| VKC09 | On 25/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37510 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32696 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36935 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.37119 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32815 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33685 | | | 0.00 | 0 | 0.00 |
| VPA01U | On 20/01/2023 | Spot Bond | 100.00000 | | 6.27202 | | 100.00000 | 6.25933 | | | 0.00 | 0 | 0.00 |
| VPB01U | On 20/01/2023 | Spot Bond | 100.00000 | | 6.11827 | | 100.00000 | 6.10589 | | | 0.00 | 0 | 0.00 |
| WRS1U | On 25/11/2029 | Spot Bond | 100.00000 | | 0.00022 | | 100.00000 | 0.00022 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 6.79000 | | 110.77910 | | 6.79000 | 110.75866 | | | 0.00 | 0 | 10,000,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.84000 | | 235.64806 | | 1.84000 | 235.65030 | | | 0.00 | 0 | 0.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 6.40000 | | 103.73605 | | 6.40000 | 103.71800 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.31500 | | 106.69001 | | 7.31500 | 106.66883 | | | 0.00 | 0 | 4,800,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 7.61000 | | 108.27484 | | 7.61000 | 108.25250 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 7.85500 | | 108.18885 | | 7.85500 | 108.16582 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 7.93000 | | 108.54739 | | 7.93000 | 108.52407 | | | 0.00 | 0 | 2,700,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|-----------------------|---------------------------|
| Z014 | On 30/06/2015 | Spot Bond | 6.03000 | 98.77612 | | 6.03000 | 98.76001 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 5.96000 | 97.05924 | | 5.96000 | 97.04358 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 6.03000 | 98.76001 | | 6.03000 | 98.74390 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 7.00000 | 73.60668 | | 7.00000 | 73.59292 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 70.10898 | | 100.00000 | 69.97597 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 37.10957 | | 100.00000 | 37.03916 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 51,398,552,859,340,000.00 | 16,930,794,900 | 179 454 966 700.00 |
| Grand Total: | | | | | | | | | | 51,398,553,501,573,400.00 | 16,930,852,324 | 179 459 071 804.00 |