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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2015

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|--------------------|--------|---------------|----------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|-----------|
| Derivatives | | | | | | | | | | | | |
| \$ / R | | On 19/06/2015 | Any day expiry | 12.21510 | 12.21510 | 12.42140 | 12.42140 | | 14.61 | 0.00 | 0 | 0.00 |
| \$ / R | 12.32 | Call | Any day expiry | 9.62530 | 0.00963 | 133.63480 | 0.13363 | 9.625 | 16.90 | 0.00 | 0 | 10,000.00 |
| \$ / R | | On 25/06/2015 | Any day expiry | 12.21510 | 12.21510 | 12.43260 | 12.43260 | | 12.89 | 0.00 | 0 | 1,300.00 |
| \$ / R | | On 26/06/2015 | Any day expiry | 12.21730 | 12.21730 | 12.43490 | 12.43490 | | 13.21 | 0.00 | 0 | 4,394.00 |
| \$ / R | 10.80 | Put | Any day expiry | 0.00070 | 0.00000 | 0.04920 | 0.00005 | 0.001 | 19.55 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | Any day expiry | 0.05060 | 0.00005 | 0.17460 | 0.00017 | 0.051 | 19.01 | 0.00 | 0 | 250.00 |
| \$ / R | 12.46 | Call | Any day expiry | 26.76070 | 0.02676 | 110.58190 | 0.11058 | 26.761 | 14.70 | 0.00 | 0 | 250.00 |
| \$ / R | 15.88 | Call | Any day expiry | 0.26700 | 0.00027 | 0.11170 | 0.00011 | 0.267 | 56.38 | 0.00 | 0 | 300.00 |
| \$ / R | | On 29/06/2015 | Any day expiry | 12.22380 | 12.22380 | 12.44160 | 12.44160 | | 13.00 | 0.00 | 0 | 0.00 |
| \$ / R | 12.45 | Call | Any day expiry | 40.59630 | 0.04060 | 130.36670 | 0.13037 | 40.596 | 14.24 | 0.00 | 0 | 2,000.00 |
| \$ / R | | On 30/06/2015 | Any day expiry | 12.22600 | 12.22600 | 12.44380 | 12.44380 | | 13.20 | 0.00 | 0 | 15,883.00 |
| \$ / R | | On 02/07/2015 | Any day expiry | 12.23030 | 12.23030 | 12.44830 | 12.44830 | | 13.67 | 0.00 | 0 | 0.00 |
| \$ / R | 11.80 | Put | Any day expiry | 15.58690 | 0.01559 | 6.62000 | 0.00662 | 15.587 | 14.20 | 0.00 | 0 | 5,500.00 |
| \$ / R | 12.33 | Put | Any day expiry | 190.18510 | 0.19019 | 98.36710 | 0.09837 | 190.185 | 14.02 | 0.00 | 0 | 10,000.00 |
| \$ / R | 12.60 | Call | Any day expiry | 30.64900 | 0.03065 | 94.61660 | 0.09462 | 30.649 | 15.18 | 0.00 | 0 | 5,500.00 |
| \$ / R | | On 06/07/2015 | Any day expiry | 12.23890 | 12.23890 | 12.45730 | 12.45730 | | 13.39 | 0.00 | 0 | 400.00 |
| \$ / R | 12.38 | Call | Any day expiry | 92.23180 | 0.09223 | 206.53080 | 0.20653 | 92.232 | 13.99 | 0.00 | 0 | 5,500.00 |
| \$ / R | | On 13/07/2015 | Any day expiry | 12.25400 | 12.25400 | 12.47310 | 12.47310 | | 13.32 | 0.00 | 0 | 2,492.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------|------------------|---------------|
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 252.66620 | 0.25267 | 283.42290 | 0.28342 | 252.666 | 21.69 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 12.96880 | 12.96880 | 13.20470 | 13.20470 | | 15.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 214.00720 | 0.21401 | 179.78930 | 0.17979 | 214.007 | 13.24 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 287.22290 | 0.28722 | 308.41980 | 0.30842 | 287.223 | 23.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | | 12.99200 | 12.99200 | 13.22830 | 13.22830 | | 15.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 350.64700 | 0.35065 | 290.81980 | 0.29082 | 350.647 | 13.63 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 318.55720 | 0.31856 | 367.73950 | 0.36774 | 318.557 | 20.75 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 12.99900 | 12.99900 | 13.23540 | 13.23540 | | 15.45 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 13.00830 | 13.00830 | 13.24490 | 13.24490 | | 15.44 | 0.00 | 1,200 | 3,800.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 13.04200 | 13.04200 | 13.27830 | 13.27830 | | 15.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 217.38570 | 0.21739 | 188.00680 | 0.18801 | 217.386 | 13.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 321.72340 | 0.32172 | 344.98260 | 0.34498 | 321.723 | 24.59 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 13.10350 | 13.10350 | 13.33940 | 13.33940 | | 15.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 224.10610 | 0.22411 | 198.13900 | 0.19814 | 224.106 | 13.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 342.24690 | 0.34225 | 371.69060 | 0.37169 | 342.247 | 25.69 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 13.16720 | 13.16720 | 13.40260 | 13.40260 | | 15.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 233.88720 | 0.23389 | 207.72880 | 0.20773 | 233.887 | 13.27 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 305.27340 | 0.30527 | 360.02830 | 0.36003 | 305.273 | 25.32 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 13.08560 | 13.08560 | 13.08560 | 13.08560 | | 16.05 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 13.21810 | 13.21810 | 13.45320 | 13.45320 | | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 13.23730 | 13.23730 | 13.47210 | 13.47210 | | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 244.44520 | 0.24445 | 215.79870 | 0.21580 | 244.445 | 13.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 290.53230 | 0.29053 | 339.08270 | 0.33908 | 290.532 | 25.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 13.29670 | 13.29670 | 13.53110 | 13.53110 | | 16.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 248.34210 | 0.24834 | 222.98580 | 0.22299 | 248.342 | 13.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 268.55540 | 0.26856 | 316.09870 | 0.31610 | 268.555 | 25.08 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 13.36670 | 13.36670 | 13.60060 | 13.60060 | | 16.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 253.65760 | 0.25366 | 228.26440 | 0.22826 | 253.658 | 13.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 244.32110 | 0.24432 | 293.40630 | 0.29341 | 244.321 | 24.85 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 13.40070 | 13.40070 | 13.63430 | 13.63430 | | 16.18 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 13.41130 | 13.41130 | 13.64490 | 13.64490 | | 16.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 251.39200 | 0.25139 | 226.94810 | 0.22695 | 251.392 | 13.25 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 217.17760 | 0.21718 | 262.71870 | 0.26272 | 217.178 | 24.33 | 0.00 | 0 | 250.00 |
| \$ / R MAXI | On 14/09/2015 | Foreign Exchange Future | | | 12.39070 | 12.39070 | 12.61500 | 12.61500 | | 14.22 | 0.00 | 98 | 748.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 12.58380 | 12.58380 | 12.81190 | 12.81190 | | 14.93 | 0.00 | 66 | 56.00 |
| \$ / R MAXI | On 14/03/2016 | Foreign Exchange Future | | | 12.79700 | 12.79700 | 13.03000 | 13.03000 | | 15.06 | 0.00 | 14 | 31.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | | 13.00830 | 13.00830 | 13.24490 | 13.24490 | | 15.44 | 0.00 | 0 | 0.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 19.66370 | 19.66370 | 19.80200 | 19.80200 | | 13.11 | 0.00 | 53 | 28,846.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.00 | Put | 51.67020 | 0.05167 | 48.98620 | 0.04899 | 51.670 | 13.42 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.16 | Put | 66.92190 | 0.06692 | 64.02650 | 0.06403 | 66.922 | 13.31 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.50 | Put | 112.18600 | 0.11219 | 108.63480 | 0.10863 | 112.186 | 13.08 | 0.00 | 0 | 18,900.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 20.50 | Call | 236.06070 | 0.23606 | 305.10180 | 0.30510 | 236.061 | 14.17 | 0.00 | 0 | 20,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 19.95920 | 19.95920 | 20.10190 | 20.10190 | | 13.67 | 0.00 | 250 | 11,258.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 17.87 | Put | 97.29600 | 0.09730 | 101.60690 | 0.10161 | 97.296 | 13.26 | 0.00 | 0 | 830.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.33 | Call | 616.98600 | 0.61699 | 707.99340 | 0.70799 | 616.986 | 14.14 | 0.00 | 0 | 8,250.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.77 | Call | 484.61960 | 0.48462 | 563.70980 | 0.56371 | 484.620 | 14.68 | 0.00 | 0 | 18,900.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|-------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|-----------|
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | 10.00460 | 10.00460 | | 9.98470 | 9.98470 | | 13.03 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/09/2015 | Foreign Exchange Future | | 10.14630 | 10.14630 | | 10.22500 | 10.22500 | | 11.65 | 0.00 | 0 | 3,936.00 |
| CAD/ R | On 11/12/2015 | Foreign Exchange Future | | 10.29260 | 10.29260 | | 10.37390 | 10.37390 | | 12.66 | 0.00 | 0 | 0.00 |
| CF CANDO CAGH | On 14/09/2015 | Can-Do Future | | 106.15290 | 106.15290 | | 141.02100 | 141.02100 | | | 0.00 | 0 | 24,000.00 |
| CHF / R | On 14/09/2015 | Foreign Exchange Future | | 13.52880 | 13.52880 | | 13.60590 | 13.60590 | | 13.93 | 0.00 | 0 | 1,627.00 |
| CHF / R | On 11/12/2015 | Foreign Exchange Future | | 13.79470 | 13.79470 | | 13.87660 | 13.87660 | | 14.46 | 0.00 | 0 | 7,188.00 |
| CNH / R | On 14/09/2015 | Foreign Exchange Future | | 1.98580 | 1.98580 | | 2.02060 | 2.02060 | | 13.45 | 0.00 | 0 | 0.00 |
| CNH / R | On 11/12/2015 | Foreign Exchange Future | | 2.00660 | 2.00660 | | 2.04190 | 2.04190 | | 13.98 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/09/2015 | Foreign Exchange Future | | 1.89950 | 1.89950 | | 1.90580 | 1.90580 | | 12.06 | 0.00 | 0 | 0.00 |
| DKK / R | On 11/12/2015 | Foreign Exchange Future | | 1.93410 | 1.93410 | | 1.94040 | 1.94040 | | 13.10 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL28 | On 06/08/2015 | Bond Future | | 124.28360 | 124.28360 | | 124.78295 | 124.78295 | | | 0.00 | 0 | 0.00 |
| EL28 | On 05/11/2015 | Bond Future | | 124.72123 | 124.72123 | | 125.22865 | 125.22865 | | | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/08/2015 | Bond Future | | 9.89090 | 83.08529 | | 9.97345 | 82.50590 | | | 0.00 | 0 | 6,396.00 |
| ES33 | On 05/11/2015 | Bond Future | | 9.98417 | 80.62599 | | 10.06938 | 80.03740 | | | 0.00 | 0 | 0.00 |
| ES33 | On 04/02/2016 | Bond Future | | 10.07389 | 81.99662 | | 10.16175 | 81.39911 | | | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 06/08/2015 | GOVI | | 486.03000 | 486.03000 | | 483.18500 | 483.18500 | | | 0.00 | 0 | 462.00 |
| GOVI | On 05/11/2015 | GOVI | | 493.87600 | 493.87600 | | 490.98600 | 490.98600 | | | 0.00 | 0 | 27.00 |
| GOVI | On 04/02/2016 | GOVI | | 502.26500 | 502.26500 | | 499.33200 | 499.33200 | | | 0.00 | 0 | 0.00 |
| I2025 | On 06/08/2015 | Bond Future | | 120.11299 | 120.11299 | | 120.07046 | 120.07046 | | | 0.00 | 0 | 38.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| I2025 | On 05/11/2015 | Bond Future | 122.03208 | | 122.03208 | | 121.98896 | 121.98896 | | | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| I2038 | On 06/08/2015 | Bond Future | 124.15352 | | 124.15352 | | 124.55361 | 124.55361 | | | 45 | 3,582.00 |
| I2038 | On 05/11/2015 | Bond Future | 126.13737 | | 126.13737 | | 126.54374 | 126.54374 | | | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| I2046 | On 06/08/2015 | Bond Future | 122.83633 | | 122.83633 | | 122.79222 | 122.79222 | | | 0 | 5,722.00 |
| I2046 | On 05/11/2015 | Bond Future | 123.39254 | | 123.39254 | | 123.34771 | 123.34771 | | | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| I2050 | On 06/08/2015 | Bond Future | 132.69975 | | 132.69975 | | 132.33041 | 132.33041 | | | 0 | 3,821.00 |
| I2050 | On 05/11/2015 | Bond Future | 134.81962 | | 134.81962 | | 134.44442 | 134.44442 | | | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| IGOV | On 06/08/2015 | Index Future | 227.24600 | | 227.24600 | | 227.22800 | 227.22800 | | | 0 | 1,080.00 |
| IGOV | On 05/11/2015 | Index Future | 230.91500 | | 230.91500 | | 230.89600 | 230.89600 | | | 0 | 17.00 |
| IGOV | On 04/02/2016 | Index Future | 234.83700 | | 234.83700 | | 234.82100 | 234.82100 | | | 0 | 0.00 |
| ILBI | On 06/08/2015 | Index Future | 617.17100 | | 617.17100 | | 617.13300 | 617.13300 | | | 0 | 159.00 |
| ILBI | On 05/11/2015 | Index Future | 627.28100 | | 627.28100 | | 627.24500 | 627.24500 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/07/2015 | Jibar Tradeable Future | 6.16000 | | 93.84000 | | 6.16000 | 93.84000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 19/08/2015 | Jibar Tradeable Future | 6.36000 | | 93.64000 | | 6.36000 | 93.64000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | 6.41000 | | 93.59000 | | 6.41000 | 93.59000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/10/2015 | Jibar Tradeable Future | 6.57000 | | 93.43000 | | 6.57000 | 93.43000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 18/11/2015 | Jibar Tradeable Future | 6.67500 | | 93.32500 | | 6.68000 | 6.68000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 6.78000 | | 93.22000 | | 6.78000 | 93.22000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2016 | Jibar Tradeable Future | 6.96000 | | 93.04000 | | 6.96000 | 93.04000 | | | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | 7.01000 | | 92.99000 | | 7.01000 | 92.99000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | 7.28000 | | 92.72000 | | 7.28000 | 92.72000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | 7.48000 | | 92.52000 | | 7.48000 | 92.52000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | 7.66000 | | 92.34000 | | 7.66000 | 92.34000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | 7.76000 | | 92.24000 | | 7.76000 | 92.24000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | 7.81000 | | 92.19000 | | 7.81000 | 7.81000 | | | 0 | 0.00 |
| KES / R | On 14/09/2015 | Foreign Exchange Future | 0.12400 | | 0.12400 | | 0.12700 | 0.12700 | | | 0 | 13.00 |
| KES / R | On 11/12/2015 | Foreign Exchange Future | 0.12300 | | 0.12300 | | 0.12660 | 0.12660 | | | 0 | 1,870.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | 0.12380 | | 0.12380 | | 0.12640 | 0.12640 | | | 0 | 0.00 |
| NGN / R | On 14/09/2015 | Foreign Exchange Future | 0.05930 | | 0.05930 | | 0.06100 | 0.06100 | | | 0 | 27,500.00 |
| NGN / R | On 11/12/2015 | Foreign Exchange Future | 0.05790 | | 0.05790 | | 0.05890 | 0.05890 | | | 0 | 86,700.00 |
| NGN / R | On 14/03/2016 | Foreign Exchange Future | 0.05670 | | 0.05670 | | 0.05760 | 0.05760 | | | 0 | 0.00 |
| NZ\$ / R | On 01/07/2015 | Any day expiry | 8.47550 | | 8.47550 | | 8.59410 | 8.59410 | | 15.70 | 0 | 0.00 |
| NZ\$ / R | On 14/09/2015 | Foreign Exchange Future | 8.53290 | | 8.53290 | | 8.65290 | 8.65290 | | 10.82 | 500 | 0.00 |
| NZ\$ / R | On 11/12/2015 | Foreign Exchange Future | 8.60640 | | 8.60640 | | 8.72700 | 8.72700 | | 11.83 | 0 | 0.00 |
| NZ\$ / R | On 14/03/2016 | Foreign Exchange Future | 8.69390 | | 8.69390 | | 8.81640 | 8.81640 | | 12.35 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| QUANTO € / \$ | On 14/09/2015 | Foreign Exchange Future | | 1.14140 | 1.14140 | | 1.12490 | 1.12490 | | | 450 | 25,874.00 |
| QUANTO € / \$ | On 11/12/2015 | Foreign Exchange Future | | 1.14310 | 1.14310 | | 1.12660 | 1.12660 | | | 0 | 0.00 |
| QUANTO € / \$ | On 14/03/2016 | Foreign Exchange Future | | 1.14540 | 1.14540 | | 1.12900 | 1.12900 | | | 0 | 0.00 |
| R186 | On 06/08/2015 | Bond Future | | 8.40752 | 116.59117 | | 8.50528 | 115.81630 | | 9.64 | 150 | 39,808.00 |
| R186 | On 06/08/2015 | Bond Future | 7.65 | Call | 113.03000 | 0.11303 | 74.72000 | 0.07472 | 113.030 | 9.34 | 0 | 75.00 |
| R186 | On 06/08/2015 | Bond Future | 7.75 | Call | 179.53000 | 0.17953 | 121.78000 | 0.12178 | 179.530 | 9.38 | 0 | 1,000.00 |
| R186 | On 06/08/2015 | Bond Future | 7.85 | Call | 274.79000 | 0.27479 | 191.13000 | 0.19113 | 274.790 | 9.42 | 0 | 20.00 |
| R186 | On 06/08/2015 | Bond Future | 8.05 | Call | 580.27000 | 0.58027 | 423.40000 | 0.42340 | 580.270 | 9.49 | 0 | 75.00 |
| R186 | On 06/08/2015 | Bond Future | 8.35 | Call | 1,417.40000 | 1.41740 | 1,103.86000 | 1.10386 | 1,417.400 | 9.59 | 0 | 20.00 |
| R186 | On 06/08/2015 | Bond Future | 8.45 | Put | 1,474.09000 | 1.47409 | 1,876.32000 | 1.87632 | 1,474.090 | 9.62 | 0 | 4,229.00 |
| R186 | On 06/08/2015 | Bond Future | 8.46 | Put | 1,437.47000 | 1.43747 | 1,833.77000 | 1.83377 | 1,437.470 | 9.63 | 0 | 75.00 |
| R186 | On 06/08/2015 | Bond Future | 8.50 | Put | 1,297.07000 | 1.29707 | 1,669.66000 | 1.66966 | 1,297.070 | 9.64 | 0 | 5,229.00 |
| R186 | On 06/08/2015 | Bond Future | 8.55 | Put | 1,137.69000 | 1.13769 | 1,480.98000 | 1.48098 | 1,137.690 | 9.67 | 3,000 | 7,229.00 |
| R186 | On 06/08/2015 | Bond Future | 8.68 | Put | 791.87000 | 0.79187 | 1,062.43000 | 1.06243 | 791.870 | 9.75 | 0 | 20.00 |
| R186 | On 06/08/2015 | Bond Future | 8.90 | Put | 400.12000 | 0.40012 | 566.61000 | 0.56661 | 400.120 | 9.89 | 0 | 5,350.00 |
| R186 | On 05/11/2015 | Bond Future | | 8.47434 | 118.45380 | | 8.57578 | 117.66665 | | 9.53 | 0 | 500.00 |
| R186 | On 05/11/2015 | Bond Future | 7.73 | Call | 750.60000 | 0.75060 | 609.86000 | 0.60986 | 750.600 | 9.27 | 0 | 169.00 |
| R186 | On 05/11/2015 | Bond Future | 8.22 | Put | 3,900.47000 | 3.90047 | 4,400.56000 | 4.40056 | 3,900.470 | 9.43 | 0 | 1,090.00 |
| R186 | On 05/11/2015 | Bond Future | 8.25 | Put | 3,755.55000 | 3.75555 | 4,245.44000 | 4.24544 | 3,755.550 | 9.44 | 0 | 8,690.00 |
| R186 | On 05/11/2015 | Bond Future | 8.35 | Call | 2,323.93000 | 2.32393 | 1,992.13000 | 1.99213 | 2,323.930 | 9.48 | 0 | 169.00 |
| R186 | On 05/11/2015 | Bond Future | 8.35 | Put | 3,298.98000 | 3.29898 | 3,754.33000 | 3.75433 | 3,298.980 | 9.48 | 0 | 9,370.00 |
| R186 | On 05/11/2015 | Bond Future | 8.45 | Put | 2,881.73000 | 2.88173 | 3,302.11000 | 3.30211 | 2,881.730 | 9.51 | 0 | 6,248.00 |
| R186 | On 05/11/2015 | Bond Future | 8.85 | Put | 1,592.36000 | 1.59236 | 1,877.63000 | 1.87763 | 1,592.360 | 9.68 | 0 | 169.00 |
| R186 | On 05/11/2015 | Bond Future | 9.00 | Put | 1,246.82000 | 1.24682 | 1,486.71000 | 1.48671 | 1,246.820 | 9.75 | 0 | 2,600.00 |
| R186 | On 04/02/2016 | Bond Future | | 8.53252 | 115.16825 | | 8.63766 | 114.36916 | | 9.34 | 0 | 5,512.00 |
| R186 | On 05/05/2016 | Bond Future | | 8.58147 | 117.21871 | | 8.69031 | 116.40815 | | 9.34 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R197 | On 06/08/2015 | Bond Future | | 287.98704 | 287.98704 | | 287.88635 | 287.88635 | | | 0 | 997.00 |
| R197 | On 05/11/2015 | Bond Future | | 292.58787 | 292.58787 | | 292.48572 | 292.48572 | | | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R202 | On 06/08/2015 | Bond Future | | 235.85432 | 235.85432 | | 235.77131 | 235.77131 | | | 0 | 53,356.00 |
| R202 | On 05/11/2015 | Bond Future | | 239.62248 | 239.62248 | | 239.53796 | 239.53796 | | | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | | 8.25375 | 100.67794 | | 8.36233 | 100.08941 | | 7.39 | 0 | 20,973.00 |
| R2023 | On 06/08/2015 | Bond Future | 9.07 | Put | 76.17000 | 0.07617 | 124.70000 | 0.12470 | 76.170 | 7.79 | 0 | 911.00 |
| R2023 | On 05/11/2015 | Bond Future | | 8.33215 | 98.36331 | | 8.44570 | 97.76544 | | 7.61 | 0 | 0.00 |
| R2023 | On 04/02/2016 | Bond Future | | 8.40367 | 100.03501 | | 8.52244 | 99.42828 | | 7.31 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| R203 | On 06/08/2015 | Bond Future | | | 7.37906 | | 105.01195 | | 7.49849 | 104.78197 | | 2.42 | 1,530 | 17,933.00 |
| R203 | On 06/08/2015 | Bond Future | 7.84 | Put | 89.66000 | | 0.08966 | | 140.47000 | 0.14047 | 89.660 | 2.47 | 0 | 5,000.00 |
| R203 | On 05/11/2015 | Bond Future | | | 7.49986 | | 102.52428 | | 7.63660 | 102.29069 | | 2.13 | 0 | 0.00 |
| R203 | On 04/02/2016 | Bond Future | | | 7.60859 | | 104.26694 | | 7.76762 | 104.03072 | | 1.60 | 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 06/08/2015 | Bond Future | | | 8.77850 | | 93.94621 | | 8.87610 | 93.19496 | | 0.00 | 0 | 9,953.00 |
| R2030 | On 05/11/2015 | Bond Future | | | 8.84294 | | 95.44792 | | 8.94364 | 94.68463 | | 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 06/08/2015 | Bond Future | | | 8.87653 | | 97.60909 | | 8.96890 | 96.84984 | | 0.00 | 0 | 1,678.00 |
| R2032 | On 05/11/2015 | Bond Future | | | 8.94214 | | 95.01396 | | 9.03737 | 94.24264 | | 0.00 | 0 | 0.00 |
| R2032 | On 04/02/2016 | Bond Future | | | 9.00089 | | 96.62927 | | 9.09894 | 95.84604 | | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/08/2015 | Bond Future | | | 8.97556 | | 95.77772 | | 9.04754 | 95.12517 | | 0.00 | 8 | 40,148.00 |
| R2037 | On 05/11/2015 | Bond Future | | | 9.03615 | | 97.30868 | | 9.11020 | 96.64576 | | 0.00 | 0 | 0.00 |
| R2037 | On 04/02/2016 | Bond Future | | | 9.09177 | | 94.70515 | | 9.16787 | 94.03219 | | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | | | 7.73419 | | 101.89429 | | 7.82968 | 101.61554 | | 3.69 | 1,030 | 22,429.00 |
| R204 | On 06/08/2015 | Bond Future | 8.41 | Put | 55.43000 | | 0.05543 | | 86.27000 | 0.08627 | 55.430 | 3.85 | 0 | 699.00 |
| R204 | On 05/11/2015 | Bond Future | | | 7.84096 | | 103.52216 | | 7.94511 | 103.23898 | | 3.51 | 0 | 0.00 |
| R204 | On 04/02/2016 | Bond Future | | | 7.93374 | | 101.24428 | | 8.04763 | 100.95759 | | 3.05 | 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 06/08/2015 | Bond Future | | | 9.02861 | | 97.44343 | | 9.10561 | 96.68362 | | 0.00 | 0 | 12,841.00 |
| R2044 | On 05/11/2015 | Bond Future | | | 9.08634 | | 99.00111 | | 9.16549 | 98.22923 | | 0.00 | 0 | 0.00 |
| R2044 | On 04/02/2016 | Bond Future | | | 9.13937 | | 96.30111 | | 9.22065 | 95.51738 | | 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 06/08/2015 | Bond Future | | | 9.01607 | | 101.13040 | | 9.09297 | 100.35102 | | 0.00 | 0 | 37,133.00 |
| R2048 | On 05/11/2015 | Bond Future | | | 9.07486 | | 98.31686 | | 9.15394 | 97.52501 | | 0.00 | 0 | 0.00 |
| R2048 | On 04/02/2016 | Bond Future | | | 9.12945 | | 99.98788 | | 9.21067 | 99.18395 | | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | 0.00 | 0 | 0.00 |
| R207 | On 06/08/2015 | Bond Future | | | 7.94310 | | 97.99903 | | 8.04290 | 97.63919 | | 4.91 | 0 | 38,758.00 |
| R207 | On 06/08/2015 | Bond Future | 7.46 | Call | 140.11000 | | 0.14011 | | 95.45000 | 0.09545 | 140.110 | 4.79 | 0 | 70.00 |
| R207 | On 05/11/2015 | Bond Future | | | 8.03572 | | 99.56510 | | 8.14240 | 99.19953 | | 4.71 | 0 | 0.00 |
| R207 | On 05/11/2015 | Bond Future | 7.43 | Call | 375.37000 | | 0.37537 | | 300.10000 | 0.30010 | 375.370 | 4.55 | 0 | 53.00 |
| R207 | On 05/11/2015 | Bond Future | 7.50 | Call | 436.65000 | | 0.43665 | | 351.88000 | 0.35188 | 436.650 | 4.56 | 0 | 19.00 |
| R207 | On 04/02/2016 | Bond Future | | | 8.11863 | | 97.61511 | | 8.23283 | 97.24464 | | 4.34 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 354.33000 | | 0.35433 | | 287.79000 | 0.28779 | 354.330 | 4.15 | 0 | 43.00 |
| R207 | On 04/02/2016 | Bond Future | 7.50 | Call | 536.97000 | | 0.53697 | | 444.76000 | 0.44476 | 536.970 | 4.19 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 8.19136 | | 99.35312 | | 8.31374 | 98.97840 | | 4.34 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 788.82000 | | 0.78882 | | 678.31000 | 0.67831 | 788.820 | 4.20 | 0 | 43.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | 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 06/08/2015 | Bond Future | | | 8.06482 | | 96.59789 | | 8.16890 | 96.15189 | | 6.02 | 0.00 | 0 | 38,528.00 |
| R208 | On 06/08/2015 | Bond Future | 8.85 | Put | 61.02000 | | 0.06102 | | 99.00000 | 0.09900 | 61.020 | 6.25 | 0.00 | 0 | 198.00 |
| R208 | On 05/11/2015 | Bond Future | | | 8.14864 | | 94.74200 | | 8.25856 | 94.28889 | | 6.03 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2015 | Bond Future | 8.48 | Put | 839.59000 | | 0.83959 | | 1,011.12000 | 1.01112 | 839.590 | 6.09 | 0.00 | 0 | 2,200.00 |
| R208 | On 04/02/2016 | Bond Future | | | 8.22148 | | 96.35242 | | 8.33754 | 95.89286 | | 5.66 | 0.00 | 0 | 0.00 |
| 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 06/08/2015 | Bond Future | | | 8.92175 | | 77.27341 | | 9.00371 | 76.65981 | | 14.55 | 0.00 | 11 | 28,177.00 |
| R209 | On 06/08/2015 | Bond Future | 9.90 | Put | 85.39000 | | 0.08539 | | 123.97000 | 0.12397 | 85.390 | 15.34 | 0.00 | 0 | 2,914.00 |
| R209 | On 05/11/2015 | Bond Future | | | 8.97971 | | 75.36055 | | 9.06393 | 74.73721 | | 15.15 | 0.00 | 0 | 22.00 |
| R209 | On 05/11/2015 | Bond Future | 9.25 | Put | 1,936.99000 | | 1.93699 | | 2,188.96000 | 2.18896 | 1,936.990 | 15.32 | 0.00 | 0 | 900.00 |
| R209 | On 04/02/2016 | Bond Future | | | 9.03144 | | 76.64166 | | 9.11786 | 76.00868 | | 15.09 | 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 06/08/2015 | Bond Future | | | 178.20955 | | 178.20955 | | 178.14711 | 178.14711 | | | 0.00 | 0 | 1,227.00 |
| R210 | On 05/11/2015 | Bond Future | | | 178.92503 | | 178.92503 | | 178.86170 | 178.86170 | | | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On 06/08/2015 | Bond Future | | | 133.94607 | | 133.94607 | | 133.93456 | 133.93456 | | | 0.00 | 0 | 1,120.00 |
| R211 | On 05/11/2015 | Bond Future | | | 136.08632 | | 136.08632 | | 136.07469 | 136.07469 | | | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On 06/08/2015 | Bond Future | | | 138.37550 | | 138.37550 | | 138.53678 | 138.53678 | | | 0.00 | 0 | 1,109.00 |
| R212 | On 05/11/2015 | Bond Future | | | 140.58653 | | 140.58653 | | 140.75047 | 140.75047 | | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 06/08/2015 | Bond Future | | | 8.81481 | | 87.92623 | | 8.91221 | 87.20441 | | 12.50 | 0.00 | 0 | 17,330.00 |
| R213 | On 05/11/2015 | Bond Future | | | 8.87962 | | 85.78755 | | 8.97999 | 85.05421 | | 12.99 | 0.00 | 0 | 0.00 |
| R213 | On 04/02/2016 | Bond Future | | | 8.93957 | | 87.24558 | | 9.04293 | 86.50093 | | 12.87 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On 06/08/2015 | Bond Future | | | 8.95512 | | 78.41518 | | 9.03196 | 77.80782 | | 15.28 | 0.00 | 0 | 22,215.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|--------------|--------------|-----------|--------------|----------------|-------------------|------------|------|------------------|---------------|
| R214 | On 05/11/2015 | Bond Future | | 9.01224 | 76.37772 | | 9.09118 | 75.76063 | | 15.90 | 0.00 | 0 | 0.00 |
| R214 | On 04/02/2016 | Bond Future | | 9.06507 | 77.67580 | | 9.14607 | 77.04927 | | 15.87 | 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 14/09/2015 | Foreign Exchange Future | | 22,143.62000 | 22,143.62000 | | 22,372.88000 | 2,372.88000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 14/09/2015 | Foreign Exchange Future | | 4.45730 | 4.45730 | | 4.49610 | 4.49610 | | 15.23 | 0.00 | 0 | 0.00 |
| TRY / R | On 11/12/2015 | Foreign Exchange Future | | 4.41840 | 4.41840 | | 4.45650 | 4.45650 | | 13.89 | 0.00 | 0 | 0.00 |
| ZMW / R | On 14/09/2015 | Foreign Exchange Future | | 1.60660 | 1.60660 | | 1.63540 | 1.63540 | | | 0.00 | 0 | 130.00 |
| ZMW / R | On 11/12/2015 | Foreign Exchange Future | | 1.56410 | 1.56410 | | 1.59310 | 1.59310 | | | 0.00 | 0 | 0.00 |

Total for Derivatives : **0.00** **147,742** **3 179 170.00**

i-Bonds

| | | | | | | | | | | | | | |
|---------------|---------------|-----------|--|-----------|-----------|--|-----------|-----------|--|--|------|-------------|------------------|
| AA02 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52763 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96764 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | 9.42000 | 101.85149 | | 9.42000 | 101.82601 | | | 0.00 | 0 | 1,000,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41999 | | | 0.00 | 500,000,000 | 250,000,000.00 |
| AA07 | On 15/04/2021 | Spot Bond | | 9.58000 | 101.36900 | | 9.58000 | 101.34309 | | | 0.00 | 0 | 0.00 |
| AB01/R186 | On 24/11/2020 | Spot Bond | | 10.00000 | 109.11600 | | 10.00000 | 109.08700 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65004 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.42628 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | 9.81000 | 96.42626 | | 9.81000 | 96.40117 | | | 0.00 | 0 | 310,000,000.00 |
| AB014U | On 19/11/2024 | Spot Bond | | 100.00000 | 10.24973 | | 100.00000 | 10.22490 | | | 0.00 | 0 | 0.00 |
| AB015U | On 13/11/2024 | Spot Bond | | 10.84000 | 100.98049 | | 10.84000 | 100.95153 | | | 0.00 | 0 | 0.00 |
| AB016U | On 05/02/2025 | Spot Bond | | 100.00000 | 9.67164 | | 100.00000 | 9.65249 | | | 0.00 | 0 | 0.00 |
| AB08 | On 03/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53825 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | 9.01000 | 103.53465 | | 9.01000 | 103.50986 | | | 0.00 | 0 | 500,000,000.00 |
| ABC1234/R2022 | On 25/11/2020 | Spot Bond | | 10.00000 | 110.23700 | | 10.00000 | 110.20900 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ABCP13 | On 07/12/2023 | Spot Bond | 2.34000 | | 124.35595 | | 2.34000 | 272.76028 | | | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33741 | | | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.23818 | | | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02379 | | | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02641 | | | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.57277 | | | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.25901 | | | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97820 | | | 0 | 0.00 |
| ABFN13 | On 14/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82130 | | | 0 | 0.00 |
| ABFN14 | On 14/05/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84226 | | | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.08000 | | 174.83954 | | 2.08000 | 174.74690 | | | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.17000 | | 175.88076 | | 2.17000 | 175.78708 | | | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.82000 | | 188.12639 | | 1.82000 | 188.02803 | | | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.40625 | | 81.05181 | | 8.40625 | 81.03389 | | | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.40625 | | 81.05181 | | 8.40625 | 81.03389 | | | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87000 | | | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99993 | | | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.07000 | | | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.13000 | | | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.59000 | | | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.18000 | | | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.50000 | | | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51651 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42037 | | 0.00 | | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 95.12000 | | 0.00 | | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 94.38000 | | 0.00 | | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 94.08000 | | 0.00 | | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 93.80000 | | 0.00 | | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.85956 | | 0.00 | | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 6.83500 | 105.09684 | 6.83500 | 105.07747 | | 0.00 | | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.46080 | | 0.00 | | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 92.05000 | | 0.00 | | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 91.83000 | | 0.00 | | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.66000 | 95.22711 | 2.66000 | 110.77945 | | 0.00 | | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.47000 | 102.01114 | 2.47000 | 163.03495 | | 0.00 | | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.40500 | 115.65131 | 2.40500 | 214.79563 | | 0.00 | | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 90.16000 | | 0.00 | | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 90.48000 | | 0.00 | | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.92000 | 90.91703 | 9.92000 | 90.89312 | | 0.00 | | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.95000 | | 0.00 | | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.52000 | | 0.00 | | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 70.48000 | | 0.00 | | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.78029 | | 0.00 | | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.03000 | | 0.00 | | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 106.64500 | | 0.00 | | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ABN76 | On 21/12/2026 | Spot Bond | 9.63000 | 106.02569 | 9.63000 | 105.99846 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABN77 | On 07/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.62000 | 0.00 | 0 | 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 | 0 | 0.00 | |
| ABN79 | On 21/12/2026 | Spot Bond | 9.86500 | 104.36490 | 9.86500 | 104.33745 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABN80 | On 31/03/2021 | Spot Bond | 9.28500 | 90.39938 | 9.28500 | 90.37697 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.53000 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 111.14000 | 0.00 | 0 | 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 | 0 | 0.00 | |
| ABN84 | On 05/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 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 | 0 | 0.00 | |
| ABN86 | On 01/08/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABN87 | On 21/12/2026 | Spot Bond | 9.96000 | 103.70385 | 9.96000 | 103.67632 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 92.19000 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.24222 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.16666 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABS10 | On 17/03/2018 | Spot Bond | 8.56000 | 105.76311 | 8.56000 | 105.73902 | 0.00 | 0 | 1,410,000,000.00 | 0 | 0.00 | |
| ABS11 | On 09/04/2021 | Spot Bond | 9.29000 | 102.52315 | 9.29000 | 102.49772 | 0.00 | 0 | 500,000,000.00 | 0 | 0.00 | |
| ABS12 | On 14/05/2020 | Spot Bond | 9.55500 | 99.85660 | 9.55500 | 99.83127 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABS13 | On 14/05/2022 | Spot Bond | 9.99000 | 99.48910 | 9.99000 | 99.46276 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABS6 | On 01/06/2020 | Spot Bond | 9.36500 | 95.95838 | 9.36500 | 95.93439 | 0.00 | 0 | 3,110,000,000.00 | 0 | 0.00 | |
| ABS7 | On 11/09/2026 | Spot Bond | 10.06000 | 94.10052 | 10.06000 | 94.07542 | 0.00 | 0 | 1,460,000,000.00 | 0 | 0.00 | |
| ABS9 | On 17/03/2016 | Spot Bond | 7.79500 | 103.57537 | 7.79500 | 103.55385 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABSI2 | On 07/12/2023 | Spot Bond | 2.15000 | 218.27093 | 2.15000 | 276.40221 | 0.00 | 0 | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ABSI3 | On 31/01/2017 | Spot Bond | 1.12000 | 130.45780 | | 1.12000 | 133.30026 | | | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | 2.15000 | 132.46218 | | 2.15000 | 135.05100 | | | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | 100.00000 | 0.00647 | | 100.00000 | 0.00646 | | | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | 98.11828 | | 100.00000 | 97.85523 | | | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 10.99500 | 104.11551 | | 10.99500 | 104.08492 | | | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91979 | | | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | 8.65267 | | 100.00000 | 8.63171 | | | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94202 | | | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25662 | | | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | 51.57391 | | 100.00000 | 51.44897 | | | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89756 | | | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | 70.63276 | | 11.00000 | 70.61257 | | | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | 51.57391 | | 100.00000 | 51.44897 | | | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00004 | | | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.39358 | | | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.39358 | | | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.41281 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| ACL086 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.41281 | | | 0.00 | 0 | 0.00 |
| ACL087 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.37434 | | | 0.00 | 0 | 0.00 |
| ACL088 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.62261 | | | 0.00 | 0 | 0.00 |
| ACL089/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 110.23700 | | 10.00000 | 110.20900 | | | 0.00 | 0 | 0.00 |
| ACL092 | | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91776 | | | 0.00 | 0 | 0.00 |
| ACL095 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00006 | | | 0.00 | 0 | 0.00 |
| ACL096 | | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99981 | | | 0.00 | 0 | 0.00 |
| ACL097 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99977 | | | 0.00 | 0 | 0.00 |
| ACL098 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99978 | | | 0.00 | 0 | 0.00 |
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00005 | | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 9.76500 | 100.88880 | | 9.76500 | 100.90043 | | | 0.00 | 0 | 0.00 |
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL122 | | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL126 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.85307 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 191.47425 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 191.52596 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99994 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93285 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44920 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93312 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.81114 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.73309 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ACL142/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| ACL143 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20817 | | | 0 | 0.00 |
| ACL144 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98104 | | | 0 | 0.00 |
| ACL145 | On 20/12/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99996 | | | 0 | 0.00 |
| ACL151 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.86975 | | | 0 | 0.00 |
| ACL156 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00018 | | | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00015 | | | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 10.23000 | | 102.60903 | | 10.23000 | 102.58122 | | | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00002 | | | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 116.83052 | | | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 9.88500 | | 99.80358 | | 9.88500 | 99.77727 | | | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00010 | | | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 1.75000 | | 118.23434 | | 1.75000 | 118.30546 | | | 0 | 0.00 |
| ACL172 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01817 | | | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.33524 | | | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84334 | | | 0 | 0.00 |
| ACL185 | On 20/09/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00002 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99985 | | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99984 | | | 0.00 | 0 | 0.00 |
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13480 | | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31577 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99994 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99994 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00015 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53125 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.99789 | | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99995 | | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 139.04447 | | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 140.04529 | | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL210 | | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65235 | | | 0.00 | 0 | 0.00 |
| ACL212 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL213 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.09056 | | | 0.00 | 0 | 0.00 |
| ACL214 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL215 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| ACL216 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99997 | | | 0 | 0.00 |
| ACL218 | On 11/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.96032 | | | 0 | 0.00 |
| ACL219 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.11379 | | | 0 | 0.00 |
| ACL220 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.11191 | | | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30962 | | | 0 | 0.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22261 | | | 0 | 0.00 |
| ADCB03 | On 31/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18691 | | | 0 | 0.00 |
| ADCB04 | On 27/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62595 | | | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | | 35.75784 | | 100.00000 | 35.67121 | | | 0 | 0.00 |
| AFS1U | On 27/09/2019 | Spot Bond | 100.00000 | | 13.45462 | | 100.00000 | 13.42203 | | | 0 | 0.00 |
| AHF1A1 | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64602 | | | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32080 | | | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44947 | | | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.62093 | | | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27636 | | | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 8.34500 | | 99.79063 | | 8.34500 | 99.76834 | | | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.63585 | | | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.89919 | | | 0 | 0.00 |
| AHL01U | On 15/04/2020 | Spot Bond | 100.00000 | | 39.80578 | | 100.00000 | 39.66622 | | | 0 | 0.00 |
| AHL1AU | On 15/04/2020 | Spot Bond | 100.00000 | | 10.24206 | | 100.00000 | 10.20616 | | | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 9.40500 | | 99.76220 | | 9.40500 | 99.73730 | | | 0 | 2,890,000,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 9.96000 | | 110.91300 | | 9.96000 | 110.88355 | | | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.63500 | | 105.29756 | | 7.63500 | 105.27612 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| AIR04 | On 29/05/2024 | Spot Bond | 9.66000 | | 98.19882 | | 9.66000 | 98.17365 | | | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | | 13.18013 | | 100.00000 | 13.15096 | | | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 10.27000 | | 98.62501 | | 10.27000 | 98.59817 | | | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.72000 | | 167.14626 | | 2.72000 | 167.05480 | | | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33371 | | | 0 | 0.00 |
| APF01 | On 26/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92000 | | | 0 | 0.00 |
| APF02 | On 26/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91350 | | | 0 | 0.00 |
| ASN002 | On 03/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN004 | On 22/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.07328 | | | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70118 | | | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03910 | | | 0 | 0.00 |
| ASN008 | On 06/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN010 | On 04/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN011 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00014 | | | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.05632 | | | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84467 | | | 0 | 0.00 |
| ASN014 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN015 | On 04/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN016 | On 11/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.76000 | | | 0 | 0.00 |
| ASN017 | On 09/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59094 | | | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 113.45818 | | | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | 2.65500 | | 130.20309 | | 2.65500 | 233.39681 | | | 0 | 0.00 |
| ASN023 | On 07/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 113.97116 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ASN024 | On 15/08/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| ASN025 | On 07/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| ASN028 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.62557 | | | | 0 | 0.00 |
| ASN031 | On 14/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 108.36341 | | | | 0 | 0.00 |
| ASN032 | On 19/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 111.94102 | | | | 0 | 0.00 |
| ASN034 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| ASN036 | On 10/11/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.92350 | | | | 0 | 0.00 |
| ASN037 | On 07/12/2033 | Spot Bond | 2.67000 | 163.47188 | 2.67000 | 207.00583 | | | | 0 | 0.00 |
| ASN041 | On 21/11/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| ASN046 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| ASN048 | On 12/03/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| ASN051 | On 19/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| ASN052 | On 24/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96212 | | | | 0 | 0.00 |
| ASN054 | On 13/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42988 | | | | 0 | 0.00 |
| ASN057 | On 16/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42710 | | | | 0 | 0.00 |
| ASN058 | On 22/04/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.39750 | | | | 0 | 0.00 |
| ASN059 | On 28/04/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.25364 | | | | 0 | 0.00 |
| ASN061 | On 30/04/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.18684 | | | | 0 | 0.00 |
| ASN062 | On 14/05/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.45299 | | | | 0 | 0.00 |
| ASN063 | On 13/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02209 | | | | 0 | 0.00 |
| ASN064 | On 22/05/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| ASN066 | On 01/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39406 | | | | 0 | 0.00 |
| ASN068 | On 15/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.14263 | | | | 0 | 0.00 |
| ASN069 | On 07/02/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15064 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| ASN070 | On 12/06/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| ASN35U | On 20/12/2016 | Spot Bond | 100.00000 | | 35.60067 | | 100.00000 | 35.52188 | | | 0 | 0.00 | |
| ASN38U | On 20/12/2017 | Spot Bond | 100.00000 | | 20.44605 | | 100.00000 | 20.39652 | | | 0 | 0.00 | |
| ASN39U | On 20/12/2017 | Spot Bond | 100.00000 | | 20.53326 | | 100.00000 | 20.48352 | | | 0 | 0.00 | |
| ASN40U | On 20/12/2017 | Spot Bond | 100.00000 | | 20.14081 | | 100.00000 | 20.09202 | | | 0 | 0.00 | |
| ASN43U | On 10/03/2017 | Spot Bond | 100.00000 | | 28.25620 | | 100.00000 | 28.18774 | | | 0 | 0.00 | |
| ASN49U | On 19/09/2016 | Spot Bond | 100.00000 | | 38.04868 | | 100.00000 | 37.95650 | | | 0 | 0.00 | |
| ASN50U | On 16/03/2018 | Spot Bond | 100.00000 | | 15.71761 | | 100.00000 | 15.67953 | | | 0 | 0.00 | |
| ASN55U | On 29/12/2016 | Spot Bond | 100.00000 | | 31.33606 | | 100.00000 | 31.24877 | | | 0 | 0.00 | |
| ASN56U | On 29/06/2016 | Spot Bond | 100.00000 | | 44.61033 | | 100.00000 | 44.48607 | | | 0 | 0.00 | |
| BAR001 | On 12/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19909 | | | 0 | 0.00 | |
| BAR003 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.25233 | | | 0 | 0.00 | |
| BAW11 | On 01/10/2018 | Spot Bond | 9.45500 | | 103.14655 | | 9.45500 | 103.12051 | | | 0 | 0.00 | |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.97272 | | | 0 | 0.00 | |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20680 | | | 0 | 0.00 | |
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44648 | | | 0.00 | 1,000,000,000 | 1,000,000,000.00 |
| BAW18 | On 05/12/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58023 | | | 0 | 0.00 | |
| BAW19 | On 05/12/2020 | Spot Bond | 9.86000 | | 99.21797 | | 9.86000 | 99.19189 | | | 0.00 | 500,000,000 | 1,500,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 6.82500 | | 103.87329 | | 6.82500 | 103.85423 | | | 0.00 | 2,326,266,600 | 1,163,133,300.00 |
| BAW20U | On 15/01/2016 | Spot Bond | 100.00000 | | 60.63888 | | 100.00000 | 60.49037 | | | 0 | 0.00 | |
| BAW21 | On 24/03/2022 | Spot Bond | 10.11000 | | 98.35008 | | 10.11000 | 98.32374 | | | 0 | 0.00 | |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.03734 | | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BAW8 | On 02/10/2017 | Spot Bond | 9.16000 | | 103.76981 | | 9.16000 | 103.74441 | | | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 10.91900 | | 100.57472 | | 10.91900 | 100.55447 | | | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 10.83244 | | 99.79212 | | 10.83244 | 99.88151 | | | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 10.88868 | | 99.79104 | | 10.88868 | 99.89986 | | | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.77341 | | | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 10.91212 | | 100.00783 | | 10.91212 | 99.89303 | | | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 12.06263 | | 99.17085 | | 12.06263 | 99.13465 | | | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.76813 | | | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.76813 | | | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.76820 | | | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.16900 | | 99.70986 | | 11.16900 | 99.67899 | | | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.06882 | | 100.26979 | | 11.06882 | 99.95061 | | | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 10.83244 | | 99.79212 | | 10.83244 | 99.88151 | | | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 11.07722 | | 100.21230 | | 11.07722 | 100.03276 | | | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.32511 | | 97.62595 | | 10.32511 | 99.81592 | | | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60739 | | | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.76857 | | | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.76857 | | | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99797 | | | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 8.43642 | | 103.61321 | | 8.43642 | 103.36265 | | | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.93500 | | 98.29352 | | 11.93500 | 98.26177 | | | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02311 | | | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 11.86000 | | 78.97814 | | 11.86000 | 96.56386 | | | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99797 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80029 | | | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | | 95.34825 | | 9.28000 | 99.79857 | | | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.77184 | | | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.75500 | | 74.99328 | | 11.75500 | 96.27514 | | | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.77839 | | | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.77294 | | | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.77294 | | | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89645 | | | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.78101 | | | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.78380 | | | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99797 | | | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.78380 | | | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.78057 | | | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.79168 | | | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.78391 | | | 0 | 0.00 |
| BAYA47 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.83263 | | | 0 | 0.00 |
| BAYA48 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.81113 | | | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 13.91900 | | 100.51001 | | 13.91900 | 100.48234 | | | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.33313 | | 99.74636 | | 15.33313 | 99.70261 | | | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.11188 | | 99.89044 | | 14.11188 | 101.54021 | | | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.70208 | | | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.70208 | | | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.70208 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.69119 | | | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.74022 | | | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 34.78922 | | 100.00000 | 34.72322 | | | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 18.37193 | | 100.00000 | 18.32694 | | | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 16.72052 | | 100.00000 | 16.67957 | | | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 10.32131 | | 100.00000 | 10.29603 | | | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 10.32323 | | 100.00000 | 10.29822 | | | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 12.47895 | | 100.00000 | 12.44839 | | | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 10.81280 | | 100.00000 | 10.78631 | | | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21776 | | | 0 | 0.00 |
| BCJ05 | On 07/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40704 | | | 0 | 0.00 |
| BCJ06 | On 07/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49003 | | | 0 | 0.00 |
| BCJ07 | On 15/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26906 | | | 0 | 0.00 |
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | 9.72519 | | 100.00000 | 9.70163 | | | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | 9.72519 | | 100.00000 | 9.70163 | | | 0 | 0.00 |
| BCP94U | On 23/07/2015 | Spot Bond | 100.00000 | 92.40506 | | 100.00000 | 92.17172 | | | 0 | 0.00 |
| BCP95U | On 21/08/2015 | Spot Bond | 100.00000 | 86.08491 | | 100.00000 | 85.88235 | | | 0 | 0.00 |
| BCP96U | On 04/09/2015 | Spot Bond | 100.00000 | 83.33333 | | 100.00000 | 83.14351 | | | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 2.05000 | 102.88331 | | 2.05000 | 181.34390 | | | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.48000 | 91.97621 | | 8.48000 | 154.43565 | | | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.48000 | 93.26798 | | 8.48000 | 154.84241 | | | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.86500 | 95.80420 | | 8.86500 | 95.78150 | | | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 8.55500 | 98.21140 | | 8.55500 | 98.18904 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BG22A1 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.90482 | | | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.29376 | | | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.83433 | | | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40345 | | | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48779 | | | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.72346 | | | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | | 100.00000 | 38.24208 | | 100.00000 | 38.14842 | | | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.11483 | | | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13642 | | | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14361 | | | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22992 | | | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34489 | | | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | | 100.00000 | 37.40735 | | 100.00000 | 37.31574 | | | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | | 100.00000 | 37.40735 | | 100.00000 | 37.31574 | | | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15021 | | | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15303 | | | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | | 8.66000 | 102.58848 | | 8.66000 | 102.56485 | | | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16149 | | | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17639 | | | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | | 100.00000 | 21.38242 | | 100.00000 | 21.33062 | | | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | | 100.00000 | 21.38242 | | 100.00000 | 21.33062 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| BGL01 | On 19/11/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.93470 | | | 0 | 0.00 |
| BGL02 | On 19/11/2024 | Spot Bond | 11.51500 | 97.16236 | | 11.51500 | 98.67828 | | | 0 | 0.00 |
| BGL03 | On 05/02/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24816 | | | 0 | 0.00 |
| BGL04 | On 05/02/2025 | Spot Bond | 11.40500 | 93.05237 | | 11.40500 | 99.02005 | | | 0 | 0.00 |
| BGR01 | On 04/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.87137 | | | 0 | 0.00 |
| BGR01U | On 17/12/2015 | Spot Bond | 100.00000 | 72.22555 | | 100.00000 | 72.09254 | | | 0 | 0.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46786 | | | 50,000,000 | 50,000,000.00 |
| BID05 | On 26/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.51181 | | | 0 | 0.00 |
| BID06 | On 30/06/2019 | Spot Bond | 9.06500 | 69.88113 | | 9.06500 | 99.11504 | | | 0 | 4,400,000,000.00 |
| BIDC45 | On 15/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.59890 | | | 0 | 0.00 |
| BIDC46 | On 13/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25276 | | | 0 | 0.00 |
| BIDC47 | On 07/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.21423 | | | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59360 | | | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68427 | | | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57921 | | | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60750 | | | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65885 | | | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87178 | | | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23402 | | | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | 100.00000 | 98.91599 | | 100.00000 | 99.18478 | | | 0 | 0.00 |
| BSR12 | On 25/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32886 | | | 12,000,000,000 | 6,000,000,000.00 |
| BSR13 | On 26/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36630 | | | 8,000,000,000 | 4,000,000,000.00 |
| BSR14 | On 18/09/2015 | Spot Bond | 100.00000 | 80.75221 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| BSR15 | On 18/12/2015 | Spot Bond | 100.00000 | 78.16723 | | 100.00000 | 100.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BSR16 | On 17/06/2016 | Spot Bond | 100.00000 | | 56.09079 | 100.00000 | 100.00000 | | | | 0 | 0.00 |
| BSR17 | On 19/06/2018 | Spot Bond | 100.00000 | | 20.27814 | 100.00000 | 100.00000 | | | | 0 | 0.00 |
| BTC005 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 97.70628 | | | | 0 | 0.00 |
| BTC010 | On 24/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 97.07350 | | | | 0 | 0.00 |
| BTC023 | On 16/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.55537 | | | | 0 | 0.00 |
| BTC035 | On 07/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.73719 | | | | 0 | 0.00 |
| BTC037 | On 06/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.75485 | | | | 0 | 0.00 |
| BTC038 | On 15/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.59724 | | | | 0 | 0.00 |
| BTC039 | On 21/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.49204 | | | | 0 | 0.00 |
| BTC040 | On 27/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.38798 | | | | 0 | 0.00 |
| BTC041 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.37468 | | | | 0 | 0.00 |
| BTC043 | On 04/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.17410 | | | | 0 | 0.00 |
| BTC045 | On 13/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.08464 | | | | 0 | 0.00 |
| BTC046 | On 24/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.89257 | | | | 0 | 0.00 |
| BTC047 | On 21/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.94223 | | | | 0 | 0.00 |
| BTC048 | On 04/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.68722 | | | | 0 | 0.00 |
| BTC049 | On 07/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.63441 | | | | 0 | 0.00 |
| BTC050 | On 15/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.58779 | | | | 0 | 0.00 |
| BTC051 | On 11/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.49647 | | | | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | | 43.01960 | 100.00000 | 42.91424 | | | | 0 | 0.00 |
| BWZ18B | On 27/03/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.85684 | | | | 0 | 0.00 |
| BWZ20A | On 27/03/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.85113 | | | | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.10336 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74558 | | | 0 | 0.00 |
| BYA49U | On 30/06/2018 | Spot Bond | 100.00000 | | 15.84512 | | 100.00000 | 15.78320 | | | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.86000 | | 107.22932 | | 9.86000 | 107.20128 | | | 0 | 0.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 105.74670 | | | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 8.91000 | | 102.66923 | | 8.91000 | 102.64492 | | | 0 | 0.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 12.95500 | | 99.13091 | | 12.95500 | 99.09711 | | | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.56574 | | | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 13.25500 | | 99.73179 | | 13.25500 | 99.69644 | | | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.31000 | | 101.12860 | | 9.31000 | 101.10360 | | | 0 | 0.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.59276 | | | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 13.25500 | | 96.76531 | | 13.25500 | 96.73102 | | | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31649 | | | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.88651 | | | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82210 | | | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.96000 | | 91.99126 | | 10.96000 | 91.96459 | | | 0 | 0.00 |
| CBL23 | On 18/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82908 | | | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 10.38500 | | 111.67969 | | 10.38500 | 111.64863 | | | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 10.38500 | | 107.40852 | | 10.38500 | 107.37881 | | | 0 | 1,000,000,000.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 10.31000 | | 108.14175 | | 10.31000 | 108.11222 | | | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43837 | | | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 12.06000 | | 102.79774 | | 12.06000 | 102.76504 | | | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80729 | | | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.90012 | | | 0 | 0.00 |
| CGR14/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23750 | | 10.00000 | 110.20870 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CGR15 | On 22/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.09315 | | | 0 | 0.00 |
| CGR16 | On 22/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99969 | | | 0 | 0.00 |
| CGR17 | On 24/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.59254 | | | 0 | 0.00 |
| CGR18U | On 04/05/2018 | Spot Bond | 100.00000 | | 10.12268 | | 100.00000 | 10.09073 | | | 0 | 0.00 |
| CGR19U | On 04/06/2018 | Spot Bond | 100.00000 | | 17.92872 | | 100.00000 | 17.88528 | | | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.68845 | | | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51636 | | | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.02081 | | | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.09988 | | | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.19075 | | | 0 | 0.00 |
| CLA1U | On 21/11/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| CLA2U | On 21/11/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| CLA3U | On 21/11/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| CLB1U | On 21/11/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| CLC1U | On 21/12/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22480 | | | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.21242 | | | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27783 | | | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00005 | | | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47062 | | | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | | 99.78227 | | 10.11000 | 99.75509 | | | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.61449 | | | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | | 123.73564 | | 2.76000 | 123.66771 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 107.22998 | | | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | | 121.02168 | | 3.14000 | 123.63676 | | | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | | 102.55856 | | 8.25000 | 102.53602 | | | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 2.85000 | | 130.94334 | | 2.85000 | 124.93279 | | | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | | 128.88271 | | 2.40000 | 122.96823 | | | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00016 | | | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.70500 | | 101.31307 | | 8.70500 | 101.28948 | | | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36336 | | | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38068 | | | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.75500 | | 101.35582 | | 8.75500 | 101.33209 | | | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.75500 | | 101.35582 | | 8.75500 | 101.33209 | | | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.80500 | | 100.15745 | | 8.80500 | 100.13387 | | | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00006 | | | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00008 | | | 0 | 0.00 |
| CLN230/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| CLN231/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82332 | | | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62574 | | | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | | 103.04951 | | 9.35000 | 103.02350 | | | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | | 103.04951 | | 9.35000 | 103.02350 | | | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65222 | | | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34185 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN258 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73409 | | | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73409 | | | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73409 | | | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.25965 | | | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | 9.68500 | | 102.19724 | | 9.68500 | 102.17099 | | | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.83061 | | | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.44062 | | | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.29105 | | | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.29119 | | | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32772 | | | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65811 | | | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70313 | | | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47383 | | | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11807 | | | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87268 | | | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23611 | | | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.86426 | | | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.08763 | | | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90657 | | | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.83038 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN292/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 110.23700 | 10.00000 | 110.20900 | | 0.00 | | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.68702 | | 0.00 | | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.90765 | | 0.00 | | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.71331 | | 0.00 | | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00008 | | 0.00 | | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.68707 | | 0.00 | | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.12419 | | 0.00 | | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.80240 | | 0.00 | | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 137.91169 | | 0.00 | | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.10372 | | 0.00 | | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 138.42318 | | 0.00 | | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 137.29562 | | 0.00 | | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 137.99045 | | 0.00 | | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 134.20170 | | 0.00 | | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 134.42446 | | 0.00 | | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.93189 | | 0.00 | | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 11.20000 | 92.81685 | 11.20000 | 92.78937 | | 0.00 | | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 11.72000 | 94.28830 | 11.72000 | 94.25912 | | 0.00 | | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.81113 | | 0.00 | | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.91105 | | 0.00 | | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.30127 | | 0.00 | | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.28074 | | 0.00 | | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | 101.25284 | 8.80500 | 101.24872 | | 0.00 | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN322 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.26796 | | | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 130.52148 | | | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00013 | | | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00035 | | | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 80.27052 | | | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00018 | | | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.81113 | | | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 118.93483 | | | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 118.98334 | | | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23987 | | | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.81005 | | | 0 | 0.00 |
| CLN342 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00034 | | | 0 | 0.00 |
| CLN343 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99995 | | | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00004 | | | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22801 | | | 0 | 0.00 |
| CLN347 | On 10/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92066 | | | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.81551 | | | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17145 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN353 | On 28/05/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54263 | | | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18125 | | | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29330 | | | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | 10.38000 | | 101.01743 | | 10.38000 | 103.62327 | | | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99999 | | | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23432 | | | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | 12.52000 | | 102.47335 | | 12.52000 | 105.66994 | | | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28459 | | | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | 12.55000 | | 105.62865 | | 12.55000 | 105.59314 | | | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | 10.02000 | | 109.85391 | | 10.02000 | 109.82424 | | | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28459 | | | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27875 | | | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99996 | | | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99995 | | | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00010 | | | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80305 | | | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | 9.91000 | | 102.39171 | | 9.91000 | 102.36480 | | | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.77329 | | | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN379 | On 20/03/2024 | Spot Bond | 10.57000 | | 102.57726 | | 10.57000 | 102.54855 | | | 0 | 0.00 |
| CLN380 | On 20/09/2024 | Spot Bond | 11.00000 | | 102.80289 | | 11.00000 | 102.77299 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN381 | On 21/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26005 | | | 0 | 0.00 |
| CLN382 | On 20/03/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99975 | | | 0 | 0.00 |
| CLN383 | On 22/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28129 | | | 0 | 0.00 |
| CLN384 | On 20/09/2024 | Spot Bond | 12.31000 | | 101.56864 | 12.31000 | 101.53567 | | | | 0 | 0.00 |
| CLN385 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN386 | On 20/03/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99983 | | | 0 | 0.00 |
| CLN387 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38072 | | | 0 | 0.00 |
| CLN388 | On 20/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00005 | | | 0 | 0.00 |
| CLN389 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN390 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82204 | | | 0 | 0.00 |
| CLN391 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| CLN392 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN393 | On 20/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.45668 | | | 0 | 0.00 |
| CLN394 | On 20/09/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN395 | On 02/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41471 | | | 0 | 0.00 |
| CLN396 | On 20/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN397 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN398 | On 14/11/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87769 | | | 0 | 0.00 |
| CLN399 | On 14/11/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87248 | | | 0 | 0.00 |
| CLN400 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN401 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN402 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.83476 | | | 0 | 0.00 |
| CLN403 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82424 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN404 | On 21/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57338 | | | 0 | 0.00 |
| CLN405 | On 20/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN406 | On 20/06/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 85.50832 | | | 0 | 0.00 |
| CLN407 | On 20/06/2020 | Spot Bond | | 100.00000 | 1.54802 | | 100.00000 | 1.44816 | | | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | | 7.01000 | 41.34294 | | 7.01000 | 41.94916 | | | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 163.67411 | | | 0 | 0.00 |
| CLN61 | On 02/03/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN81 | On 18/04/2028 | Spot Bond | | 8.86500 | 95.80420 | | 8.86500 | 146.11548 | | | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | | 8.48000 | 35.14495 | | 8.48000 | 154.43565 | | | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | | 8.48000 | 35.59329 | | 8.48000 | 154.84241 | | | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.70252 | | | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.68288 | | | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.69053 | | | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.05725 | | | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00005 | | | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00010 | | | 0 | 0.00 |
| CLNF08 | On 10/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.68339 | | | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.30127 | | | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLNF12 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00009 | | | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00009 | | | 0 | 0.00 |
| CLNF14 | On 20/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| CLNF15 | On 20/06/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66101 | | | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.62941 | | | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | | 8.88500 | 106.63816 | | 8.88500 | 105.21766 | | | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | | 8.98500 | 100.47205 | | 8.98500 | 100.44792 | | | 0 | 830,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | | 10.55000 | 109.34676 | | 10.55000 | 109.31604 | | | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | | 7.28500 | 101.96806 | | 7.28500 | 101.94838 | | | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | | 10.12000 | 105.48662 | | 10.12000 | 105.45833 | | | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | | 10.16000 | 100.49642 | | 10.16000 | 100.46921 | | | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | | 10.53000 | 94.57194 | | 10.53000 | 94.54542 | | | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | | 11.21000 | 95.44894 | | 11.21000 | 95.42050 | | | 0 | 1,000,000,000.00 |
| COT03 | On 05/06/2028 | Spot Bond | | 11.21000 | 88.64442 | | 11.21000 | 88.61801 | | | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54650 | | | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.07532 | | | 0 | 0.00 |
| CPL01U | On 12/12/2019 | Spot Bond | | 100.00000 | 10.12614 | | 100.00000 | 10.10160 | | | 0 | 0.00 |
| CPL021 | On 25/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58374 | | | 0 | 0.00 |
| CPL022 | On 23/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98037 | | | 0 | 0.00 |
| CPL024 | On 27/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54467 | | | 0 | 0.00 |
| CPL026 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.39260 | | | 0 | 0.00 |
| CPL027 | On 23/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17863 | | | 0 | 0.00 |
| CPL02U | On 12/03/2020 | Spot Bond | | 100.00000 | 9.40898 | | 100.00000 | 9.38618 | | | 0 | 0.00 |
| CPL03U | On 12/12/2018 | Spot Bond | | 100.00000 | 11.63978 | | 100.00000 | 11.61158 | | | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | | 11.88500 | 99.31072 | | 11.88500 | 100.73468 | | | 0 | 12,800,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | | 16.34141 | 100.00000 | 16.30182 | | 0.00 | | 0 | 0.00 |
| DEN39U | On 10/06/2018 | Spot Bond | 100.00000 | | 8.86510 | 100.00000 | 8.84362 | | 0.00 | | 0 | 0.00 |
| DEN40U | On 10/06/2018 | Spot Bond | 100.00000 | | 17.00933 | 100.00000 | 16.96811 | | 0.00 | | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.08123 | | 0.00 | | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 8.18500 | | 98.89503 | 8.18500 | 98.87347 | | 0.00 | | 0 | 0.00 |
| DENG55 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.62667 | | 0.00 | | 0 | 0.00 |
| DENG56 | On 25/02/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.54591 | | 0.00 | | 0 | 0.00 |
| DENG57 | On 03/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.37170 | | 0.00 | | 0 | 0.00 |
| DLT02U | On 06/11/2015 | Spot Bond | 100.00000 | | 90.97840 | 100.00000 | 90.75812 | | 0.00 | | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.27457 | | 0.00 | | 0 | 0.00 |
| DLTB03 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.66724 | | 0.00 | | 0 | 0.00 |
| DLTC09 | On 05/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.72862 | | 0.00 | | 0 | 0.00 |
| DLTC10 | On 03/02/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.01810 | | 0.00 | | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.05526 | | 0.00 | | 0 | 0.00 |
| DOL007 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| DOL009 | On 20/12/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 53.37079 | | 0.00 | | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.31989 | | 0.00 | | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 9.11000 | | 99.75774 | 9.11000 | 99.73346 | | 0.00 | | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.55500 | | 107.21709 | 7.55500 | 107.19536 | | 0.00 | | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | 9.15500 | | 104.62270 | 9.15500 | 104.59683 | | 0.00 | | 0 | 1,350,000,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 9.81000 | | 104.18534 | 9.81000 | 104.15777 | | 0.00 | | 160,000,000 | 1,130,000,000.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.79000 | | 102.74638 | 9.79000 | 102.71926 | | 0.00 | | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.82000 | | 105.54285 | 9.82000 | 105.51490 | | 0.00 | | 0 | 300,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| DVC005 | On 23/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.98155 | | 0.00 | | 0 | 0.00 |
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.88022 | | 0.00 | | 0 | 0.00 |
| DVC007 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.12993 | | 0.00 | | 0 | 0.00 |
| DVC008 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.62401 | | 0.00 | | 0 | 0.00 |
| DVC010 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.20417 | | 0.00 | | 0 | 0.00 |
| DVC011 | On 11/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.21524 | | 0.00 | | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.74719 | | 0.00 | | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.66446 | | 0.00 | | 0 | 0.00 |
| DVF18 | On 30/03/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.48225 | | 0.00 | | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 8.53500 | | 125.48480 | 8.53500 | 125.45584 | | 0.00 | | 87,550,000 | 2,101,300,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 97.12633 | | 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 | 2.42000 | | 99.51850 | 2.42000 | 99.46478 | | 0.00 | | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 1.20000 | | 99.98027 | 1.20000 | 135.08306 | | 0.00 | | 0 | 0.00 |
| EL28 | On 02/05/2028 | Spot Bond | 2.21000 | | 123.25762 | 2.17000 | 123.73181 | | 0.00 | | 24,296,600,000 | 15,396,600,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.15000 | | 111.71262 | 2.15000 | 111.65325 | | 0.00 | | 35,500,000,000 | 17,750,000,000.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.13000 | | 112.94083 | 2.13000 | 112.88077 | | 0.00 | | 0 | 0.00 |
| EL31 | On 02/06/2031 | Spot Bond | 2.25500 | | 102.91942 | 2.25500 | 102.86440 | | 0.00 | | 0 | 0.00 |
| EL36 | On 31/01/2036 | Spot Bond | 2.40000 | | 99.94489 | 2.40000 | 99.89099 | | 0.00 | | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.96000 | | 106.59232 | 9.96000 | 106.56371 | | 0.00 | | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.86000 | | 106.68914 | 9.86000 | 106.66124 | | 0.00 | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| EMM03 | On 04/05/2024 | Spot Bond | 10.26000 | | 100.13706 | | 10.26000 | 100.10984 | | | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.45500 | | 91.83273 | | 10.45500 | 95.28171 | | | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 10.59500 | | 102.45924 | | 10.59500 | 102.15183 | | | 0 | 3,999,999,600.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72075 | | | 5,120,000,000 | 2,560,000,000.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.60032 | | | 0 | 0.00 |
| EPF003 | On 12/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20361 | | | 0 | 0.00 |
| EPF004 | On 06/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00840 | | | 0 | 0.00 |
| EPF005 | On 06/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97010 | | | 0 | 0.00 |
| EPFC12 | On 05/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91926 | | | 0 | 0.00 |
| EPFC15 | On 24/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.33012 | | | 0 | 0.00 |
| EPFC16 | On 23/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56842 | | | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 10.85500 | | 99.76264 | | 10.85500 | 99.73305 | | | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40605 | | | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37040 | | | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59847 | | | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 10.53500 | | 97.29497 | | 10.53500 | 97.26769 | | | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.65945 | | | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.05899 | | | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ERS3B4 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77254 | | | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ERS3C4 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81980 | | | 0 | 0.00 |
| ERSA12 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81561 | | | 0 | 0.00 |
| ERSA12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69332 | | | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72143 | | | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68769 | | | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71113 | | | 0 | 0.00 |
| ERSA18 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70645 | | | 0 | 0.00 |
| ERSA19 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69697 | | | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.45000 | | 102.64161 | | 6.45000 | 102.62370 | | | 0 | 210,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 8.38500 | | 103.73237 | | 8.38500 | 103.70910 | | | 12,256,162,600 | 42,800,162,600.00 |
| ES23 | On 25/01/2023 | Spot Bond | 9.03000 | | 109.34626 | | 9.03000 | 109.31959 | | | 9,306,121,300 | 56,792,290,200.00 |
| ES26 | On 02/04/2026 | Spot Bond | 9.31000 | | 91.93679 | | 9.31000 | 91.91393 | | | 460,317,700 | 10,542,119,800.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.83500 | | 82.39939 | | 9.91500 | 81.81091 | | | 760,459,200 | 29,025,759,200.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.98500 | | 87.56342 | | 9.98500 | 87.54011 | | | 100,176,700 | 66,986,061,800.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.60847 | | | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.72483 | | | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60328 | | | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38278 | | | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92106 | | | 0 | 0.00 |
| FIFB04 | On 21/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69312 | | | 0 | 0.00 |
| FIFC14 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63051 | | | 0 | 0.00 |
| FIFC15 | On 02/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39565 | | | 0 | 0.00 |
| FIFC17 | On 09/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42700 | | | 0 | 0.00 |
| FIFC18 | On 12/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81214 | | | 0 | 0.00 |
| FIFC19 | On 07/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19816 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FIFC20 | On 07/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18588 | | | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 11.66403 | | 100.00000 | 11.63578 | | | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 11.35226 | | 100.00000 | 11.32476 | | | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14633 | | | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.11184 | | | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16318 | | | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17440 | | | 0 | 0.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.85500 | 96.11993 | | 9.85500 | 96.09467 | | | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.22742 | | | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.22734 | | | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23156 | | | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.25166 | | | 0 | 0.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46395 | | | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47148 | | | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | 10.61000 | 96.66630 | | 10.61000 | 97.89409 | | | 0 | 0.00 |
| FRB15 | On 06/03/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37214 | | | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 10.70500 | 103.75839 | | 10.70500 | 103.72883 | | | 100,000,000 | 50,000,000.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17352 | | | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.15000 | 134.22249 | | 2.15000 | 135.05100 | | | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.18000 | 125.75191 | | 2.18000 | 275.82333 | | | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.37500 | 106.85396 | | 2.37500 | 113.52378 | | | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 3.04000 | 95.96626 | | 3.04000 | 153.37162 | | | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 3.16500 | 104.11056 | | 3.16500 | 193.35739 | | | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.10500 | 105.03259 | | 7.10500 | 105.01247 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.61900 | | 67.07745 | | 7.61900 | 66.48016 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.40900 | | 43.14537 | | 9.40900 | 42.24341 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.65000 | | 41.81077 | | 9.65000 | 40.88915 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52900 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00018 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00011 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00016 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | | 100.06208 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | | 100.06208 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.05418 | | | 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 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | | 100.04989 | | 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 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC129 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC130 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC131 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC132 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC133 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC134 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC135 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC136 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC137 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC138 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC139 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC140 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC141 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC142 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC143 | On 20/09/2017 | Spot Bond | | 100.09221 | 20.97954 | | 100.09221 | 20.92868 | | | 0 | 0.00 |
| FRC144 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC145 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 111.67727 | | | 0 | 0.00 |
| FRC147 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00006 | | | 0 | 0.00 |
| FRC149 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.34114 | | | 0 | 0.00 |
| FRC150 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00004 | | | 0 | 0.00 |
| FRC151 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.00000 | | | 0 | 0.00 |
| FRC152 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0 | 0.00 |
| FRC153 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00005 | | | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | | 13.22500 | 65.72585 | | 13.22500 | 65.70261 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC163 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00052 | | | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | 3.60500 | | 98.84166 | | 3.60500 | 102.20150 | | | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.75920 | | | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.97672 | | | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.02912 | | | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22175 | | | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89197 | | | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20916 | | | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36912 | | | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00014 | | | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC190 | On 14/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14068 | | | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.69650 | | | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.78956 | | | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.71293 | | | 0 | 0.00 |
| FRC193/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50546 | | | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.49148 | | | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.69498 | | | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46747 | | | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47145 | | | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47265 | | | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.33784 | | | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47265 | | | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.33244 | | | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.07839 | | | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | 8.75000 | | 101.13539 | | 8.75000 | 101.11161 | | | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC207 | On 20/09/2021 | Spot Bond | 100.00000 | | 9.52040 | | 100.00000 | 9.49734 | | | 0 | 0.00 |
| FRC208 | On 20/09/2021 | Spot Bond | 100.00000 | | 8.72764 | | 100.00000 | 8.70650 | | | 0 | 0.00 |
| FRC209 | On 07/10/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.31355 | | | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | 100.00000 | | 10.94078 | | 100.00000 | 10.91427 | | | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC211 | On 29/10/2017 | Spot Bond | 100.00000 | | 23.30504 | | 100.00000 | 23.24796 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC212 | On 07/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02450 | | | 0 | 0.00 |
| FRC213 | On 04/06/2021 | Spot Bond | 100.00000 | 9.24058 | | 100.00000 | 9.21820 | | | 0 | 0.00 |
| FRC214 | On 07/11/2017 | Spot Bond | 100.00000 | 22.44601 | | 100.00000 | 22.39164 | | | 0 | 0.00 |
| FRC215 | On 07/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02446 | | | 0 | 0.00 |
| FRC216 | On 07/11/2017 | Spot Bond | 100.00000 | 22.41691 | | 100.00000 | 22.36260 | | | 0 | 0.00 |
| FRC217 | On 07/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02196 | | | 0 | 0.00 |
| FRC218 | On 07/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97085 | | | 0 | 0.00 |
| FRC219 | On 04/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09755 | | | 0 | 0.00 |
| FRC220 | On 04/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03099 | | | 0 | 0.00 |
| FRC221 | On 31/01/2022 | Spot Bond | 2.96000 | 128.76663 | | 2.96000 | 128.69523 | | | 0 | 0.00 |
| FRC222 | On 10/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87056 | | | 0 | 0.00 |
| FRC223 | On 10/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85918 | | | 0 | 0.00 |
| FRC224 | On 10/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85918 | | | 0 | 0.00 |
| FRC225 | On 20/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74154 | | | 0 | 0.00 |
| FRC226 | On 18/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC227 | On 10/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24373 | | | 0 | 0.00 |
| FRC228 | On 16/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01650 | | | 0 | 0.00 |
| FRC229 | On 30/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.16002 | | | 0 | 0.00 |
| FRC230 | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC231 | On 25/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93647 | | | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28043 | | | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26125 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC66 | On 31/01/2022 | Spot Bond | 3.49000 | | 116.27762 | | 3.49000 | 124.72233 | | | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 3.54000 | | 107.38443 | | 3.54000 | 124.35485 | | | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.52000 | | 105.13320 | | 3.52000 | 124.50169 | | | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 2.44000 | | 102.66708 | | 2.44000 | 130.58782 | | | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 2.51000 | | 103.50239 | | 2.51000 | 139.65877 | | | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.41355 | | | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00004 | | | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00007 | | | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00012 | | | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00010 | | | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13595 | | | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | | 12.16583 | | 100.00000 | 12.13635 | | | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | | 54.00626 | | 100.00000 | 53.87543 | | | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | | 99.28291 | | 100.00000 | 99.01956 | | | 0 | 0.00 |
| FRD09U | On 26/06/2017 | Spot Bond | 100.00000 | | 22.58187 | | 100.00000 | 22.52716 | | | 0 | 0.00 |
| FRD11U | On 08/11/2016 | Spot Bond | 100.00000 | | 36.53545 | | 100.00000 | 36.42138 | | | 0 | 0.00 |
| FRD13U | On 31/12/2019 | Spot Bond | 100.00000 | | 12.74140 | | 100.00000 | 12.71020 | | | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.97464 | | | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.32215 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50802 | | | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97654 | | | 0 | 0.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.88633 | | | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.03154 | | | 0 | 0.00 |
| FRJ25 | On 09/03/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.75496 | | | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 2.17800 | | 83.57623 | | 2.17800 | 102.96677 | | | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.52000 | | 102.63831 | | 2.52000 | 111.97717 | | | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24797 | | | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | | 101.73215 | | 10.38000 | 101.70351 | | | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | | 101.73215 | | 10.38000 | 101.70351 | | | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 80.09300 | | | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.94618 | | | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.66000 | | 100.72952 | | 2.66000 | 109.30051 | | | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | 2.60500 | | 208.79633 | | 2.60500 | 208.88430 | | | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | 2.63000 | | 109.92750 | | 2.63000 | 109.86750 | | | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | 2.63500 | | 207.93136 | | 2.63500 | 208.01475 | | | 0 | 0.00 |
| FRS113 | On 29/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42181 | | | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | 2.46000 | | 112.75835 | | 2.46000 | 112.69735 | | | 0 | 0.00 |
| FRS115 | On 31/03/2038 | Spot Bond | 2.72000 | | 108.23640 | | 2.72000 | 108.17708 | | | 0 | 0.00 |
| FRS116 | On 26/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92741 | | | 0 | 0.00 |
| FRS117 | On 05/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 56.10500 | | | 0 | 0.00 |
| FRS118 | On 06/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.86755 | | | 0 | 0.00 |
| FRS119 | On 31/01/2038 | Spot Bond | 2.82500 | | 106.30313 | | 2.82500 | 106.24456 | | | 0 | 0.00 |
| FRS120 | On 07/12/2033 | Spot Bond | 2.75500 | | 113.40656 | | 2.75500 | 204.58036 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|------------------|
| FRS121 | On 07/12/2033 | Spot Bond | 2.80500 | | 111.76628 | | 2.80500 | 203.16980 | | | 0 | 0.00 | |
| FRS122 | On 31/01/2025 | Spot Bond | 2.39000 | | 99.31272 | | 2.39000 | 99.25920 | | | 0 | 0.00 | |
| FRS123 | On 07/12/2033 | Spot Bond | 2.83500 | | 159.77943 | | 2.83500 | 202.32916 | | | 0 | 0.00 | |
| FRS124 | On 31/01/2038 | Spot Bond | 3.10000 | | 87.70417 | | 3.10000 | 101.37865 | | | 0 | 0.00 | |
| FRS126 | On 31/03/2028 | Spot Bond | 3.08000 | | 97.00701 | | 3.08000 | 152.71877 | | | 0 | 0.00 | |
| FRS127 | On 31/01/2038 | Spot Bond | 3.55000 | | 81.87470 | | 3.55000 | 93.99034 | | | 0 | 0.00 | |
| FRS129 | On 31/03/2028 | Spot Bond | 3.07000 | | 97.00864 | | 3.07000 | 152.88167 | | | 0 | 0.00 | |
| FRS130 | On 11/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78247 | | | 0.00 | 11,000,000,000 | 5,500,000,000.00 |
| FRS131 | On 31/03/2028 | Spot Bond | 3.13000 | | 151.61220 | | 3.13000 | 151.80049 | | | 0 | 0.00 | |
| FRS132 | On 07/12/2033 | Spot Bond | 3.34500 | | 188.67310 | | 3.34500 | 189.02727 | | | 0 | 0.00 | |
| FRS133 | On 24/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.43599 | | | 0 | 0.00 | |
| FRS134 | On 31/01/2038 | Spot Bond | 3.48000 | | 82.30034 | | 3.48000 | 94.53622 | | | 0 | 0.00 | |
| FRS135 | On 31/01/2038 | Spot Bond | 3.45000 | | 82.63364 | | 3.45000 | 95.01654 | | | 0 | 0.00 | |
| FRS136 | On 31/01/2038 | Spot Bond | 3.26000 | | 84.00395 | | 3.26000 | 98.67266 | | | 0 | 0.00 | |
| FRS36 | On 07/12/2023 | Spot Bond | 2.30000 | | 124.70321 | | 2.30000 | 273.52222 | | | 0 | 0.00 | |
| FRS37 | On 07/12/2023 | Spot Bond | 2.19000 | | 125.66412 | | 2.19000 | 275.63070 | | | 0 | 0.00 | |
| FRS43 | On 07/12/2023 | Spot Bond | 2.91000 | | 119.53046 | | 2.91000 | 262.17208 | | | 0 | 0.00 | |
| FRS46 | On 31/01/2022 | Spot Bond | 2.62000 | | 101.86861 | | 2.62000 | 131.32038 | | | 0 | 0.00 | |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18651 | | | 0 | 0.00 | |
| FRS51 | On 31/01/2022 | Spot Bond | 2.15000 | | 135.12296 | | 2.15000 | 130.92159 | | | 0 | 0.00 | |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42029 | | | 0 | 0.00 | |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.65600 | | | 0 | 0.00 | |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.07085 | | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| FRS64 | On 26/01/2042 | Spot Bond | 2.50000 | | 109.08331 | | 2.50000 | 109.02419 | | | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 28.80197 | | 104.97509 | 28.72911 | | | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 32.16929 | | 101.07593 | 32.09061 | | | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 26.09931 | | 100.44759 | 26.03582 | | | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 30.73543 | | 100.76967 | 30.66046 | | | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | 2.12500 | | 118.60131 | | 2.12500 | 118.53831 | | | 0 | 0.00 |
| FRS82 | On 21/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRS85 | On 31/01/2025 | Spot Bond | 2.32000 | | 98.04804 | | 2.32000 | 114.06214 | | | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.86528 | | | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.35000 | | 97.79539 | | 2.35000 | 113.76813 | | | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60384 | | | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.39000 | | 123.92350 | | 2.39000 | 344.38499 | | | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.95886 | | | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57000 | | | 0 | 0.00 |
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.82500 | | 102.35607 | | 7.82500 | 102.33472 | | | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 8.39000 | | 102.50751 | | 8.39000 | 102.48462 | | | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.67500 | | 106.44625 | | 8.67500 | 106.42155 | | | 0 | 2,000,000,000.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 9.34500 | | 99.71634 | | 9.34500 | 99.69160 | | | 0 | 760,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 9.65000 | | 98.30626 | | 9.65000 | 98.28095 | | | 0 | 10,000,000.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 10.34000 | | 88.89021 | | 10.34000 | 88.86586 | | | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 10.42000 | | 102.32892 | | 10.42000 | 102.30052 | | | 200,000,000 | 200,000,000.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 10.69000 | | 93.72984 | | 10.69000 | 94.40615 | | | 0 | 500,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| FRX30 | On 31/01/2030 | Spot Bond | 11.00000 | | 94.57115 | | 11.00000 | 94.81663 | | | 0 | 3,000,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 11.14000 | | 91.14638 | | 11.14000 | 91.11909 | | | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.44500 | | 79.22314 | | 10.44500 | 79.20110 | | | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00004 | | | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00005 | | | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00002 | | | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00002 | | | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00005 | | | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65050 | | | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50929 | | | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.67459 | | | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70134 | | | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72361 | | | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82151 | | | 0 | 0.00 |
| FS3A1U | On 20/02/2016 | Spot Bond | 100.00000 | | 55.60125 | | 100.00000 | 55.46655 | | | 0 | 0.00 |
| FS3A2U | On 20/02/2018 | Spot Bond | 100.00000 | | 9.32834 | | 100.00000 | 9.30574 | | | 0 | 0.00 |
| FS3A3U | On 20/02/2020 | Spot Bond | 100.00000 | | 1.56504 | | 100.00000 | 1.56124 | | | 0 | 0.00 |
| FS3A4U | On 20/02/2022 | Spot Bond | 100.00000 | | 0.26257 | | 100.00000 | 0.26193 | | | 0 | 0.00 |
| FS3A5U | On 20/08/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| FS3B1U | On 20/08/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| FS3C1U | On 20/08/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| FS3D1U | On 20/08/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FS4A1U | On 20/03/2018 | Spot Bond | 100.00000 | | 8.65267 | 100.00000 | 8.63171 | | 0.00 | | 0 | 0.00 |
| FS4A2U | On 20/03/2020 | Spot Bond | 100.00000 | | 1.45168 | 100.00000 | 1.44816 | | 0.00 | | 0 | 0.00 |
| FS4A3U | On 20/03/2022 | Spot Bond | 100.00000 | | 0.24355 | 100.00000 | 0.24296 | | 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 | 101.56621 | | 0.00 | | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 9.66000 | | 101.58203 | 9.66000 | 101.55585 | | 0.00 | | 0 | 0.00 |
| GH31A1 | On 25/02/2042 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.30041 | | 0.00 | | 0 | 0.00 |
| GH31A2 | On 25/02/2042 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57203 | | 0.00 | | 0 | 0.00 |
| GH31A3 | On 25/02/2042 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57950 | | 0.00 | | 0 | 0.00 |
| GH31B | On 25/02/2042 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.62799 | | 0.00 | | 0 | 0.00 |
| GH31C | On 25/02/2042 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68753 | | 0.00 | | 0 | 0.00 |
| GH31D | On 25/02/2042 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.72466 | | 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 |
| GPT33 | On 11/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.74530 | | 0.00 | | 0 | 0.00 |
| GRB01U | On 08/12/2019 | Spot Bond | 100.00000 | | 9.97144 | 100.00000 | 9.94728 | | 0.00 | | 0 | 0.00 |
| GRB02U | On 08/12/2017 | Spot Bond | 100.00000 | | 20.59288 | 100.00000 | 20.54299 | | 0.00 | | 0 | 0.00 |
| GRB03U | On 03/03/2019 | Spot Bond | 100.00000 | | 11.32254 | 100.00000 | 11.29511 | | 0.00 | | 0 | 0.00 |
| GRB04U | On 15/05/2020 | Spot Bond | 100.00000 | | 11.55685 | 100.00000 | 11.52077 | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| GRH1A2 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10066 | | | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14373 | | | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.19717 | | | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.27133 | | | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25627 | | | 0 | 25,000,000.00 |
| GRT03 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41638 | | | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.84874 | | | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23187 | | | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71027 | | | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96146 | | | 0 | 10,073,800.00 |
| GRX01U | On 30/06/2032 | Spot Bond | 100.00000 | 0.00001 | | 100.00000 | 0.00001 | | | | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27488 | | | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.27886 | | | 0 | 0.00 |
| HIL01U | On 21/11/2019 | Spot Bond | 100.00000 | 10.46936 | | 100.00000 | 10.44400 | | | | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.32692 | | | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14725 | | | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02490 | | | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03686 | | | 0 | 0.00 |
| HILC20 | On 24/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.59485 | | | 0 | 0.00 |
| HILC21 | On 07/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81628 | | | 0 | 0.00 |
| HM1B5U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | | 0 | 0.00 |
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| HMS1B2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| HMS1B7 | On 19/07/2046 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34652 | | | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 7.63219 | | 101.63246 | | 7.63219 | 92.62322 | | | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40657 | | | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 8.63186 | | 101.64750 | | 8.63186 | 104.41639 | | | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48375 | | | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 9.08190 | | 101.72689 | | 9.08190 | 104.41639 | | | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.57804 | | | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44030 | | | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.64795 | | | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94011 | | | 0 | 0.00 |
| HPF04/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 9.54000 | | 103.94141 | | 9.54000 | 103.91466 | | | 0 | 0.00 |
| HPF06 | On 20/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81263 | | | 0 | 0.00 |
| HPF07 | On 20/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76373 | | | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 8.74500 | | 107.90233 | | 8.74500 | 107.87682 | | | 0 | 1,580,000,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 2.07000 | | 126.72244 | | 2.07000 | 277.95292 | | | 0 | 2,200,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| HWAY24 | On 07/12/2024 | Spot Bond | 2.05000 | | 129.75928 | | 2.05000 | 284.61405 | | | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 9.91500 | | 97.98420 | | 9.91500 | 97.95802 | | | 0 | 2,230,000,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 9.95500 | | 97.55773 | | 9.95500 | 97.53155 | | | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | 100.00000 | | 40.27044 | | 100.00000 | 40.17288 | | | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | 100.00000 | | 97.22440 | | 100.00000 | 96.96922 | | | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | 100.00000 | | 44.38764 | | 100.00000 | 44.27892 | | | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | | 35.58480 | | 100.00000 | 35.49859 | | | 0 | 0.00 |
| HWY023/R197 | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.71000 | | 120.29237 | | 1.71000 | 120.22977 | | | 2,290,000,000 | 89,125,400,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.92000 | | 124.44595 | | 1.90000 | 124.82145 | | | 58,425,823,000 | 08,153,424,600.00 |
| I2046 | On 31/03/2046 | Spot Bond | 2.04000 | | 121.82219 | | 2.04000 | 121.75778 | | | 1,855,000,000 | 00,253,800,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | 1.98000 | | 131.60426 | | 1.99000 | 131.21554 | | | 25,094,828,000 | 44,846,828,000.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87890 | | | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 8.30500 | | 103.39507 | | 8.30500 | 103.37220 | | | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 8.41000 | | 106.47075 | | 8.41000 | 106.44692 | | | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 8.12500 | | 102.99482 | | 8.12500 | 102.97216 | | | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.01808 | | | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.28000 | | 101.67056 | | 1.28000 | 132.96749 | | | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.22000 | | 104.32449 | | 2.22000 | 134.48775 | | | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.38220 | | | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.53000 | | 102.51129 | | 8.53000 | 102.48790 | | | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78305 | | | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81570 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| IBL43/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 9.18500 | | 96.56774 | | 9.18500 | 96.54405 | | | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.62500 | | 94.57170 | | 9.62500 | 94.54715 | | | 0 | 2,340,000,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.08956 | | | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 9.14000 | | 97.28410 | | 9.14000 | 97.26036 | | | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 9.67500 | | 101.24978 | | 9.67500 | 101.22336 | | | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.95617 | | | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.11811 | | | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 8.06500 | | 102.00662 | | 8.06500 | 101.98434 | | | 0 | 220,000,000.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.96500 | | 100.91545 | | 8.96500 | 100.89100 | | | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17224 | | | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77936 | | | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 8.18000 | | 103.55469 | | 8.18000 | 103.53176 | | | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.92500 | | 104.05623 | | 8.92500 | 104.03114 | | | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 10.01000 | | 104.93912 | | 10.01000 | 104.91082 | | | 0 | 0.00 |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85191 | | | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15157 | | | 0 | 0.00 |
| IBL63 | On 29/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97335 | | | 0 | 0.00 |
| IBL64 | On 29/07/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09177 | | | 0 | 0.00 |
| IBL65 | On 29/07/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11373 | | | 600,000,000 | 300,000,000.00 |
| IBL66 | On 12/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20505 | | | 0 | 0.00 |
| IBL67 | On 31/01/2022 | Spot Bond | 2.95000 | | 128.71201 | | 2.95000 | 128.77157 | | | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | | 0.00986 | | 100.00000 | 0.00984 | | | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24505 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23158 | | | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 9.66000 | | 95.99032 | | 9.66000 | 95.96558 | | | 0 | 0.00 |
| IDCG04 | On 24/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59472 | | | 0 | 0.00 |
| IDCG05 | On 24/11/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48291 | | | 0 | 0.00 |
| IDCG06 | On 24/11/2024 | Spot Bond | 10.31000 | | 96.25063 | | 10.31000 | 96.22434 | | | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | | 101.97000 | | 5.00000 | 101.95610 | | | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | | 100.88092 | | 5.00000 | 100.86730 | | | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | | 101.09292 | | 4.00000 | 101.08204 | | | 0 | 0.00 |
| IDCP06 | On 17/10/2019 | Spot Bond | 4.00000 | | 100.72765 | | 4.00000 | 100.71675 | | | 0 | 0.00 |
| IDW01U | On 30/06/2016 | Spot Bond | 100.00000 | | 45.86623 | | 100.00000 | 45.75389 | | | 0 | 0.00 |
| IDW02U | On 30/06/2016 | Spot Bond | 100.00000 | | 45.73275 | | 100.00000 | 45.62074 | | | 0 | 0.00 |
| IDW03U | On 30/06/2016 | Spot Bond | 100.00000 | | 45.73275 | | 100.00000 | 45.62074 | | | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | | 105.23567 | | 9.20000 | 105.20981 | | | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.83435 | | | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | | 7.45456 | | 100.00000 | 7.43650 | | | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00332 | | | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | 100.00000 | | 99.28291 | | 100.00000 | 99.01956 | | | 0 | 0.00 |
| IN269U | On 25/07/2017 | Spot Bond | 100.00000 | | 15.51107 | | 100.00000 | 15.47308 | | | 0 | 0.00 |
| IN272U | On 10/11/2017 | Spot Bond | 100.00000 | | 21.74962 | | 100.00000 | 21.69693 | | | 0 | 0.00 |
| IN276U | On 30/06/2021 | Spot Bond | 100.00000 | | 1.61111 | | 100.00000 | 1.60803 | | | 0 | 0.00 |
| IN277U | On 30/06/2021 | Spot Bond | 100.00000 | | 10.23607 | | 100.00000 | 10.21100 | | | 0 | 0.00 |
| IN281U | On 28/11/2019 | Spot Bond | 100.00000 | | 10.09529 | | 100.00000 | 10.07084 | | | 0 | 0.00 |
| IN286U | On 15/07/2019 | Spot Bond | 100.00000 | | 11.26273 | | 100.00000 | 11.23515 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| IN290U | On 31/12/2016 | Spot Bond | 100.00000 | | 33.01906 | 100.00000 | 32.93820 | | | | 0 | 0.00 |
| IN291U | On 09/07/2015 | Spot Bond | 100.00000 | | 95.80052 | 100.00000 | 95.54974 | | | | 0 | 0.00 |
| IN294U | On 13/08/2015 | Spot Bond | 100.00000 | | 87.74038 | 100.00000 | 87.52998 | | | | 0 | 0.00 |
| IN295U | On 19/08/2015 | Spot Bond | 100.00000 | | 86.49289 | 100.00000 | 86.28842 | | | | 0 | 0.00 |
| IN299U | On 30/06/2015 | Spot Bond | 100.00000 | | 99.78826 | 100.00000 | 99.52073 | | | | 0 | 0.00 |
| IN300U | On 30/06/2015 | Spot Bond | 100.00000 | | 99.83731 | 100.00000 | 99.56965 | | | | 0 | 0.00 |
| IN528U | On 07/07/2015 | Spot Bond | 100.00000 | | 96.30607 | 100.00000 | 96.05263 | | | | 0 | 0.00 |
| IN534U | On 20/10/2015 | Spot Bond | 100.00000 | | 92.74079 | 100.00000 | 92.43370 | | | | 0 | 0.00 |
| IN535U | On 25/08/2015 | Spot Bond | 100.00000 | | 85.28037 | 100.00000 | 85.08159 | | | | 0 | 0.00 |
| IN546U | On 10/11/2015 | Spot Bond | 100.00000 | | 86.57454 | 100.00000 | 86.30979 | | | | 0 | 0.00 |
| IN700U | On 18/08/2015 | Spot Bond | 100.00000 | | 86.69834 | 100.00000 | 86.49289 | | | | 0 | 0.00 |
| INA529 | On 14/07/2015 | Spot Bond | 6.40000 | | 99.63313 | 6.40000 | 99.52881 | | | | 0 | 0.00 |
| INA530 | On 21/07/2015 | Spot Bond | 6.45000 | | 99.50764 | 6.45000 | 99.40277 | | | | 0 | 0.00 |
| INA531 | On 28/07/2015 | Spot Bond | 6.45000 | | 99.38531 | 6.45000 | 99.28069 | | | | 0 | 0.00 |
| INA533 | On 11/08/2015 | Spot Bond | 6.45000 | | 99.14154 | 6.45000 | 99.03744 | | | | 0 | 0.00 |
| INA534 | On 18/08/2015 | Spot Bond | 6.60000 | | 98.99755 | 6.60000 | 98.89133 | | | | 0 | 0.00 |
| INA538 | On 08/09/2015 | Spot Bond | 6.60000 | | 98.62679 | 6.60000 | 98.52137 | | | | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.13422 | | | | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 10.91900 | | 103.35592 | 10.91900 | 103.19041 | | | | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 10.91900 | | 102.57982 | 10.91900 | 102.53267 | | | | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.99954 | | | | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.99997 | | | | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | | 101.42571 | 6.50000 | 101.40799 | | | | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ING196 | On 30/06/2027 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.36489 | | | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14109 | | | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35148 | | | 0 | 0.00 |
| ING211/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.13507 | | | 0 | 0.00 |
| ING292 | On 15/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24292 | | | 0 | 0.00 |
| ING297 | On 10/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.53695 | | | 0 | 0.00 |
| ING298 | On 17/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.39987 | | | 0 | 0.00 |
| ING301 | On 12/10/2015 | Spot Bond | | 100.00000 | 76.68067 | | 100.00000 | 76.51992 | | | 0 | 0.00 |
| INGR06 | On 10/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71027 | | | 0 | 0.00 |
| INLV01 | On 12/08/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16977 | | | 0 | 0.00 |
| IP274U | On 14/07/2015 | Spot Bond | | 100.00000 | 94.55959 | | 100.00000 | 94.31525 | | | 0 | 0.00 |
| IPF01/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47764 | | | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49672 | | | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | | 8.81500 | 101.66006 | | 8.81500 | 101.63610 | | | 0 | 0.00 |
| IPF07 | On 01/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.69435 | | | 0 | 0.00 |
| IPF08 | On 01/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.73476 | | | 0 | 0.00 |
| IPF09 | On 01/07/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.76173 | | | 0 | 0.00 |
| IPF10 | On 15/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39764 | | | 0 | 0.00 |
| IPF11 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46819 | | | 0 | 0.00 |
| IPF12 | On 15/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42554 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|-------------------|
| IPFC06 | On 15/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20872 | | | 0 | 0.00 | |
| IPL10 | On 20/05/2021 | Spot Bond | 10.01000 | | 98.04537 | | 10.01000 | 98.01936 | | | 0 | 1,850,000,000.00 | |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.08602 | | | 0 | 0.00 | |
| IPL6 | On 28/09/2017 | Spot Bond | 9.10000 | | 103.64834 | | 9.10000 | 103.62328 | | | 294,800,000 | 1,497,400,000.00 | |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.59378 | | | 0 | 0.00 | |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.58082 | | | 0 | 0.00 | |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98956 | | | 0 | 0.00 | |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| IV014 | On 22/06/2015 | Spot Bond | 8.17500 | | 99.97761 | | 8.17500 | 100.00000 | | | 0 | 0.00 | |
| IV015 | On 20/09/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31250 | | | 0 | 0.00 | |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34374 | | | 0 | 0.00 | |
| IV017 | On 31/01/2022 | Spot Bond | 3.50000 | | 96.69556 | | 3.50000 | 128.81000 | | | 0 | 0.00 | |
| IV019 | On 31/03/2028 | Spot Bond | 3.63000 | | 144.14377 | | 3.63000 | 149.70603 | | | 0 | 0.00 | |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.77649 | | | 0 | 0.00 | |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.65920 | | | 0 | 0.00 | |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52463 | | | 0 | 0.00 | |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.23581 | | | 0 | 0.00 | |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.84546 | | | 0.00 | 50,000,000,000 | 25,000,000,000.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.71000 | | 100.47656 | | 3.71000 | 108.89607 | | | 0 | 0.00 | |
| IV030A | On 31/01/2025 | Spot Bond | 3.71000 | | 100.39280 | | 3.71000 | 108.89607 | | | 0 | 0.00 | |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27469 | | | 0 | 0.00 | |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57672 | | | 0.00 | 14,172,560,000 | 12,672,560,000.00 |
| IV08 | On 30/04/2018 | Spot Bond | 10.72500 | | 109.21265 | | 10.72500 | 109.18165 | | | 0 | 0.00 | |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.28246 | | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| IV19A | On 31/03/2028 | Spot Bond | 3.73000 | | 142.63127 | | 3.73000 | 142.54935 | | | 0 | 0.00 |
| IV531U | On 30/07/2015 | Spot Bond | 100.00000 | | 90.79602 | | 100.00000 | 90.57072 | | | 0 | 0.00 |
| IV533U | On 13/08/2015 | Spot Bond | 100.00000 | | 87.74038 | | 100.00000 | 87.52998 | | | 0 | 0.00 |
| IV534U | On 20/08/2015 | Spot Bond | 100.00000 | | 86.28842 | | 100.00000 | 86.08491 | | | 0 | 0.00 |
| IVA528 | On 09/07/2015 | Spot Bond | 6.40000 | | 99.72024 | | 6.40000 | 99.61573 | | | 0 | 0.00 |
| IVA529 | On 16/07/2015 | Spot Bond | 6.40000 | | 99.59833 | | 6.40000 | 99.98247 | | | 0 | 0.00 |
| IVA530 | On 23/07/2015 | Spot Bond | 6.45000 | | 99.47266 | | 6.45000 | 99.85883 | | | 0 | 0.00 |
| IVA531 | On 30/07/2015 | Spot Bond | 6.45000 | | 99.35041 | | 6.45000 | 99.49015 | | | 0 | 0.00 |
| IVA534 | On 20/08/2015 | Spot Bond | 6.60000 | | 98.96212 | | 6.60000 | 98.73244 | | | 0 | 0.00 |
| IVA537 | On 03/09/2015 | Spot Bond | 6.60000 | | 98.71481 | | 6.60000 | 98.60920 | | | 0 | 0.00 |
| IVA538 | On 10/09/2015 | Spot Bond | 6.60000 | | 98.59163 | | 6.60000 | 98.48628 | | | 0 | 0.00 |
| IVA539 | On 17/09/2015 | Spot Bond | 6.60000 | | 98.46874 | | 6.60000 | 98.36366 | | | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.25283 | | | 0 | 0.00 |
| IVC005/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27996 | | | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52116 | | | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64793 | | | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69571 | | | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44272 | | | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47773 | | | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48728 | | | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50637 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42044 | | | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.33794 | | | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14315 | | | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.05821 | | | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78109 | | | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52272 | | | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51762 | | | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.64697 | | | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20777 | | | 0 | 0.00 |
| IVC032 | On 19/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.05380 | | | 0 | 0.00 |
| IVC033 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.84113 | | | 0 | 0.00 |
| IVC034 | On 30/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.83682 | | | 0 | 0.00 |
| IVC035 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.83681 | | | 0 | 0.00 |
| IVC036 | On 16/07/2019 | Spot Bond | 9.52500 | | 103.26590 | | 9.52500 | 103.23936 | | | 0 | 0.00 |
| IVC037 | On 16/07/2019 | Spot Bond | 100.00000 | | 16.59682 | | 100.00000 | 16.55969 | | | 0 | 0.00 |
| IVC038 | On 16/07/2019 | Spot Bond | 100.00000 | | 11.61971 | | 100.00000 | 11.59125 | | | 0 | 0.00 |
| IVC039 | On 17/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29299 | | | 0 | 0.00 |
| IVC040 | On 24/07/2021 | Spot Bond | 9.68000 | | 102.36724 | | 9.68000 | 102.34051 | | | 0 | 0.00 |
| IVC041 | On 29/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16498 | | | 0 | 0.00 |
| IVC042 | On 14/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80237 | | | 0 | 0.00 |
| IVC043 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13700 | | | 0 | 0.00 |
| IVC044 | On 16/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.80945 | | | 0 | 0.00 |
| IVC045 | On 24/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15953 | | | 0 | 0.00 |
| IVC046 | On 24/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.18598 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| IVC047 | On 27/10/2015 | Spot Bond | 6.97500 | | 101.30087 | | 6.97500 | 101.28197 | | | 0 | 0.00 |
| IVC048 | On 06/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05298 | | | 0 | 0.00 |
| IVC049 | On 21/11/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71041 | | | 0 | 0.00 |
| IVC050 | On 03/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42017 | | | 0 | 0.00 |
| IVC051 | On 03/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08695 | | | 0 | 0.00 |
| IVC052 | On 10/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.86375 | | | 0 | 0.00 |
| IVC053 | On 11/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94308 | | | 0 | 0.00 |
| IVC054 | On 03/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39222 | | | 0 | 0.00 |
| IVC055 | On 26/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91679 | | | 0 | 0.00 |
| IVC056 | On 29/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10644 | | | 0 | 0.00 |
| IVC059 | On 09/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.26761 | | | 0 | 0.00 |
| JAS01 | On 31/01/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36622 | | | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16250 | | | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29690 | | | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | | 55.46655 | | 100.00000 | 55.33218 | | | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.34081 | | | 0 | 0.00 |
| KAP001 | On 13/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33250 | | | 0 | 0.00 |
| KAP002 | On 13/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15751 | | | 0 | 0.00 |
| KAP003 | On 06/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30819 | | | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | 100.00000 | | 90.77307 | | 100.00000 | 90.54726 | | | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.66385 | | | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27085 | | | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.86000 | | 136.37455 | | 8.86000 | 136.34242 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97488 | | | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15761 | | | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41217 | | | 0 | 0.00 |
| LBK07 | On 16/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91606 | | | 0 | 0.00 |
| LBK08 | On 30/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52841 | | | 0 | 0.00 |
| LBK11 | On 28/11/2019 | Spot Bond | 10.62500 | | 97.18574 | | 10.62500 | 97.15840 | | | 0 | 0.00 |
| LBK12U | On 25/02/2020 | Spot Bond | 9.71000 | | 103.13896 | | 9.71000 | 103.11195 | | | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12626 | | | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 9.13000 | | 99.95493 | | 9.13000 | 99.93029 | | | 0 | 3,260,000,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 9.26000 | | 97.77892 | | 9.26000 | 97.75474 | | | 0 | 700,000,000.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 10.29500 | | 98.81553 | | 10.29500 | 98.78813 | | | 0 | 580,000,000.00 |
| LGL05 | On 12/12/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.23562 | | | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.21306 | | | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 7.99500 | | 101.50361 | | 7.99500 | 101.48220 | | | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.23177 | | | 0 | 0.00 |
| LOM01 | On 25/11/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.83596 | | | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71022 | | | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73694 | | | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78971 | | | 0 | 0.00 |
| MAQ062 | On 13/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76105 | | | 0 | 0.00 |
| MAQ065 | On 14/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13274 | | | 0 | 0.00 |
| MAQ069 | On 09/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.70398 | | | 0 | 0.00 |
| MAQ070 | On 30/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.34485 | | | 0 | 0.00 |
| MAQ071 | On 11/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.12662 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| MAQ072 | On 10/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.57879 | | | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.03557 | | | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.05052 | | | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.22985 | | | 0 | 0.00 |
| MBC024 | On 05/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.68929 | | | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90602 | | | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55157 | | | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82112 | | | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39804 | | | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64020 | | | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36834 | | | 0 | 0.00 |
| MBF040 | On 06/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87968 | | | 0 | 0.00 |
| MBF041 | On 07/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89224 | | | 0 | 0.00 |
| MBF042 | On 07/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91225 | | | 0 | 0.00 |
| MBF043 | On 08/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.26578 | | | 0 | 0.00 |
| MBF044 | On 11/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34672 | | | 0 | 0.00 |
| MBF045 | On 13/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43945 | | | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | | 51.32433 | | 100.00000 | 51.20000 | | | 0 | 0.00 |
| MBP29U | On 23/09/2017 | Spot Bond | 100.00000 | | 23.48491 | | 100.00000 | 23.42739 | | | 0 | 0.00 |
| MBP30U | On 24/10/2017 | Spot Bond | 100.00000 | | 22.74574 | | 100.00000 | 22.69004 | | | 0 | 0.00 |
| MBP31U | On 24/10/2017 | Spot Bond | 100.00000 | | 22.83602 | | 100.00000 | 22.78009 | | | 0 | 0.00 |
| MBP32U | On 10/11/2017 | Spot Bond | 100.00000 | | 21.93168 | | 100.00000 | 21.87855 | | | 0 | 0.00 |
| MBP33U | On 17/02/2017 | Spot Bond | 100.00000 | | 22.94059 | | 100.00000 | 22.88502 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| MBP34 | On 29/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09170 | | | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 9.18500 | | 101.18135 | | 9.18500 | 101.15653 | | | 0 | 540,000,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | 9.20500 | | 100.70898 | | 9.20500 | 100.68422 | | | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.55309 | | | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.59053 | | | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.75065 | | | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 8.34500 | | 102.12522 | | 8.34500 | 102.10240 | | | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 9.17500 | | 104.84236 | | 9.17500 | 104.81638 | | | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.93500 | | 105.01986 | | 9.93500 | 104.99173 | | | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00002 | | | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00003 | | | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 9.97500 | | 101.02431 | | 9.97500 | 100.99726 | | | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.14500 | | 102.56352 | | 7.14500 | 102.54377 | | | 118,800,000 | 2,529,400,000.00 |
| MIL02 | On 31/05/2017 | Spot Bond | 9.27000 | | 99.69889 | | 9.27000 | 99.67420 | | | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01986 | | | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.81000 | | 104.31984 | | 9.81000 | 103.72170 | | | 0 | 400,000,000.00 |
| MMIG03 | On 01/06/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49006 | | | 0 | 0.00 |
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | | 33.81767 | | 100.00000 | 33.73575 | | | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.97000 | | 99.67784 | | 8.97000 | 99.65395 | | | 0 | 140,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 7.09500 | | 104.27462 | | 7.09500 | 104.25442 | | | 0 | 0.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 8.96000 | | 106.64698 | | 8.96000 | 106.62117 | | | 0 | 510,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | | 7.04012 | | 100.89771 | 7.02293 | | | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | | 7.13125 | | 100.61875 | 7.11388 | | | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| N4A308 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| N4A311 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| N4A405 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| N4A408 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| N4A411 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| N5A16 | | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24618 | | | 0 | 0.00 |
| N5B23 | | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26336 | | | 0 | 0.00 |
| N5C23 | | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26679 | | | 0 | 0.00 |
| N5D23 | | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30408 | | | 0 | 0.00 |
| N5E23 | | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33505 | | | 0 | 0.00 |
| N5F23U | | On 20/06/2023 | Spot Bond | 100.00000 | 10.68810 | | 100.00000 | 10.66221 | | | 0 | 0.00 |
| N5G23U | | On 20/06/2023 | Spot Bond | 100.00000 | 11.44284 | | 100.00000 | 11.41511 | | | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | 9.37500 | 94.91259 | | 9.37500 | 94.88897 | | | 0 | 0.00 |
| NBK10A | | On 25/07/2016 | Spot Bond | 7.83000 | 101.89218 | | 7.83000 | 101.87057 | | | 0 | 0.00 |
| NBK11A | | On 28/11/2020 | Spot Bond | 9.49500 | 98.22157 | | 9.49500 | 98.19681 | | | 0 | 0.00 |
| NBK12A | | On 19/03/2021 | Spot Bond | 9.26000 | 102.94555 | | 9.26000 | 102.92023 | | | 0 | 0.00 |
| NBK13A | | On 19/03/2024 | Spot Bond | 9.71000 | 102.62551 | | 9.71000 | 102.59908 | | | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51587 | | | 0 | 0.00 |
| NBK14A | | On 26/06/2021 | Spot Bond | 9.62000 | 98.44591 | | 9.62000 | 98.44550 | | | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55859 | | | 0 | 0.00 |
| NBK15A | | On 11/02/2022 | Spot Bond | 9.86000 | 98.06229 | | 9.86000 | 98.02898 | | | 0 | 0.00 |
| NBK15B | | On 27/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.59395 | | | 0 | 0.00 |
| NBK16A | | On 12/02/2025 | Spot Bond | 10.46000 | 97.29062 | | 10.46000 | 97.26322 | | | 0 | 3,500,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20863 | | | 0 | 0.00 |
| NBK17A | On 22/04/2026 | Spot Bond | 10.64000 | | 97.28182 | | 10.64000 | 97.25427 | | | 0 | 500,000,000.00 |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58072 | | | 0 | 0.00 |
| NBK18A | On 01/06/2020 | Spot Bond | 9.60500 | | 99.21304 | | 9.60500 | 99.18761 | | | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.79771 | | | 0 | 0.00 |
| NBK19A | On 01/06/2022 | Spot Bond | 10.01000 | | 98.74740 | | 10.01000 | 98.72106 | | | 0 | 0.00 |
| NBK19B | On 26/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.70711 | | | 0 | 0.00 |
| NBK20A | On 01/06/2026 | Spot Bond | 10.71000 | | 98.38430 | | 10.71000 | 98.35625 | | | 0 | 0.00 |
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93894 | | | 0 | 0.00 |
| NBK21B | On 10/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82434 | | | 0 | 0.00 |
| NBK22B | On 12/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.83760 | | | 0 | 0.00 |
| NBK23B | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.85981 | | | 0 | 0.00 |
| NBK24B | On 11/02/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89198 | | | 0 | 0.00 |
| NBK25B | On 12/02/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.92068 | | | 0 | 0.00 |
| NBK26B | On 22/04/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.37859 | | | 0 | 0.00 |
| NBK27B | On 01/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43161 | | | 600,000,000 | 300,000,000.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 6.97500 | | 103.61182 | | 6.97500 | 103.59234 | | | 0 | 740,000,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46901 | | | 1,460,000,000 | 730,000,000.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 9.20500 | | 110.73832 | | 9.20500 | 110.71125 | | | 200,000,000 | 3,160,000,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 11.03500 | | 37.58749 | | 11.03500 | 37.57672 | | | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43206 | | | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.87500 | | 103.37875 | | 7.87500 | 103.35706 | | | 240,000,000 | 60,000,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98134 | | | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.02490 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42102 | | | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17931 | | | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16512 | | | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.50330 | | | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52423 | | | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84078 | | | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00002 | | | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00001 | | | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.23491 | | | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99999 | | | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06575 | | | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | 10.20500 | | 102.64611 | | 10.20500 | 105.28113 | | | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | 10.24000 | | 101.47680 | | 10.24000 | 104.11835 | | | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04009 | | | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| NCLN91 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| NCLN92 | On 02/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.41737 | | 0.00 | | 0 | 0.00 |
| NCLN93 | On 09/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.57238 | | 0.00 | | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 7.08500 | 103.54154 | 7.08500 | 103.52177 | | 0.00 | | 157,780,000 | 78,890,000.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.34387 | | 0.00 | | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.30737 | | 0.00 | | 0 | 0.00 |
| NED15 | On 08/04/2024 | Spot Bond | 10.38500 | 103.79078 | 10.38500 | 102.71359 | | 0.00 | | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.38722 | | 0.00 | | 0 | 0.00 |
| NED17 | On 14/10/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.58121 | | 0.00 | | 0 | 0.00 |
| NED18 | On 16/01/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.61497 | | 0.00 | | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.37988 | | 0.00 | | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 9.44500 | 117.37724 | 9.44500 | 117.34780 | | 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 | 100.57758 | | 0.00 | | 0 | 0.00 |
| NHM001/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 110.23700 | 10.00000 | 110.20900 | | 0.00 | | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.20000 | 170.23576 | 2.20000 | 170.14500 | | 0.00 | | 0 | 0.00 |
| NILB11 | On 31/01/2025 | Spot Bond | 2.57000 | 97.99531 | 2.57000 | 111.63791 | | 0.00 | | 0 | 0.00 |
| NILB12 | On 07/12/2033 | Spot Bond | 3.45000 | 186.01291 | 3.45000 | 185.91326 | | 0.00 | | 0 | 0.00 |
| NILB13 | On 31/01/2025 | Spot Bond | 2.96000 | 107.90045 | 2.96000 | 107.83718 | | 0.00 | | 0 | 0.00 |
| NILB14 | On 31/03/2028 | Spot Bond | 3.22000 | 149.57381 | 3.22000 | 140.26437 | | 0.00 | | 0 | 0.00 |
| NILB15 | On 31/03/2028 | Spot Bond | 3.13000 | 151.88633 | 3.13000 | 151.80049 | | 0.00 | | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 9.02500 | 105.16207 | 9.02500 | 105.13642 | | 0.00 | | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 9.65500 | 103.80134 | 9.65500 | 103.89644 | | 0.00 | | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.76524 | | 0.00 | | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.59937 | | 0.00 | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| NQ1A17 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62038 | | | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60780 | | | 0 | 0.00 |
| NQ1A19 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64470 | | | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | | 9.85500 | 103.80555 | | 9.85500 | 104.76667 | | | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63296 | | | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62458 | | | 0 | 0.00 |
| NQ1B17 | On 22/05/2052 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68062 | | | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | | 10.05500 | 103.80984 | | 10.05500 | 103.90151 | | | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64134 | | | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64554 | | | 0 | 0.00 |
| NQ1C17 | On 22/05/2052 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71659 | | | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.80015 | | | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74923 | | | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65810 | | | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | | 8.97500 | 110.26036 | | 8.97500 | 110.23392 | | | 0 | 600,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | | 9.71000 | 114.89989 | | 9.71000 | 114.87029 | | | 0 | 600,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | | 2.09500 | 173.60061 | | 2.09500 | 173.50857 | | | 0 | 8,700,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | | 10.61000 | 112.35639 | | 10.61000 | 112.32466 | | | 0 | 3,020,000,000.00 |
| NTC12 | On 25/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.44399 | | | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20873 | | | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02424 | | | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37488 | | | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54885 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61057 | | | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74729 | | | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | | 17.41234 | | 100.00000 | 17.37015 | | | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | | 94.97219 | | 100.00000 | 94.72867 | | | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 6.98500 | | 102.00051 | | 6.98500 | 101.98145 | | | 305,266,600 | 652,633,300.00 |
| OML02 | On 21/11/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56218 | | | 0 | 0.00 |
| OML03 | On 27/11/2024 | Spot Bond | 10.17500 | | 95.17067 | | 10.17500 | 97.42385 | | | 0 | 0.00 |
| OML04 | On 19/03/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.06386 | | | 0 | 0.00 |
| OML05 | On 19/03/2025 | Spot Bond | 10.34000 | | 99.00742 | | 10.34000 | 100.35725 | | | 0 | 1,500,000,000.00 |
| OML06 | On 19/03/2027 | Spot Bond | 10.89000 | | 98.93130 | | 10.89000 | 99.95658 | | | 0 | 1,500,000,000.00 |
| OML07 | On 19/03/2030 | Spot Bond | 11.46000 | | 99.26579 | | 11.46000 | 99.87142 | | | 0 | 1,000,000,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | | 37.35355 | | 100.00000 | 37.26306 | | | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.79000 | | | 0 | 0.00 |
| PMM12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| PMM16 | On 02/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.21699 | | | 0 | 0.00 |
| PMM17 | On 06/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.28539 | | | 0 | 0.00 |
| PMM18 | On 04/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.93227 | | | 0 | 0.00 |
| PMM19 | On 13/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78387 | | | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97156 | | | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97884 | | | 0 | 0.00 |
| PPC003 | On 31/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29133 | | | 0 | 0.00 |
| PPC004 | On 30/06/2021 | Spot Bond | 9.91000 | | 99.65121 | | 9.91000 | 99.56480 | | | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08926 | | | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11915 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|--------------------|
| PRE1A3 | | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13260 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16247 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29087 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32072 | | | 0.00 | 0 | 0.00 |
| PTH01 | | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20133 | | | 0.00 | 0 | 0.00 |
| R010P | | On 21/12/2025 | Spot Bond | 8.28000 | 42.67991 | | 8.28000 | 42.67045 | | | 0.00 | 0 | 0.00 |
| R158 | | On 15/09/2015 | Spot Bond | 5.99500 | 105.29724 | | 5.99500 | 105.28018 | | | 0.00 | 11,709,999,900 | 76,521,999,900.00 |
| R158P | | On 15/09/2015 | Spot Bond | 6.70500 | 98.48038 | | 6.70500 | 98.46257 | | | 0.00 | 0 | 0.00 |
| R159 | | On 15/09/2016 | Spot Bond | 6.80500 | 111.40345 | | 6.80500 | 111.38319 | | | 0.00 | 15,608,066,800 | 88,084,566,800.00 |
| R159P | | On 15/09/2016 | Spot Bond | 6.63500 | 92.29571 | | 6.63500 | 92.27934 | | | 0.00 | 0 | 0.00 |
| R186 | | On 21/12/2026 | Spot Bond | 8.36500 | 115.62869 | | 8.46000 | 114.84068 | | | 0.00 | 80,416,964,300 | 41,333,841,100.00 |
| R187P | | On 21/12/2026 | Spot Bond | 8.20000 | 39.70306 | | 8.20000 | 39.69434 | | | 0.00 | 0 | 0.00 |
| R188P | | On 21/12/2027 | Spot Bond | 8.12000 | 36.99077 | | 8.12000 | 36.98272 | | | 0.00 | 0 | 0.00 |
| R197 | | On 07/12/2023 | Spot Bond | 1.69000 | 285.60959 | | 1.69000 | 285.46128 | | | 0.00 | 5,864,300,000 | 25,514,400,000.00 |
| R202 | | On 07/12/2033 | Spot Bond | 1.80500 | 233.90746 | | 1.80500 | 233.78526 | | | 0.00 | 56,083,076,000 | 103,689,424,600.00 |
| R2023 | | On 28/02/2023 | Spot Bond | 8.20500 | 99.84679 | | 8.31000 | 99.24628 | | | 0.00 | 76,780,840,800 | 104,872,085,200.00 |
| R203 | | On 15/09/2017 | Spot Bond | 7.30000 | 104.14504 | | 7.41000 | 103.89932 | | | 0.00 | 59,379,102,600 | 182,154,992,000.00 |
| R2030 | | On 31/01/2030 | Spot Bond | 8.83000 | 96.40712 | | 8.83000 | 96.38411 | | | 0.00 | 41,789,032,000 | 125,007,962,300.00 |
| R2032 | | On 31/03/2032 | Spot Bond | 8.92500 | 96.05689 | | 8.92500 | 96.03398 | | | 0.00 | 23,039,791,300 | 188,001,687,400.00 |
| R2037 | | On 31/01/2037 | Spot Bond | 9.00500 | 98.57042 | | 9.00500 | 98.54644 | | | 0.00 | 35,454,399,300 | 165,685,861,900.00 |
| R204 | | On 21/12/2018 | Spot Bond | 7.66500 | 101.05313 | | 7.75500 | 100.75954 | | | 0.00 | 37,753,167,600 | 115,778,602,300.00 |
| R2044 | | On 31/01/2044 | Spot Bond | 9.06500 | 100.24059 | | 9.06500 | 100.21604 | | | 0.00 | 92,538,432,200 | 176,995,487,100.00 |
| R2048 | | On 28/02/2048 | Spot Bond | 9.05500 | 99.52963 | | 9.05500 | 99.50568 | | | 0.00 | 55,591,390,100 | 163,877,497,300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| R207 | On 15/01/2020 | Spot Bond | 7.88000 | 100.80187 | 7.97500 | 100.42793 | 0.00 | 85,657,331,200 | 80,117,824,300.00 | | | |
| R208 | On 31/03/2021 | Spot Bond | 8.01000 | 95.80045 | 8.11000 | 95.34193 | 0.00 | 06,772,071,400 | 40,739,772,500.00 | | | |
| R209 | On 31/03/2036 | Spot Bond | 8.88500 | 76.63550 | 8.96500 | 76.01404 | 0.00 | 74,138,902,600 | 35,422,978,100.00 | | | |
| R210 | On 31/03/2028 | Spot Bond | 1.73000 | 176.73841 | 1.73000 | 176.64642 | 0.00 | 2,145,000,000 | 36,203,063,700.00 | | | |
| R211 | On 31/01/2017 | Spot Bond | 0.59500 | 134.46583 | 0.58000 | 134.43157 | 0.00 | 13,410,509,300 | 63,790,583,200.00 | | | |
| R212 | On 31/01/2022 | Spot Bond | 1.67500 | 139.01737 | 1.65000 | 139.15366 | 0.00 | 42,934,500,000 | 39,400,104,600.00 | | | |
| R213 | On 28/02/2031 | Spot Bond | 8.77500 | 87.20035 | 8.87000 | 86.46982 | 0.00 | 11,269,330,400 | 49,837,405,900.00 | | | |
| R214 | On 28/02/2041 | Spot Bond | 8.99500 | 77.17087 | 8.99500 | 77.15242 | 0.00 | 83,320,432,300 | 10,391,667,100.00 | | | |
| R228C | On 15/09/2015 | Spot Bond | 6.70500 | 98.48038 | 6.70500 | 98.46257 | 0.00 | 0 | 0.00 | | | |
| R229C | On 15/03/2016 | Spot Bond | 6.62500 | 95.36435 | 6.62500 | 95.34746 | 0.00 | 0 | 0.00 | | | |
| R230C | On 15/09/2016 | Spot Bond | 6.63500 | 92.29571 | 6.63500 | 92.27934 | 0.00 | 0 | 0.00 | | | |
| R327C | On 21/06/2015 | Spot Bond | 6.73000 | 99.96314 | 6.73000 | 99.98157 | 0.00 | 0 | 0.00 | | | |
| R328C | On 21/12/2015 | Spot Bond | 6.64500 | 96.80993 | 6.64500 | 96.79287 | 0.00 | 0 | 0.00 | | | |
| R329C | On 21/06/2016 | Spot Bond | 6.62500 | 93.72359 | 6.62500 | 93.70691 | 0.00 | 0 | 0.00 | | | |
| R330C | On 21/12/2016 | Spot Bond | 6.68500 | 90.63985 | 6.68500 | 90.62356 | 0.00 | 0 | 0.00 | | | |
| R331C | On 21/06/2017 | Spot Bond | 7.38500 | 86.53319 | 7.38500 | 86.51605 | 0.00 | 0 | 0.00 | | | |
| R332C | On 21/12/2017 | Spot Bond | 7.43500 | 83.35143 | 7.43500 | 83.33480 | 0.00 | 0 | 0.00 | | | |
| R333C | On 21/06/2018 | Spot Bond | 7.76000 | 79.61392 | 7.76000 | 79.59737 | 0.00 | 0 | 0.00 | | | |
| R334C | On 21/12/2018 | Spot Bond | 7.74000 | 76.69186 | 7.74000 | 76.67595 | 0.00 | 0 | 0.00 | | | |
| R335C | On 21/06/2019 | Spot Bond | 7.72000 | 73.89128 | 7.72000 | 73.87599 | 0.00 | 0 | 0.00 | | | |
| R336C | On 21/12/2019 | Spot Bond | 7.71000 | 71.17588 | 7.71000 | 71.16117 | 0.00 | 0 | 0.00 | | | |
| R337C | On 21/06/2020 | Spot Bond | 7.93500 | 67.79672 | 7.93500 | 67.78230 | 0.00 | 0 | 0.00 | | | |
| R338C | On 21/12/2020 | Spot Bond | 7.91500 | 65.27849 | 7.91500 | 65.26465 | 0.00 | 0 | 0.00 | | | |
| R339C | On 21/06/2021 | Spot Bond | 8.03000 | 62.37853 | 8.03000 | 62.36512 | 0.00 | 0 | 0.00 | | | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| R340C | On 21/12/2021 | Spot Bond | 8.00000 | | 60.08316 | | 8.00000 | 60.07028 | | | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 7.97000 | | 57.88896 | | 7.97000 | 57.87660 | | | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 7.94000 | | 55.79100 | | 7.94000 | 55.77913 | | | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 7.90000 | | 53.82598 | | 7.90000 | 53.81459 | | | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 7.86000 | | 51.95020 | | 7.86000 | 51.93926 | | | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 8.40000 | | 47.70637 | | 8.40000 | 47.69564 | | | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 8.36000 | | 45.95065 | | 8.36000 | 45.94037 | | | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 8.32000 | | 44.27658 | | 8.32000 | 44.26672 | | | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 8.28000 | | 42.67991 | | 8.28000 | 42.67045 | | | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 8.24000 | | 41.15666 | | 8.24000 | 41.14758 | | | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 8.20000 | | 39.70306 | | 8.20000 | 39.69434 | | | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 8.16000 | | 38.31554 | | 8.16000 | 38.30717 | | | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 8.12000 | | 36.99077 | | 8.12000 | 36.98272 | | | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.29499 | | | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.93505 | | | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.76106 | | | 0 | 0.00 |
| RCSB07 | On 10/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.28849 | | | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | | 30.30250 | | 100.00000 | 30.22909 | | | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | | 15.54915 | | 100.00000 | 15.51107 | | | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | | 28.67619 | | 100.00000 | 28.60673 | | | 0 | 0.00 |
| RCSB4U | On 07/11/2015 | Spot Bond | 100.00000 | | 90.75812 | | 100.00000 | 90.53889 | | | 0 | 0.00 |
| RCSB5U | On 10/12/2016 | Spot Bond | 100.00000 | | 39.49551 | | 100.00000 | 39.39983 | | | 0 | 0.00 |
| RCSB6U | On 31/03/2018 | Spot Bond | 100.00000 | | 20.33146 | | 100.00000 | 20.28111 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| RDF01U | On 04/09/2017 | Spot Bond | 100.00000 | | 21.43937 | 100.00000 | 21.38225 | | 0.00 | | 0 | 0.00 |
| RDF02U | On 04/12/2020 | Spot Bond | 100.00000 | | 8.96967 | 100.00000 | 8.94369 | | 0.00 | | 0 | 0.00 |
| RDF03U | On 04/04/2018 | Spot Bond | 100.00000 | | 16.30110 | 100.00000 | 16.25766 | | 0.00 | | 0 | 0.00 |
| RDF04U | On 04/10/2018 | Spot Bond | 100.00000 | | 13.20686 | 100.00000 | 13.17167 | | 0.00 | | 0 | 0.00 |
| RDF05U | On 04/12/2019 | Spot Bond | 100.00000 | | 10.16009 | 100.00000 | 10.13301 | | 0.00 | | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.23485 | | 0.00 | | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.21715 | | 0.00 | | 800,000,000 | 400,000,000.00 |
| RDFB04 | On 27/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.55591 | | 0.00 | | 0 | 0.00 |
| RDFB05 | On 27/11/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58395 | | 0.00 | | 0 | 0.00 |
| RDFC18 | On 25/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.54594 | | 0.00 | | 0 | 0.00 |
| RDFC21 | On 28/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.75685 | | 0.00 | | 0 | 0.00 |
| RDFC22 | On 24/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.98019 | | 0.00 | | 0 | 0.00 |
| RDFC23 | On 25/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.50177 | | 0.00 | | 0 | 0.00 |
| RDFC24 | On 25/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.52271 | | 0.00 | | 0 | 0.00 |
| REB01 | On 21/05/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.70622 | | 0.00 | | 0 | 0.00 |
| REBC01 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58877 | | 0.00 | | 0 | 0.00 |
| RED101 | On 13/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.46120 | | 0.00 | | 0 | 0.00 |
| RES01U | On 02/03/2018 | Spot Bond | 100.00000 | | 16.34898 | 100.00000 | 16.30938 | | 0.00 | | 0 | 0.00 |
| RES02U | On 02/03/2019 | Spot Bond | 100.00000 | | 11.46882 | 100.00000 | 11.44103 | | 0.00 | | 0 | 0.00 |
| RES03U | On 02/03/2020 | Spot Bond | 100.00000 | | 9.50205 | 100.00000 | 9.47903 | | 0.00 | | 0 | 0.00 |
| RES04U | On 02/03/2021 | Spot Bond | 100.00000 | | 8.78028 | 100.00000 | 8.75901 | | 0.00 | | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.76456 | | 0.00 | | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.58788 | | 0.00 | | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.03618 | | 0.00 | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33212 | | | 600,000,000 | 300,000,000.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.67916 | | | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52634 | | | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30600 | | | 0 | 0.00 |
| RES31 | On 02/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80768 | | | 0 | 0.00 |
| RES32 | On 20/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32923 | | | 0 | 0.00 |
| RMBI06 | On 24/07/2038 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 86.37330 | | | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 84.43034 | | | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.02794 | | | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 92.20224 | | | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.79778 | | | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 82.05266 | | | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.77709 | | | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | | 106.71894 | | 12.35000 | 106.68362 | | | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | | 15.10032 | | 100.00000 | 15.06374 | | | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13344 | | | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | | 5.82343 | | 100.00000 | 5.80947 | | | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | | 39.57771 | | 100.00000 | 39.48078 | | | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | | 58.36492 | | 100.00000 | 58.22353 | | | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | | 12.64359 | | 100.00000 | 12.59741 | | | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | | 42.73980 | | 100.00000 | 42.63626 | | | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.56834 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 79.76250 | | | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 9.41000 | | 104.15918 | | 9.41000 | 104.13301 | | | 0 | 760,000,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 9.76000 | | 98.91225 | | 9.76000 | 98.88650 | | | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 10.13000 | | 84.80913 | | 10.13000 | 101.16344 | | | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.51087 | | | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 8.00500 | | 104.57274 | | 8.00500 | 104.55044 | | | 0 | 0.00 |
| SBK12/R157 | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57830 | | | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 9.65000 | | 100.58998 | | 9.65000 | 100.56408 | | | 0 | 0.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.08194 | | | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24218 | | | 0 | 0.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.57304 | | | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76098 | | | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35215 | | | 0 | 0.00 |
| SBK20 | On 02/12/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53115 | | | 0 | 0.00 |
| SBK21 | On 28/01/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42523 | | | 0 | 0.00 |
| SBK22 | On 28/05/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66434 | | | 0 | 0.00 |
| SBK23 | On 28/05/2027 | Spot Bond | 11.91000 | | 98.59714 | | 11.91000 | 99.14499 | | | 200,000,000 | 2,100,000,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 9.25500 | | 99.60957 | | 9.25500 | 99.58495 | | | 0 | 2,370,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 7.48500 | | 104.94229 | | 7.48500 | 104.92113 | | | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 8.12500 | | 104.79056 | | 8.12500 | 104.76766 | | | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.24500 | | 104.99930 | | 7.24500 | 104.97880 | | | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 8.81000 | | 101.10878 | | 8.81000 | 101.08510 | | | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 7.39000 | | 104.96485 | | 7.39000 | 104.94395 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| SBN35 | On 15/09/2015 | Spot Bond | | 8.16500 | 104.78109 | | 8.16500 | 104.75809 | | | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14352 | | | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.65523 | | | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | | 8.46000 | 103.10978 | | 8.46000 | 103.08657 | | | 0 | 50,000,000.00 |
| SBS15 | On 26/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48616 | | | 6,060,000,000 | 3,180,000,000.00 |
| SBS16 | On 22/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99966 | | | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.12496 | | | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | | 9.87000 | 101.37885 | | 9.87000 | 101.35203 | | | 600,000,000 | 300,000,000.00 |
| SBS20 | On 15/05/2026 | Spot Bond | | 10.36000 | 99.04740 | | 10.36000 | 99.02021 | | | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87346 | | | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76092 | | | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.75588 | | | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | | 9.33500 | 99.21208 | | 9.33500 | 99.18748 | | | 0 | 330,000,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | | 100.00000 | 25.55737 | | 100.00000 | 25.50018 | | | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | | 9.85000 | 105.02181 | | 9.85000 | 104.99392 | | | 0 | 2,570,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.94587 | | | 0 | 0.00 |
| SBS29 | On 12/06/2019 | Spot Bond | | 9.36000 | 98.07580 | | 9.36000 | 98.05129 | | | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | | 10.37000 | 86.64354 | | 10.37000 | 86.61974 | | | 0 | 0.00 |
| SBS30 | On 12/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.69546 | | | 0 | 0.00 |
| SBS31 | On 27/06/2027 | Spot Bond | | 10.11000 | 98.05991 | | 10.11000 | 98.03349 | | | 0 | 0.00 |
| SBS32 | On 19/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05421 | | | 0 | 0.00 |
| SBS33 | On 19/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05582 | | | 0 | 0.00 |
| SBS34 | On 19/09/2024 | Spot Bond | | 10.26000 | 101.66253 | | 10.26000 | 101.63489 | | | 0 | 1,450,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| SBS35 | On 29/01/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09169 | | | 1,100,000,000 | 761,500,000.00 |
| SBS36 | On 29/01/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12104 | | | 0 | 0.00 |
| SBS37 | On 29/01/2020 | Spot Bond | 9.37500 | 98.04465 | | 9.37500 | 98.01984 | | | 0 | 0.00 |
| SBS38 | On 29/01/2025 | Spot Bond | 10.56000 | 94.88551 | | 10.56000 | 94.85854 | | | 0 | 1,500,000,000.00 |
| SBS39 | On 29/01/2030 | Spot Bond | 11.02000 | 94.46383 | | 11.02000 | 94.43584 | | | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.81000 | 95.22127 | | 9.81000 | 95.19650 | | | 0 | 570,000,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.63500 | 108.97255 | | 7.63500 | 108.95000 | | | 0 | 330,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.30000 | 124.70321 | | 2.30000 | 273.52222 | | | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.19000 | 131.95546 | | 1.19000 | 133.15454 | | | 0 | 0.00 |
| SCM10U | On 15/09/2017 | Spot Bond | 100.00000 | 21.85280 | | 100.00000 | 21.79985 | | | 0 | 0.00 |
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| SGI002 | On 10/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43532 | | | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | 33.41003 | | 100.00000 | 33.32910 | | | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | 167.55609 | | 0.00000 | 82.63494 | | | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 1.85000 | 117.54761 | | 1.85000 | 131.79100 | | | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | 101.42571 | | 6.50000 | 101.40799 | | | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13084 | | | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85950 | | | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27673 | | | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 8.91000 | 99.56952 | | 8.91000 | 99.54568 | | | 0 | 260,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88876 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| SHS07 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.70594 | | | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | | 100.00000 | 35.67121 | | 100.00000 | 35.58480 | | | 0 | 0.00 |
| SHS11U/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21168 | | | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08532 | | | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | | 100.00000 | 40.36823 | | 100.00000 | 40.27044 | | | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | | 100.00000 | 46.40881 | | 100.00000 | 46.29638 | | | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | | 100.00000 | 40.59336 | | 100.00000 | 40.49503 | | | 0 | 0.00 |
| SHS19 | On 10/09/2017 | Spot Bond | | 9.75000 | 103.66861 | | 9.75000 | 103.64179 | | | 0 | 0.00 |
| SHS20 | On 19/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43155 | | | 0 | 0.00 |
| SHS22 | On 23/02/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62951 | | | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | | 8.05500 | 105.09202 | | 8.05500 | 105.06910 | | | 0 | 1,140,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | | 9.50500 | 98.56078 | | 9.50500 | 100.88359 | | | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | | 8.81000 | 101.10878 | | 8.81000 | 101.08510 | | | 0 | 4,020,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66717 | | | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70309 | | | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06563 | | | 0 | 0.00 |
| SPDA5 | On 21/08/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63747 | | | 0 | 0.00 |
| SPDA6 | On 21/08/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65458 | | | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58603 | | | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | | 8.51000 | 100.93675 | | 8.51000 | 100.91364 | | | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53741 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40427 | | | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.70000 | | 95.28398 | | 9.70000 | 95.25933 | | | 0 | 2,140,000,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47331 | | | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91517 | | | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.21673 | | | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 9.68000 | | 88.80324 | | 9.68000 | 88.78031 | | | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 9.68000 | | 88.80324 | | 9.68000 | 88.78031 | | | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 9.39500 | | 95.36453 | | 9.39500 | 95.34035 | | | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.08069 | | | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 8.29000 | | 102.14116 | | 8.29000 | 102.11862 | | | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.46000 | | 112.32995 | | 2.46000 | 112.69735 | | | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 9.06500 | | 96.91281 | | 9.06500 | 96.88933 | | | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 8.50000 | | 100.64201 | | 8.50000 | 100.61902 | | | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 10.50000 | | 100.05593 | | 10.50000 | 100.02797 | | | 0 | 10,000,000,000.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40260 | | | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 10.74000 | | 74.09009 | | 10.74000 | 74.06902 | | | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34256 | | | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36072 | | | 0 | 0.00 |
| SSN027 | On 25/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93762 | | | 0 | 0.00 |
| SSN028 | On 16/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52059 | | | 0 | 0.00 |
| SSN029 | On 07/12/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.81980 | | | 0 | 0.00 |
| SSN030 | On 24/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59533 | | | 0 | 0.00 |
| SSN031 | On 16/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| SSN033 | On 17/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.10930 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| SSN034 | On 02/06/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45051 | | | 0 | 0.00 |
| SY1234 | On 26/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.81993 | | | 0 | 0.00 |
| SY1235 | On 21/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.49195 | | | 0 | 0.00 |
| SY1237 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.05104 | | | 0 | 0.00 |
| SY1238 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.05070 | | | 0 | 0.00 |
| SY1239 | On 04/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.15540 | | | 0 | 0.00 |
| SY1240 | On 14/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.06084 | | | 0 | 0.00 |
| SY1241 | On 18/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.99572 | | | 0 | 0.00 |
| SY1242 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.00750 | | | 0 | 0.00 |
| SY1243 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.01032 | | | 0 | 0.00 |
| SY1244 | On 18/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.98978 | | | 0 | 0.00 |
| SY1246 | On 21/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.93661 | | | 0 | 0.00 |
| SY1247 | On 28/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.81113 | | | 0 | 0.00 |
| SY1248 | On 08/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.60865 | | | 0 | 0.00 |
| SY1249 | On 10/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.58101 | | | 0 | 0.00 |
| SY1250 | On 16/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.48539 | | | 0 | 0.00 |
| SY1251 | On 22/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.42406 | | | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 6.45500 | | 104.42177 | | 6.45500 | 104.40363 | | | 0 | 0.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 9.11000 | | 101.31687 | | 9.11000 | 101.29221 | | | 0 | 0.00 |
| T12A10 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65031 | | | 0 | 0.00 |
| T12A11 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69750 | | | 0 | 0.00 |
| T12A12 | On 21/02/2048 | Spot Bond | 9.62500 | | 94.89850 | | 9.62500 | 94.87397 | | | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | | 58.46115 | | 100.00000 | 58.31953 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20924 | | | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94497 | | | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40469 | | | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00006 | | | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00009 | | | 0 | 0.00 |
| TFS131 | On 20/11/2015 | Spot Bond | 100.00000 | 85.17390 | | 100.00000 | 100.00000 | | | 800,000,000 | 400,000,000.00 |
| TFS132 | On 29/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.04828 | | | 800,000,000 | 200,000,000.00 |
| TFS133 | On 28/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04096 | | | 0 | 0.00 |
| TFS134 | On 28/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02930 | | | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05948 | | | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 8.05500 | 104.15970 | | 8.05500 | 104.13697 | | | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27808 | | | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31220 | | | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | 103.36526 | | 7.83000 | 103.34334 | | | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25930 | | | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30196 | | | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.41040 | | | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25930 | | | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30196 | | | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | 86.45427 | | 7.16000 | 103.05797 | | | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38553 | | | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37870 | | | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54225 | | | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52012 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.18730 | | | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.11111 | | | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.25760 | | | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31220 | | | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | | 103.75094 | | 8.73000 | 103.72645 | | | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99966 | | | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30196 | | | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | 9.22500 | | 91.40193 | | 9.22500 | 100.81104 | | | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82942 | | | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31914 | | | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38894 | | | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.37018 | | | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38092 | | | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53885 | | | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53205 | | | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.49073 | | | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.06876 | | | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.07554 | | | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.06465 | | | 0 | 0.00 |
| TH12A1 | On 21/08/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64175 | | | 0 | 0.00 |
| TH12A2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66314 | | | 0 | 0.00 |
| TH12A3 | On 21/08/2019 | Spot Bond | 9.57500 | | 100.69162 | | 9.57500 | 101.67642 | | | 0 | 0.00 |
| TH12A4 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65031 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| TH12A5 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68023 | | | 0 | 0.00 |
| TH12A6 | On 21/08/2019 | Spot Bond | 9.48500 | | 99.66733 | | 9.48500 | 99.64182 | | | 0 | 0.00 |
| TH12A7 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66291 | | | 0 | 0.00 |
| TH12A8 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69750 | | | 0 | 0.00 |
| TH12A9 | On 21/02/2048 | Spot Bond | 9.59500 | | 87.69906 | | 9.59500 | 98.52242 | | | 0 | 0.00 |
| TH12B1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71865 | | | 0 | 0.00 |
| TH12B2 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71865 | | | 0 | 0.00 |
| TH12B3 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73639 | | | 0 | 0.00 |
| TH12B4 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73639 | | | 0 | 0.00 |
| TH12C1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78682 | | | 0 | 0.00 |
| TH12C2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78682 | | | 0 | 0.00 |
| TH12C3 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80545 | | | 0 | 0.00 |
| TH12C4 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80459 | | | 0 | 0.00 |
| TH12D1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06194 | | | 0 | 0.00 |
| TH12D2 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06194 | | | 0 | 0.00 |
| TH12D3 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27383 | | | 0 | 0.00 |
| TH12D4 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.07984 | | | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32085 | | | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | | 6.79378 | | 101.06155 | 6.77699 | | | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|-------------------|
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48602 | | | 0 | 0.00 | |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29510 | | | 0 | 0.00 | |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.67030 | | | 0 | 0.00 | |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29510 | | | 0 | 0.00 | |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31227 | | | 0 | 0.00 | |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32085 | | | 0 | 0.00 | |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28480 | | | 0 | 0.00 | |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31227 | | | 0 | 0.00 | |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40667 | | | 0 | 0.00 | |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40667 | | | 0 | 0.00 | |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40667 | | | 0 | 0.00 | |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.54390 | | | 0 | 0.00 | |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.57820 | | | 0 | 0.00 | |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53533 | | | 0 | 0.00 | |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.22035 | | | 0 | 0.00 | |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.26310 | | | 0 | 0.00 | |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.24600 | | | 0 | 0.00 | |
| TL20 | On 22/02/2020 | Spot Bond | 9.85500 | | 88.03292 | | 9.85500 | 87.97706 | | | 0 | 0.00 | |
| TL20/R207 | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 | |
| TN17 | On 14/11/2017 | Spot Bond | 8.51000 | | 102.56030 | | 8.51000 | 102.53708 | | | 0 | 10,850,000,000.00 | |
| TN20 | On 17/09/2020 | Spot Bond | 9.84000 | | 105.41500 | | 9.84000 | 105.38749 | | | 0.00 | 1,550,000,000 | 13,285,200,000.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | | 1.71102 | | 100.00000 | 1.70683 | | | 0 | 0.00 | |
| TN23 | On 06/11/2023 | Spot Bond | 10.02000 | | 105.73343 | | 10.02000 | 105.70534 | | | 0.00 | 1,000,000,000 | 9,370,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| TN25 | On 19/08/2025 | Spot Bond | 10.22000 | | 98.74320 | | 10.22000 | 98.71601 | | | 97,265,000 | 12,547,265,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 10.26000 | | 91.52979 | | 10.26000 | 91.50492 | | | 0 | 8,870,000,000.00 |
| TN30 | On 09/10/2030 | Spot Bond | 10.61000 | | 101.29540 | | 10.61000 | 101.26679 | | | 0 | 1,720,000,000.00 |
| TN40 | On 09/10/2040 | Spot Bond | 10.91500 | | 100.75949 | | 10.91500 | 100.73024 | | | 0 | 2,500,000,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24035 | | | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49934 | | | 0 | 12,426,000.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.79136 | | | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81096 | | | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81295 | | | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.90949 | | | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10955 | | | 0 | 0.00 |
| TORQ7 | On 15/08/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81199 | | | 0 | 0.00 |
| TPDA01/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.23700 | | 10.00000 | 110.20900 | | | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53149 | | | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.56264 | | | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39078 | | | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16012 | | | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | | 99.80655 | | 10.00000 | 99.77894 | | | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | | 99.81136 | | 9.75000 | 99.78444 | | | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | | 9.81497 | | 100.00000 | 9.78881 | | | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.93699 | | | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.05370 | | | 0 | 0.00 |
| TRAA3U | On 14/06/2024 | Spot Bond | 100.00000 | | 7.81420 | | 100.00000 | 7.79528 | | | 0 | 0.00 |
| TRAA4U | On 14/06/2024 | Spot Bond | 100.00000 | | 8.32503 | | 100.00000 | 8.30487 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| TRAB1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.11845 | | | 0 | 0.00 |
| TRAB2U | On 14/06/2024 | Spot Bond | 100.00000 | | 8.63153 | | 100.00000 | 8.61062 | | | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.13138 | | | 0 | 0.00 |
| TRAC2U | On 14/06/2024 | Spot Bond | 100.00000 | | 8.88694 | | 100.00000 | 8.86541 | | | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.49248 | | | 0 | 0.00 |
| TRAD2U | On 14/06/2024 | Spot Bond | 100.00000 | | 12.00299 | | 100.00000 | 11.97391 | | | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.28402 | | | 0 | 0.00 |
| TRAE2U | On 14/06/2024 | Spot Bond | 100.00000 | | 15.42553 | | 100.00000 | 15.38817 | | | 0 | 0.00 |
| TSE01U | On 31/07/2019 | Spot Bond | 100.00000 | | 12.99426 | | 100.00000 | 12.96278 | | | 0 | 0.00 |
| TSP170 | On 09/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.68348 | | | 0 | 0.00 |
| TSP171 | On 23/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.43316 | | | 800,000,000 | 200,000,000.00 |
| TSP172 | On 06/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.16944 | | | 0 | 0.00 |
| TSP173 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.89797 | | | 0 | 0.00 |
| TSP174 | On 03/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.63213 | | | 5,600,000,000 | 1,400,000,000.00 |
| TSP175 | On 17/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.74456 | | | 0 | 0.00 |
| TSP177 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.55606 | | | 0 | 0.00 |
| TSP178 | On 29/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.57759 | | | 0 | 0.00 |
| TSP179 | On 26/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.09178 | | | 0 | 0.00 |
| TSP180 | On 10/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.77344 | | | 0 | 0.00 |
| TSP181 | On 21/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.08153 | | | 0 | 0.00 |
| TSP183 | On 04/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.85756 | | | 0 | 0.00 |
| TSP184 | On 18/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.51278 | | | 0 | 0.00 |
| TSP185 | On 03/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.19347 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| TSP186 | On 17/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.82672 | | | 0 | 0.00 |
| TSP187 | On 25/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95049 | | | 0 | 0.00 |
| TSP188 | On 31/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.55754 | | | 0 | 0.00 |
| TSP189 | On 12/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.40494 | | | 0 | 0.00 |
| TSP190 | On 12/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.80361 | | | 0 | 0.00 |
| TSP191 | On 26/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.47479 | | | 0 | 0.00 |
| TSP192 | On 09/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.12844 | | | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | 14.03278 | | 100.00000 | 13.99878 | | | 0 | 0.00 |
| TWC083 | On 28/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.60822 | | | 0 | 0.00 |
| TWC089 | On 22/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62254 | | | 0 | 0.00 |
| TWC090 | On 21/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| TWC092 | On 10/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24811 | | | 0 | 0.00 |
| TWC093 | On 13/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21245 | | | 0 | 0.00 |
| TWC094 | On 15/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17679 | | | 0 | 0.00 |
| TWC095 | On 16/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16482 | | | 0 | 0.00 |
| TWC096 | On 24/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12330 | | | 0 | 0.00 |
| TWC097 | On 27/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07129 | | | 0 | 0.00 |
| TWC098 | On 06/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77550 | | | 0 | 0.00 |
| TWC099 | On 18/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63048 | | | 0 | 0.00 |
| TWC100 | On 21/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50055 | | | 0 | 0.00 |
| TWC101 | On 26/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36071 | | | 0 | 0.00 |
| TWC102 | On 24/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46836 | | | 0 | 0.00 |
| TWC103 | On 25/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49599 | | | 0 | 300,000,000.00 |
| TWCJ18 | On 13/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35031 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| TWCJ19 | On 26/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.39907 | | 0.00 | | 0 | 0.00 |
| TWCM18 | On 13/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.24039 | | 0.00 | | 0 | 0.00 |
| TWCM19 | On 26/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.36729 | | 0.00 | | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.51000 | | 108.39599 | 9.51000 | 108.36863 | | 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 | | 7.63569 | 100.00000 | 7.62041 | | 0.00 | | 0 | 0.00 |
| VJA02U | On 20/04/2023 | Spot Bond | 100.00000 | | 7.51512 | 100.00000 | 7.48292 | | 0.00 | | 0 | 0.00 |
| VJB01U | On 20/01/2023 | Spot Bond | 100.00000 | | 7.45945 | 100.00000 | 7.44452 | | 0.00 | | 0 | 0.00 |
| VJB02U | On 20/04/2023 | Spot Bond | 100.00000 | | 7.42978 | 100.00000 | 7.39795 | | 0.00 | | 0 | 0.00 |
| VKC06 | On 29/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.87838 | | 0.00 | | 0 | 0.00 |
| VKC07 | On 04/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.83195 | | 0.00 | | 0 | 0.00 |
| VKC07U | On 04/09/2015 | Spot Bond | 100.00000 | | 83.33333 | 100.00000 | 83.14351 | | 0.00 | | 0 | 0.00 |
| VKC08 | On 28/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.72403 | | 0.00 | | 0 | 0.00 |
| VKC09 | On 25/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.93976 | | 0.00 | | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.95153 | | 0.00 | | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.95282 | | 0.00 | | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.86701 | | 0.00 | | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.86332 | | 0.00 | | 0 | 0.00 |
| VKE06 | On 08/05/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.93696 | | 0.00 | | 0 | 0.00 |
| VKE07 | On 08/06/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.29366 | | 0.00 | | 0 | 0.00 |
| VPA01U | On 20/01/2023 | Spot Bond | 100.00000 | | 7.16916 | 100.00000 | 7.15481 | | 0.00 | | 0 | 0.00 |
| VPA02U | On 20/04/2023 | Spot Bond | 100.00000 | | 7.19780 | 100.00000 | 7.16696 | | 0.00 | | 0 | 0.00 |
| VPB01U | On 20/01/2023 | Spot Bond | 100.00000 | | 6.99291 | 100.00000 | 6.97892 | | 0.00 | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|----------------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-----------------------|---------------------------|
| VPB02U | On 20/04/2023 | Spot Bond | 100.00000 | | 7.11246 | 100.00000 | 7.08198 | | | | 0 | 0.00 | |
| WRS1U | On 25/11/2029 | Spot Bond | 100.00000 | | 0.00032 | 100.00000 | 0.00032 | | | | 0 | 0.00 | |
| WS04 | On 30/05/2016 | Spot Bond | 7.19500 | | 105.51718 | 7.19500 | 105.49691 | | | | 0 | 8,900,000,000.00 | |
| WS05 | On 01/08/2018 | Spot Bond | 1.12000 | | 245.23382 | 1.12000 | 245.11017 | | | | 0 | 0.00 | |
| WSP2 | On 28/05/2017 | Spot Bond | 7.91000 | | 102.54088 | 7.91000 | 102.51926 | | | | 61,980,992,700 | 26,980,992,700.00 | |
| WSP3 | On 28/05/2019 | Spot Bond | 8.31000 | | 102.89823 | 8.31000 | 102.87546 | | | | 0 | 0.00 | |
| WSP4 | On 28/05/2020 | Spot Bond | 8.60000 | | 102.20444 | 8.60000 | 102.18106 | | | | 0 | 0.00 | |
| WSP5 | On 28/05/2021 | Spot Bond | 8.81000 | | 101.48730 | 8.81000 | 101.46353 | | | | 0 | 2,700,000,000.00 | |
| Z014 | On 30/06/2015 | Spot Bond | 5.94500 | | 99.88612 | 5.94500 | 99.86987 | | | | 0 | 0.00 | |
| Z020 | On 19/10/2015 | Spot Bond | 5.87500 | | 98.13609 | 5.87500 | 98.12059 | | | | 0 | 0.00 | |
| Z071 | On 01/07/2015 | Spot Bond | 5.94500 | | 99.86987 | 5.94500 | 99.85363 | | | | 0 | 0.00 | |
| Z083 | On 30/09/2019 | Spot Bond | 7.70000 | | 72.43035 | 7.70000 | 72.41548 | | | | 0 | 0.00 | |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | | 75.41322 | 100.00000 | 75.25773 | | | | 0 | 0.00 | |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | | 42.22486 | 100.00000 | 42.14474 | | | | 0 | 0.00 | |
| Total for j-Bonds : | | | | | | | | | | | 0.00 | '4,203,409,500 | i85 482 027 200.00 |
| Grand Total: | | | | | | | | | | | 0.00 | '4,203,557,242 | i85 485 206 370.00 |