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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2015

| 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 25/06/2015 | Any day expiry | | 12.06990 | 12.06990 | | 12.15690 | 12.15690 | | 15.43 | 1,300 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | 12.09100 | 12.09100 | | 12.15690 | 12.15690 | | 15.51 | 0 | 4,394.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 0.00030 | 0.00000 | 0.00020 | 0.00000 | 0.000 | 49.10 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 11.15 | Put | 0.00500 | 0.00001 | 0.01010 | 0.00001 | 0.005 | 41.15 | 0 | 250.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 12.46 | Call | 0.23830 | 0.00024 | 2.84110 | 0.00284 | 0.238 | 22.42 | 0 | 250.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 0.00000 | 0.00000 | 0.03870 | 0.00004 | 0.000 | 22.25 | 0 | 300.00 |
| \$ / R | On 29/06/2015 | Any day expiry | | 12.09110 | 12.09110 | | 12.16110 | 12.16110 | | 12.75 | 0 | 0.00 |
| \$ / R | On 29/06/2015 | Any day expiry | 12.45 | Call | 4.06100 | 0.00406 | 8.43460 | 0.00843 | 4.061 | 16.60 | 0 | 2,000.00 |
| \$ / R | On 30/06/2015 | Any day expiry | | 12.08710 | 12.08710 | | 12.16240 | 12.16240 | | 13.09 | 0 | 15,883.00 |
| \$ / R | On 02/07/2015 | Any day expiry | | 12.09070 | 12.09070 | | 12.16490 | 12.16490 | | 13.45 | 0 | 0.00 |
| \$ / R | On 02/07/2015 | Any day expiry | 11.80 | Put | 15.30980 | 0.01531 | 9.47830 | 0.00948 | 15.310 | 15.17 | 0 | 5,500.00 |
| \$ / R | On 02/07/2015 | Any day expiry | 12.33 | Put | 261.92350 | 0.26192 | 202.28020 | 0.20228 | 261.923 | 14.79 | 0 | 10,000.00 |
| \$ / R | On 02/07/2015 | Any day expiry | 12.60 | Call | 3.80730 | 0.00381 | 7.00480 | 0.00700 | 3.807 | 16.38 | 0 | 5,500.00 |
| \$ / R | On 06/07/2015 | Any day expiry | | 12.09790 | 12.09790 | | 12.17000 | 12.17000 | | 12.76 | 0 | 400.00 |
| \$ / R | On 06/07/2015 | Any day expiry | 12.38 | Call | 29.05340 | 0.02905 | 44.84460 | 0.04484 | 29.053 | 14.32 | 0 | 5,500.00 |
| \$ / R | On 07/07/2015 | Any day expiry | | 12.09970 | 12.09970 | | 12.17240 | 12.17240 | | 12.80 | 0 | 0.00 |
| \$ / R | On 07/07/2015 | Any day expiry | 12.15 | Call | 91.25510 | 0.09126 | 127.52190 | 0.12752 | 91.255 | 13.07 | 0 | 15,000.00 |
| \$ / R | On 13/07/2015 | Any day expiry | | 12.11280 | 12.11280 | | 12.18690 | 12.18690 | | 12.61 | 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 20/07/2015 | Any day expiry | | 12.12800 | 12.12800 | | 12.20370 | 12.20370 | | 12.74 | 0.00 | 0 | 3,096.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | 12.14760 | 12.14760 | | 12.22490 | 12.22490 | | 12.81 | 0.00 | 0 | 750.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 0.87510 | 0.00088 | 0.89050 | 0.00089 | 0.875 | 15.05 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 11.15 | Put | 3.76080 | 0.00376 | 3.46730 | 0.00347 | 3.761 | 13.78 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 12.71 | Call | 49.34310 | 0.04934 | 66.02440 | 0.06602 | 49.343 | 15.10 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 12.97 | Call | 27.62140 | 0.02762 | 37.45080 | 0.03745 | 27.621 | 16.33 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 12.97 | Put | 850.02140 | 0.85002 | 782.55080 | 0.78255 | 850.021 | 16.33 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 0.01700 | 0.00002 | 0.01670 | 0.00002 | 0.017 | 24.49 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/08/2015 | Any day expiry | | 12.17710 | 12.17710 | | 12.25480 | 12.25480 | | 13.07 | 0.00 | 0 | 750.00 |
| \$ / R | On 25/08/2015 | Any day expiry | | 12.20450 | 12.20450 | | 12.28260 | 12.28260 | | 13.11 | 0.00 | 0 | 51.00 |
| \$ / R | On 25/08/2015 | Any day expiry | 12.50 | Call | 160.59260 | 0.16059 | 190.77630 | 0.19078 | 160.593 | 14.11 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 26/08/2015 | Any day expiry | | 12.20660 | 12.20660 | | 12.28470 | 12.28470 | | 13.13 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2015 | Any day expiry | 13.11 | Call | 63.06450 | 0.06306 | 76.85430 | 0.07685 | 63.064 | 16.33 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 26/08/2015 | Any day expiry | 13.11 | Put | 966.46450 | 0.96646 | 902.15430 | 0.90215 | 966.464 | 16.33 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | 12.20870 | 12.20870 | | 12.28690 | 12.28690 | | 13.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 4.71020 | 0.00471 | 4.55070 | 0.00455 | 4.710 | 14.23 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 11.15 | Put | 13.31890 | 0.01332 | 12.14340 | 0.01214 | 13.319 | 13.25 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 12.97 | Call | 79.30880 | 0.07931 | 96.15700 | 0.09616 | 79.309 | 15.77 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 3.42480 | 0.00342 | 5.43440 | 0.00543 | 3.425 | 29.00 | 0.00 | 0 | 300.00 |
| \$ / R | On 31/08/2015 | Any day expiry | | 12.21710 | 12.21710 | | 12.29540 | 12.29540 | | 13.12 | 0.00 | 0 | 600.00 |
| \$ / R | On 10/09/2015 | Any day expiry | | 12.23810 | 12.23810 | | 12.31670 | 12.31670 | | 13.41 | 0.00 | 0 | 285.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | | 12.24650 | 12.24650 | | 12.32530 | 12.32530 | | 13.42 | 0.00 | 35,303 | 602,567.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 4.92300 | 0.00492 | 4.65750 | 0.00466 | 4.923 | 14.86 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call | 1,651.93410 | 1.65193 | 1,730.42250 | 1.73042 | 1,651.934 | 14.75 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put | 13.73360 | 0.01373 | 12.54420 | 0.01254 | 13.734 | 13.65 | 0.00 | 0 | 24,142.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call | 1,260.91140 | 1.26091 | 1,338.44390 | 1.33844 | 1,260.911 | 13.60 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Put | 14.41140 | 0.01441 | 13.14390 | 0.01314 | 14.411 | 13.60 | 0.00 | 0 | 59,545.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.17 | Call | 1,099.49380 | 1.09949 | 1,175.97700 | 1.17598 | 1,099.494 | 13.29 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.20 | Put | 25.02090 | 0.02502 | 22.45000 | 0.02245 | 25.021 | 13.25 | 0.00 | 0 | 8,775.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.24 | Put | 27.96520 | 0.02797 | 25.02190 | 0.02502 | 27.965 | 13.20 | 0.00 | 0 | 48,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.29 | Put | 32.06680 | 0.03207 | 28.60050 | 0.02860 | 32.067 | 13.13 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.50 | Put | 55.45380 | 0.05545 | 48.96170 | 0.04896 | 55.454 | 12.84 | 0.00 | 0 | 27,540.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.54 | Put | 61.24660 | 0.06125 | 54.00430 | 0.05400 | 61.247 | 12.79 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.60 | Call | 717.37920 | 0.71738 | 787.69100 | 0.78769 | 717.379 | 12.71 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.60 | Put | 70.87920 | 0.07088 | 62.39100 | 0.06239 | 70.879 | 12.71 | 0.00 | 0 | 540.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.62 | Put | 74.35580 | 0.07436 | 65.42070 | 0.06542 | 74.356 | 12.68 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.75 | Put | 105.21330 | 0.10521 | 90.52740 | 0.09053 | 105.213 | 12.77 | 0.00 | 0 | 1,585.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.80 | Put | 119.76040 | 0.11976 | 103.40930 | 0.10341 | 119.760 | 12.84 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call | 437.58000 | 0.43758 | 492.64280 | 0.49264 | 437.580 | 13.09 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Put | 191.08000 | 0.19108 | 167.34280 | 0.16734 | 191.080 | 13.09 | 0.00 | 0 | 46,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.04 | Call | 414.42650 | 0.41443 | 467.90850 | 0.46791 | 414.427 | 13.15 | 0.00 | 0 | 1,139.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.06 | Call | 403.17660 | 0.40318 | 0.00000 | 0.00000 | 403.177 | 13.17 | 0.00 | 3,717 | 3,717.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.08 | Call | 392.14350 | 0.39214 | 444.01600 | 0.44402 | 392.143 | 13.20 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.10 | Call | 381.32690 | 0.38133 | 432.38820 | 0.43239 | 381.327 | 13.22 | 0.00 | 0 | 40.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.13 | Call | 365.50670 | 0.36551 | 415.34230 | 0.41534 | 365.507 | 13.26 | 0.00 | 0 | 1,237.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.20 | Call | 330.46660 | 0.33047 | 377.41670 | 0.37742 | 330.467 | 13.35 | 0.00 | 0 | 40.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.23 | Call | 316.24330 | 0.31624 | 361.95150 | 0.36195 | 316.243 | 13.39 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.30 | Put | 340.48670 | 0.34049 | 302.38390 | 0.30238 | 340.487 | 13.57 | 0.00 | 0 | 3,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.40 | Put | 404.09630 | | 0.40410 | | 362.18350 | 0.36218 | 404.096 | 13.89 | 0 | 4,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.44 | Call | 237.33310 | | 0.23733 | | 272.76050 | 0.27276 | 237.333 | 14.01 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call | 218.73270 | | 0.21873 | | 252.04170 | 0.25204 | 218.733 | 14.20 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.62 | Call | 185.82150 | | 0.18582 | | 215.18380 | 0.21518 | 185.822 | 14.58 | 0 | 8,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.75 | Call | 155.88300 | | 0.15588 | | 181.40640 | 0.18141 | 155.883 | 14.98 | 0 | 650.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.90 | Call | 127.97700 | | 0.12798 | | 149.22000 | 0.14922 | 127.977 | 15.47 | 0 | 3,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Call | 112.97020 | | 0.11297 | | 132.03510 | 0.13204 | 112.970 | 15.83 | 0 | 4,650.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Put | 866.47020 | | 0.86647 | | 806.73510 | 0.80674 | 866.470 | 15.83 | 0 | 501.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 104.95330 | | 0.10495 | | 122.82770 | 0.12283 | 104.953 | 16.05 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.07 | Call | 103.68330 | | 0.10368 | | 121.36720 | 0.12137 | 103.683 | 16.08 | 0 | 20,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.10 | Call | 99.98120 | | 0.09998 | | 117.10670 | 0.11711 | 99.981 | 16.19 | 0 | 20,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.15 | Call | 94.15480 | | 0.09415 | | 110.39220 | 0.11039 | 94.155 | 16.37 | 0 | 1,585.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.25 | Put | 1,087.18160 | | 1.08718 | | 1,022.99100 | 1.02299 | 1,087.182 | 16.73 | 0 | 501.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.40 | Call | 70.50480 | | 0.07050 | | 83.01110 | 0.08301 | 70.505 | 17.26 | 0 | 8,775.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.00 | Call | 37.60490 | | 0.03760 | | 44.73360 | 0.04473 | 37.605 | 19.35 | 0 | 92,500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.30 | Call | 28.56980 | | 0.02857 | | 34.11270 | 0.03411 | 28.570 | 20.39 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.45 | Call | 25.15080 | | 0.02515 | | 30.07770 | 0.03008 | 25.151 | 20.91 | 0 | 48,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call | 22.63700 | | 0.02264 | | 27.10630 | 0.02711 | 22.637 | 21.36 | 0 | 22,320.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 12.27580 | | 12.27580 | | 12.35510 | 12.35510 | | 13.52 | 0 | 1,950.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 12.72790 | | 0.01273 | | 11.73520 | 0.01174 | 12.728 | 14.17 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.15 | Put | 28.88030 | | 0.02888 | | 25.57870 | 0.02558 | 28.880 | 13.40 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.40 | Put | 53.19170 | | 0.05319 | | 47.27530 | 0.04728 | 53.192 | 13.08 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 13.27 | Call | 107.11640 | | 0.10712 | | 123.16560 | 0.12317 | 107.116 | 16.74 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 14.00 | Call | 53.29680 | | 0.05330 | | 61.70320 | 0.06170 | 53.297 | 19.19 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 11.55930 | | 0.01156 | | 14.22460 | 0.01422 | 11.559 | 28.53 | 0 | 300.00 |
| \$ / R | On 30/09/2015 | Any day expiry | | | 12.28010 | | 12.28010 | | 12.35950 | 12.35950 | | 13.70 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 12.34110 | | 12.34110 | | 12.42060 | 12.42060 | | 14.02 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 22.61070 | | 0.02261 | | 20.13060 | 0.02013 | 22.611 | 14.28 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 11.15 | Put | 43.64450 | | 0.04364 | | 38.41580 | 0.03842 | 43.644 | 13.51 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 13.56 | Call | 129.61340 | | 0.12961 | | 144.48890 | 0.14449 | 129.613 | 17.57 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 22.22180 | | 0.02222 | | 24.78100 | 0.02478 | 22.222 | 27.82 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 12.40200 | | 12.40200 | | 12.48180 | 12.48180 | | 14.21 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 32.45780 | | 0.03246 | | 29.50420 | 0.02950 | 32.458 | 14.37 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 11.15 | Put | 55.73930 | | 0.05574 | | 50.76200 | 0.05076 | 55.739 | 13.51 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.85 | Call | 146.09370 | | 0.14609 | | 159.92570 | 0.15993 | 146.094 | 18.27 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 25.54890 | | 0.02555 | | 30.77330 | 0.03077 | 25.549 | 27.16 | 0 | 300.00 |
| \$ / R | On 08/12/2015 | Any day expiry | | | 12.43030 | | 12.43030 | | 12.51020 | 12.51020 | | 14.33 | 0 | 276.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | | | 12.43680 | | 12.43680 | | 12.51680 | 12.51680 | | 14.35 | 19,126 | 135,406.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 1,534.35620 | | 1.53436 | | 1,609.74990 | 1.60975 | 1,534.356 | 14.06 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 47.55620 | | 0.04756 | | 42.94990 | 0.04295 | 47.556 | 14.06 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 1,487.89660 | | 1.48790 | | 1,562.94460 | 1.56294 | 1,487.897 | 13.94 | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 1,304.74530 | | 1.30475 | | 1,378.14620 | 1.37815 | 1,304.745 | 13.46 | 0 | 39,422.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 1,134.43640 | | 1.13444 | | 1,203.31900 | 1.20332 | 1,134.436 | 13.36 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.60 | Put | 136.69660 | | 0.13670 | | 121.79570 | 0.12180 | 136.697 | 13.26 | 0 | 800.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 138.92560 | | 0.13893 | | 123.81560 | 0.12382 | 138.926 | 13.25 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put | 173.09490 | | 0.17309 | | 154.89460 | 0.15489 | 173.095 | 13.18 | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put | 186.70190 | | 0.18670 | | 167.31990 | 0.16732 | 186.702 | 13.16 | 0 | 1,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.90 | Put | 219.96470 | | 0.21996 | | 194.39330 | 0.19439 | 219.965 | 13.23 | 0 | 8,210.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------|------------------|---------------|
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put | 260.69880 | 0.26070 | 232.22050 | 0.23222 | 260.699 | 13.44 | 0.00 | 0 | 121,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.10 | Call | 642.16460 | 0.64216 | 690.78900 | 0.69079 | 642.165 | 13.64 | 0.00 | 0 | 537.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call | 615.94380 | 0.61594 | 663.12960 | 0.66313 | 615.944 | 13.74 | 0.00 | 0 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.16 | Call | 610.81500 | 0.61081 | 657.71570 | 0.65772 | 610.815 | 13.76 | 0.00 | 0 | 750.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.20 | Call | 590.67300 | 0.59067 | 636.43220 | 0.63643 | 590.673 | 13.84 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.56 | Put | 560.69560 | 0.56070 | 515.70970 | 0.51571 | 560.696 | 14.64 | 0.00 | 2,000 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.57 | Call | 434.01250 | 0.43401 | 468.78470 | 0.46878 | 434.013 | 14.67 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 310.23780 | 0.31024 | 336.11820 | 0.33612 | 310.238 | 15.83 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 287.86320 | 0.28786 | 311.90620 | 0.31191 | 287.863 | 16.11 | 0.00 | 0 | 13,241.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 267.57500 | 0.26758 | 289.90500 | 0.28991 | 267.575 | 16.39 | 0.00 | 0 | 677.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Call | 232.15660 | 0.23216 | 251.66990 | 0.25167 | 232.157 | 16.94 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 225.81630 | 0.22582 | 244.81540 | 0.24482 | 225.816 | 17.05 | 0.00 | 0 | 39,422.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Call | 216.72200 | 0.21672 | 234.98600 | 0.23499 | 216.722 | 17.22 | 0.00 | 0 | 13,737.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.66 | Call | 194.74320 | 0.19474 | 211.21380 | 0.21121 | 194.743 | 17.67 | 0.00 | 1,000 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 125.68610 | 0.12569 | 136.36080 | 0.13636 | 125.686 | 19.57 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call | 97.98040 | 0.09798 | 106.19850 | 0.10620 | 97.980 | 20.83 | 0.00 | 0 | 8,200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call | 92.67230 | 0.09267 | 99.65710 | 0.09966 | 92.672 | 21.22 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call | 92.40230 | 0.09240 | 98.23840 | 0.09824 | 92.402 | 21.37 | 0.00 | 0 | 61,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call | 89.17610 | 0.08918 | 94.12800 | 0.09413 | 89.176 | 25.23 | 0.00 | 0 | 53,000.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 12.45860 | 12.45860 | 12.53860 | 12.53860 | | 14.32 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 41.16020 | 0.04116 | 37.47380 | 0.03747 | 41.160 | 14.39 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 66.65580 | 0.06666 | 60.84710 | 0.06085 | 66.656 | 13.55 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 157.27150 | 0.15727 | 169.97310 | 0.16997 | 157.271 | 18.91 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 30.26700 | 0.03027 | 34.07280 | 0.03407 | 30.267 | 26.97 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/01/2016 | Any day expiry | | | 12.53990 | 12.53990 | 12.62170 | 12.62170 | | 14.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 207.66170 | 0.20766 | 188.04860 | 0.18805 | 207.662 | 13.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 12.97 | Call | 418.87290 | 0.41887 | 449.80440 | 0.44980 | 418.873 | 15.59 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.11 | Call | 382.93000 | 0.38293 | 411.53470 | 0.41153 | 382.930 | 15.95 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 179.09330 | 0.17909 | 192.88180 | 0.19288 | 179.093 | 19.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/02/2016 | Any day expiry | | | 12.57520 | 12.57520 | 12.65790 | 12.65790 | | 14.61 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 161.59440 | 0.16159 | 146.00720 | 0.14601 | 161.594 | 13.20 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 150.44500 | 0.15044 | 156.42170 | 0.15642 | 150.445 | 22.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/02/2016 | Any day expiry | | | 12.60390 | 12.60390 | 12.68730 | 12.68730 | | 14.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 11.80 | Put | 217.72690 | 0.21773 | 199.00070 | 0.19900 | 217.727 | 13.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 14.84 | Call | 187.05410 | 0.18705 | 200.92130 | 0.20092 | 187.054 | 19.98 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 12.63690 | 12.63690 | 12.72120 | 12.72120 | | 14.65 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 12.64360 | 12.64360 | 12.72800 | 12.72800 | | 14.63 | 0.00 | 2,007 | 7,479.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put | 84.25770 | 0.08426 | 77.39490 | 0.07739 | 84.258 | 13.72 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put | 157.72580 | 0.15773 | 142.84660 | 0.14285 | 157.726 | 13.11 | 0.00 | 0 | 42,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 222.93940 | 0.22294 | 203.55720 | 0.20356 | 222.939 | 13.15 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 231.85070 | 0.23185 | 211.88920 | 0.21189 | 231.851 | 13.16 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put | 256.79360 | 0.25679 | 235.25640 | 0.23526 | 256.794 | 13.17 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 269.91790 | 0.26992 | 247.57120 | 0.24757 | 269.918 | 13.18 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put | 335.57480 | 0.33557 | 305.88090 | 0.30588 | 335.575 | 13.43 | 0.00 | 0 | 786.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 312.20790 | 0.31221 | 335.12090 | 0.33512 | 312.208 | 17.77 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 262.59940 | 0.26260 | 282.02260 | 0.28202 | 262.599 | 18.62 | 0.00 | 0 | 43,156.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 232.51930 | 0.23252 | 249.72950 | 0.24973 | 232.519 | 19.26 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 178.09140 | 0.17809 | 187.71610 | 0.18772 | 178.091 | 22.95 | 0.00 | 0 | 1,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------|------------------|---------------|
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 173.18240 | 0.17318 | 186.66210 | 0.18666 | 173.182 | 25.89 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call | 20.29680 | 0.02030 | 22.58450 | 0.02258 | 20.297 | 25.89 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 12.67660 | 12.67660 | 12.76200 | 12.76200 | | 14.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 11.80 | Put | 227.75280 | 0.22775 | 208.00160 | 0.20800 | 227.753 | 13.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 198.60920 | 0.19861 | 212.85090 | 0.21285 | 198.609 | 20.66 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | | | 12.74020 | 12.74020 | 12.82690 | 12.82690 | | 14.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 11.80 | Put | 235.45640 | 0.23546 | 215.83740 | 0.21584 | 235.456 | 13.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 228.29870 | 0.22830 | 239.39970 | 0.23940 | 228.299 | 22.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 12.81060 | 12.81060 | 12.89890 | 12.89890 | | 14.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 243.16370 | 0.24316 | 221.37050 | 0.22137 | 243.164 | 13.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 265.29150 | 0.26529 | 269.13840 | 0.26914 | 265.292 | 23.69 | 0.00 | 0 | 250.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | | 12.83330 | 12.83330 | 12.92210 | 12.92210 | | 15.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 387.32930 | 0.38733 | 357.46480 | 0.35746 | 387.329 | 13.48 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 282.22920 | 0.28223 | 294.09030 | 0.29409 | 282.229 | 20.91 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 12.84010 | 12.84010 | 12.92900 | 12.92900 | | 15.09 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 12.84920 | 12.84920 | 12.93830 | 12.93830 | | 15.08 | 0.00 | 0 | 3,520.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put | 371.70370 | 0.37170 | 344.10700 | 0.34411 | 371.704 | 13.44 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 337.49430 | 0.33749 | 355.81140 | 0.35581 | 337.494 | 19.70 | 0.00 | 0 | 330.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 12.88330 | 12.88330 | 12.97290 | 12.97290 | | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 246.66790 | 0.24667 | 225.23860 | 0.22524 | 246.668 | 13.14 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 300.56790 | 0.30057 | 309.10190 | 0.30910 | 300.568 | 25.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 12.94490 | 12.94490 | 13.03390 | 13.03390 | | 15.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 253.95320 | 0.25395 | 232.84110 | 0.23284 | 253.953 | 13.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 295.03470 | 0.29503 | 310.07710 | 0.31008 | 295.035 | 25.44 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 13.00840 | 13.00840 | 13.09710 | 13.09710 | | 15.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 259.94210 | 0.25994 | 237.58440 | 0.23758 | 259.942 | 13.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 264.41500 | 0.26442 | 286.65320 | 0.28665 | 264.415 | 25.13 | 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 | | | 13.05920 | 13.05920 | 13.14760 | 13.14760 | | 15.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 13.07830 | 13.07830 | 13.16650 | 13.16650 | | 15.53 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 264.40710 | 0.26441 | 246.64990 | 0.24665 | 264.407 | 13.17 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 243.12270 | 0.24312 | 260.97140 | 0.26097 | 243.123 | 24.83 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 13.13760 | 13.13760 | 13.22540 | 13.22540 | | 15.70 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 269.58090 | 0.26958 | 253.62420 | 0.25362 | 269.581 | 13.19 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 227.91940 | 0.22792 | 240.00740 | 0.24001 | 227.919 | 24.74 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 13.20740 | 13.20740 | 13.29490 | 13.29490 | | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 275.41130 | 0.27541 | 259.52170 | 0.25952 | 275.411 | 13.22 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 206.11390 | 0.20611 | 224.36390 | 0.22436 | 206.114 | 24.49 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 13.24130 | 13.24130 | 13.32850 | 13.32850 | | 15.83 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 13.25190 | 13.25190 | 13.33900 | 13.33900 | | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 273.48180 | 0.27348 | 257.22890 | 0.25723 | 273.482 | 13.12 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 183.94150 | 0.18394 | 198.38150 | 0.19838 | 183.942 | 24.03 | 0.00 | 0 | 250.00 |
| \$ / R MAXI | On 14/09/2015 | Foreign Exchange Future | | | 12.24650 | 12.24650 | 12.32530 | 12.32530 | | 13.42 | 0.00 | 25 | 754.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 12.43680 | 12.43680 | 12.51680 | 12.51680 | | 14.35 | 0.00 | 25 | 89.00 |
| \$ / R MAXI | On 14/03/2016 | Foreign Exchange Future | | | 12.64360 | 12.64360 | 12.72800 | 12.72800 | | 14.63 | 0.00 | 5 | 41.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | | 12.84920 | 12.84920 | 12.93830 | 12.93830 | | 15.08 | 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 | |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|------------------|---------------|-----------|
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 19.26780 | | 19.26780 | | 19.36370 | 19.36370 | | 12.44 | 0.00 | 112 | 26,998.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.00 | Put | 72.55380 | | 0.07255 | | 67.72290 | 0.06772 | 72.554 | 12.79 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.16 | Put | 91.78060 | | 0.09178 | | 85.25680 | 0.08526 | 91.781 | 12.55 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.50 | Put | 157.44860 | | 0.15745 | | 141.04460 | 0.14104 | 157.449 | 12.36 | 0.00 | 0 | 18,900.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 20.50 | Call | 119.23210 | | 0.11923 | | 139.91230 | 0.13991 | 119.232 | 13.87 | 0.00 | 0 | 20,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 19.55510 | | 19.55510 | | 19.65270 | 19.65270 | | 13.30 | 0.00 | 1,000 | 2,743.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 17.87 | Put | 126.85300 | | 0.12685 | | 116.50380 | 0.11650 | 126.853 | 12.80 | 0.00 | 0 | 830.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.33 | Call | 444.89310 | | 0.44489 | | 478.26210 | 0.47826 | 444.893 | 14.25 | 0.00 | 8,250 | 8,250.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.77 | Call | 342.92130 | | 0.34292 | | 369.03940 | 0.36904 | 342.921 | 14.80 | 0.00 | 9,450 | 18,900.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 19.87040 | | 19.87040 | | 19.97400 | 19.97400 | | 13.66 | 0.00 | 400 | 875.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 20.18570 | | 20.18570 | | 20.29550 | 20.29550 | | 13.89 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/09/2015 | Foreign Exchange Future | | | 0.09914 | | 0.09914 | | 0.09923 | 0.09923 | | 11.67 | 0.00 | 0 | 20.00 |
| ¥ / R | On 11/12/2015 | Foreign Exchange Future | | | 0.10083 | | 0.10083 | | 0.10092 | 0.10092 | | 13.25 | 0.00 | 0 | 4,298.00 |
| ¥ / R | On 14/03/2016 | Foreign Exchange Future | | | 0.10277 | | 0.10277 | | 0.10288 | 0.10288 | | 13.66 | 0.00 | 0 | 0.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | | | 13.72960 | | 13.72960 | | 13.79830 | 13.79830 | | 12.36 | 0.00 | 2,141 | 45,211.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.26 | Put | 9.74540 | | 0.00975 | | 10.01790 | 0.01002 | 9.745 | 12.94 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.70 | Put | 31.11950 | | 0.03112 | | 29.15310 | 0.02915 | 31.119 | 12.25 | 0.00 | 0 | 7,900.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.90 | Put | 51.53980 | | 0.05154 | | 47.04400 | 0.04704 | 51.540 | 12.01 | 0.00 | 0 | 7,500.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.92 | Put | 54.10050 | | 0.05410 | | 0.00000 | 0.00000 | 54.101 | 11.99 | 0.00 | 18,000 | 9,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Put | 65.44660 | | 0.06545 | | 59.15570 | 0.05916 | 65.447 | 11.90 | 0.00 | 0 | 10,700.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 14.38 | Call | 130.41060 | | 0.13041 | | 0.00000 | 0.00000 | 130.411 | 13.92 | 0.00 | 12,000 | 6,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 14.60 | Call | 97.55790 | | 0.09756 | | 110.10500 | 0.11011 | 97.558 | 14.53 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 14.90 | Call | 66.74990 | | 0.06675 | | 76.26460 | 0.07626 | 66.750 | 15.36 | 0.00 | 0 | 7,500.00 |
| € / R | On 21/09/2015 | Any day expiry | | | 13.74750 | | 13.74750 | | 13.81640 | 13.81640 | | 12.52 | 0.00 | 0 | 0.00 |
| € / R | On 21/09/2015 | Any day expiry | 14.85 | Call | 83.59260 | | 0.08359 | | 94.48890 | 0.09449 | 83.593 | 15.22 | 0.00 | 0 | 1,000.00 |
| € / R | On 21/09/2015 | Any day expiry | 14.85 | Put | 1,186.09260 | | 1.18609 | 1,128.08890 | 1.12809 | 1.12809 | 1,186.093 | 15.22 | 0.00 | 0 | 1,000.00 |
| € / R | On 26/10/2015 | Any day expiry | | | 13.83970 | | 13.83970 | | 13.90920 | 13.90920 | | 12.94 | 0.00 | 0 | 0.00 |
| € / R | On 26/10/2015 | Any day expiry | 14.92 | Call | 142.53000 | | 0.14253 | | 155.81500 | 0.15582 | 142.530 | 15.36 | 0.00 | 0 | 1,000.00 |
| € / R | On 26/10/2015 | Any day expiry | 14.92 | Put | 1,222.83000 | | 1.22283 | 1,166.61500 | 1.16662 | 1.16662 | 1,222.830 | 15.36 | 0.00 | 0 | 1,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | | | 13.96340 | | 13.96340 | | 14.03330 | 14.03330 | | 13.23 | 0.00 | 100 | 34,827.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 135.77020 | | 0.13577 | | 123.51020 | 0.12351 | 135.770 | 12.38 | 0.00 | 0 | 6,682.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 466.51330 | | 0.46651 | | 429.09930 | 0.42910 | 466.513 | 13.16 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 86.48890 | | 0.08649 | | 94.85470 | 0.09485 | 86.489 | 18.75 | 0.00 | 0 | 6,682.00 |
| € / R | On 25/01/2016 | Any day expiry | | | 14.08720 | | 14.08720 | | 14.15890 | 14.15890 | | 13.46 | 0.00 | 0 | 0.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.85 | Call | 351.72800 | | 0.35173 | | 370.35860 | 0.37036 | 351.728 | 15.05 | 0.00 | 0 | 1,000.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.92 | Call | 336.87990 | | 0.33688 | | 354.91910 | 0.35492 | 336.880 | 15.20 | 0.00 | 0 | 1,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | | | 14.22510 | | 14.22510 | | 14.29990 | 14.29990 | | 13.56 | 0.00 | 500 | 3,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 14.49310 | | 14.49310 | | 14.57280 | 14.57280 | | 14.15 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 625.14180 | | 0.62514 | | 576.39430 | 0.57639 | 625.142 | 13.54 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 442.57920 | | 0.44258 | | 456.54030 | 0.45654 | 442.579 | 16.94 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 14.75850 | | 14.75850 | | 14.83630 | 14.83630 | | 14.61 | 0.00 | 0 | 0.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL37 | On 06/08/2015 | Index Future | | | 457.92900 | | 457.92900 | | 457.36200 | 457.36200 | | | 0.00 | 0 | 124.00 |
| AL37 | On 05/11/2015 | Index Future | | | 465.27700 | | 465.27700 | | 464.70700 | 464.70700 | | | 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 | |
|------------------|---------------|-------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|-----------|
| AL7T | On 06/08/2015 | Index Future | | 541.49600 | 541.49600 | | 539.94300 | 539.94300 | | | 0 | 3.00 | |
| AL7T | On 05/11/2015 | Index Future | | 550.18400 | 550.18400 | | 548.61400 | 548.61400 | | | 0 | 0.00 | |
| ALBI | On 06/08/2015 | Index Future | | 494.46100 | 494.46100 | | 493.40600 | 493.40600 | | | 0 | 508.00 | |
| ALBI | On 05/11/2015 | Index Future | | 502.39500 | 502.39500 | | 501.33000 | 501.33000 | | | 0 | 103.00 | |
| ALBI | On 04/02/2016 | Index Future | | 510.92200 | 510.92200 | | 509.83900 | 509.83900 | | | 0 | 0.00 | |
| AU\$ / R | On 14/09/2015 | Foreign Exchange Future | | 9.44290 | 9.44290 | | 9.43500 | 9.43500 | | 12.05 | 0.00 | 1,000 | 1,775.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | 9.54560 | 9.54560 | | 9.53740 | 9.53740 | | 12.83 | 0.00 | 1,015 | 8,693.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | | 9.66090 | 9.66090 | | 9.65520 | 9.65520 | | 12.76 | 0.00 | 0 | 1,000.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | | 9.77960 | 9.77960 | | 9.77650 | 9.77650 | | 12.72 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/09/2015 | Foreign Exchange Future | | 9.90580 | 9.90580 | | 9.92860 | 9.92860 | | 12.02 | 0.00 | 0 | 2,836.00 |
| CAD/ R | On 11/12/2015 | Foreign Exchange Future | | 10.04850 | 10.04850 | | 10.07160 | 10.07160 | | 12.35 | 0.00 | 0 | 0.00 |
| CF CANDO CAGH | On 14/09/2015 | Can-Do Future | | 87.64260 | 87.64260 | | 95.73510 | 95.73510 | | | 0.00 | 0 | 24,000.00 |
| CHF / R | On 14/09/2015 | Foreign Exchange Future | | 13.09150 | 13.09150 | | 13.21380 | 13.21380 | | 13.05 | 0.00 | 0 | 1,627.00 |
| CHF / R | On 11/12/2015 | Foreign Exchange Future | | 13.34580 | 13.34580 | | 13.47040 | 13.47040 | | 14.00 | 0.00 | 0 | 7,188.00 |
| CNH / R | On 14/09/2015 | Foreign Exchange Future | | 1.96300 | 1.96300 | | 1.97500 | 1.97500 | | 12.55 | 0.00 | 0 | 0.00 |
| CNH / R | On 11/12/2015 | Foreign Exchange Future | | 1.98300 | 1.98300 | | 1.99530 | 1.99530 | | 13.62 | 0.00 | 0 | 0.00 |
| DKK / R | On 14/09/2015 | Foreign Exchange Future | | 1.84260 | 1.84260 | | 1.85280 | 1.85280 | | 12.24 | 0.00 | 0 | 0.00 |
| DKK / R | On 11/12/2015 | Foreign Exchange Future | | 1.87600 | 1.87600 | | 1.88640 | 1.88640 | | 12.90 | 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 | | 125.01036 | 125.01036 | | 124.55682 | 124.55682 | | | 0.00 | 0 | 0.00 |
| EL28 | On 05/11/2015 | Bond Future | | 125.44748 | 125.44748 | | 124.98824 | 124.98824 | | | 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 | | 9.75116 | 84.08085 | | 9.77758 | 83.89118 | | | 0.00 | 0 | 6,396.00 |
| ES33 | On 05/11/2015 | Bond Future | | 9.84110 | 81.62937 | | 9.86821 | 81.43777 | | | 0.00 | 0 | 0.00 |
| ES33 | On 04/02/2016 | Bond Future | | 9.92630 | 83.01601 | | 9.95429 | 82.82116 | | | 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 |
|------------------|---------------|-------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| GOVI | On 06/08/2015 | GOVI | 490.85500 | | 490.85500 | | 489.82600 | 489.82600 | | | 35 | 465.00 |
| GOVI | On 05/11/2015 | GOVI | 498.73100 | | 498.73100 | | 497.69200 | 497.69200 | | | 0 | 27.00 |
| GOVI | On 04/02/2016 | GOVI | 507.19600 | | 507.19600 | | 506.14000 | 506.14000 | | | 0 | 0.00 |
| I2025 | On 06/08/2015 | Bond Future | 120.83385 | | 120.83385 | | 120.79134 | 120.79134 | | | 0 | 38.00 |
| I2025 | On 05/11/2015 | Bond Future | 122.75262 | | 122.75262 | | 122.71107 | 122.71107 | | | 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 | 124.69122 | | 124.69122 | | 124.64658 | 124.64658 | | | 0 | 3,582.00 |
| I2038 | On 05/11/2015 | Bond Future | 126.67142 | | 126.67142 | | 126.62759 | 126.62759 | | | 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 | 123.14725 | | 123.14725 | | 123.10300 | 123.10300 | | | 0 | 5,722.00 |
| I2046 | On 05/11/2015 | Bond Future | 123.69649 | | 123.69649 | | 123.65339 | 123.65339 | | | 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 | 132.87337 | | 132.87337 | | 132.82593 | 132.82593 | | | 0 | 3,821.00 |
| I2050 | On 05/11/2015 | Bond Future | 134.98291 | | 134.98291 | | 134.93650 | 134.93650 | | | 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 | 228.06600 | | 228.06600 | | 227.89500 | 227.89500 | | | 0 | 1,080.00 |
| IGOV | On 05/11/2015 | Index Future | 231.72600 | | 231.72600 | | 231.55500 | 231.55500 | | | 0 | 17.00 |
| IGOV | On 04/02/2016 | Index Future | 235.65900 | | 235.65900 | | 235.48500 | 235.48500 | | | 0 | 0.00 |
| ILBI | On 06/08/2015 | Index Future | 619.37300 | | 619.37300 | | 618.90600 | 618.90600 | | | 0 | 159.00 |
| ILBI | On 05/11/2015 | Index Future | 629.49500 | | 629.49500 | | 629.02400 | 629.02400 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/07/2015 | Jibar Tradeable Future | 6.19000 | | 93.81000 | | 6.16000 | 93.84000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 19/08/2015 | Jibar Tradeable Future | 6.32000 | | 93.68000 | | 6.32000 | 93.68000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | 6.37000 | | 93.63000 | | 6.37000 | 93.63000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/10/2015 | Jibar Tradeable Future | 6.49000 | | 93.51000 | | 6.53000 | 93.47000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 18/11/2015 | Jibar Tradeable Future | 6.56000 | | 93.44000 | | 6.60000 | 93.40000 | | | 0 | 500.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 6.67000 | | 93.33000 | | 6.69000 | 93.31000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2016 | Jibar Tradeable Future | 6.83000 | | 93.17000 | | 6.85000 | 93.15000 | | | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | 6.94000 | | 93.06000 | | 6.97000 | 93.03000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | 7.16000 | | 92.84000 | | 7.19000 | 92.81000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | 7.37000 | | 92.63000 | | 7.40000 | 92.60000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | 7.54000 | | 92.46000 | | 7.57000 | 92.43000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | 7.66000 | | 92.34000 | | 7.69000 | 92.31000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | 7.81000 | | 92.19000 | | 7.81000 | 92.19000 | | | 0 | 0.00 |
| KES / R | On 14/09/2015 | Foreign Exchange Future | 0.12230 | | 0.12230 | | 0.12260 | 0.12260 | | | 0 | 13.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-------------------------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|-----------|
| KES / R | On 11/12/2015 | | Foreign Exchange Future | 0.12180 | 0.12180 | | 0.12230 | 0.12230 | | | 0.00 | 0 | 1,870.00 |
| KES / R | On 14/03/2016 | | Foreign Exchange Future | 0.12150 | 0.12150 | | 0.12230 | 0.12230 | | | 0.00 | 0 | 0.00 |
| NGN / R | On 14/09/2015 | | Foreign Exchange Future | 0.05810 | 0.05810 | | 0.05840 | 0.05840 | | | 0.00 | 0 | 27,500.00 |
| NGN / R | On 11/12/2015 | | Foreign Exchange Future | 0.05670 | 0.05670 | | 0.05720 | 0.05720 | | | 0.00 | 0 | 86,700.00 |
| NGN / R | On 14/03/2016 | | Foreign Exchange Future | 0.05570 | 0.05570 | | 0.05610 | 0.05610 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 01/07/2015 | | Any day expiry | 8.34880 | 8.34880 | | 8.33840 | 8.33840 | | 16.76 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/09/2015 | | Foreign Exchange Future | 8.40710 | 8.40710 | | 8.39700 | 8.39700 | | 9.18 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 11/12/2015 | | Foreign Exchange Future | 8.47960 | 8.47960 | | 8.46810 | 8.46810 | | 11.33 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/03/2016 | | Foreign Exchange Future | 8.56250 | 8.56250 | | 8.55340 | 8.55340 | | 11.99 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/09/2015 | | Foreign Exchange Future | 1.12110 | 1.12110 | | 1.11950 | 1.11950 | | | 0.00 | 0 | 25,680.00 |
| QUANTO € / \$ | On 11/12/2015 | | Foreign Exchange Future | 1.12270 | 1.12270 | | 1.12120 | 1.12120 | | | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 14/03/2016 | | Foreign Exchange Future | 1.12510 | 1.12510 | | 1.12350 | 1.12350 | | | 0.00 | 0 | 0.00 |
| R186 | On 06/08/2015 | | Bond Future | 8.21854 | 118.10959 | | 8.26507 | 117.73320 | | 9.58 | 0.00 | 4,411 | 35,822.00 |
| R186 | On 06/08/2015 | 7.65 | Call | 192.79000 | 0.19279 | | 162.48000 | 0.16248 | 192.790 | 9.29 | 0.00 | 0 | 75.00 |
| R186 | On 06/08/2015 | 7.75 | Call | 302.22000 | 0.30222 | | 257.18000 | 0.25718 | 302.220 | 9.32 | 0.00 | 0 | 1,000.00 |
| R186 | On 06/08/2015 | 7.85 | Call | 455.55000 | 0.45555 | | 391.55000 | 0.39155 | 455.550 | 9.36 | 0.00 | 0 | 20.00 |
| R186 | On 06/08/2015 | 8.05 | Call | 925.17000 | 0.92517 | | 811.08000 | 0.81108 | 925.170 | 9.43 | 0.00 | 0 | 75.00 |
| R186 | On 06/08/2015 | 8.35 | Call | 2,103.78000 | 2.10378 | | 1,896.71000 | 1.89671 | 2,103.780 | 9.53 | 0.00 | 0 | 20.00 |
| R186 | On 06/08/2015 | 8.45 | Put | 765.52000 | 0.76552 | | 904.27000 | 0.90427 | 765.520 | 9.56 | 0.00 | 0 | 4,229.00 |
| R186 | On 06/08/2015 | 8.46 | Put | 741.13000 | 0.74113 | | 876.94000 | 0.87694 | 741.130 | 9.57 | 0.00 | 0 | 75.00 |
| R186 | On 06/08/2015 | 8.50 | Put | 649.23000 | 0.64923 | | 773.51000 | 0.77351 | 649.230 | 9.58 | 0.00 | 0 | 5,229.00 |
| R186 | On 06/08/2015 | 8.55 | Put | 548.61000 | 0.54861 | | 659.26000 | 0.65926 | 548.610 | 9.61 | 0.00 | 0 | 7,229.00 |
| R186 | On 06/08/2015 | 8.68 | Put | 344.61000 | 0.34461 | | 423.85000 | 0.42385 | 344.610 | 9.69 | 0.00 | 0 | 20.00 |
| R186 | On 06/08/2015 | 8.90 | Put | 143.93000 | 0.14393 | | 184.62000 | 0.18462 | 143.930 | 9.83 | 0.00 | 0 | 5,350.00 |
| R186 | On 05/11/2015 | | Bond Future | 8.27973 | 119.98492 | | 8.32779 | 119.60421 | | 9.47 | 0.00 | 0 | 500.00 |
| R186 | On 05/11/2015 | 7.73 | Call | 1,040.10000 | 1.04010 | | 950.98000 | 0.95098 | 1,040.100 | 9.21 | 0.00 | 0 | 169.00 |
| R186 | On 05/11/2015 | 7.86 | Call | 1,344.32000 | 1.34432 | | 1,235.61000 | 1.23561 | 1,344.320 | 9.26 | 0.00 | 0 | 674.00 |
| R186 | On 05/11/2015 | 8.22 | Put | 2,956.82000 | 2.95682 | | 3,167.83000 | 3.16783 | 2,956.820 | 9.37 | 0.00 | 0 | 1,090.00 |
| R186 | On 05/11/2015 | 8.25 | Put | 2,832.44000 | 2.83244 | | 3,038.14000 | 3.03814 | 2,832.440 | 9.38 | 0.00 | 0 | 8,690.00 |
| R186 | On 05/11/2015 | 8.35 | Call | 3,001.13000 | 3.00113 | | 2,808.48000 | 2.80848 | 3,001.130 | 9.42 | 0.00 | 0 | 843.00 |
| R186 | On 05/11/2015 | 8.35 | Put | 2,445.06000 | 2.44506 | | 2,633.12000 | 2.63312 | 2,445.060 | 9.42 | 0.00 | 0 | 9,370.00 |
| R186 | On 05/11/2015 | 8.45 | Put | 2,097.42000 | 2.09742 | | 2,268.01000 | 2.26801 | 2,097.420 | 9.45 | 0.00 | 0 | 6,248.00 |
| R186 | On 05/11/2015 | 8.85 | Put | 1,072.43000 | 1.07243 | | 1,179.67000 | 1.17967 | 1,072.430 | 9.62 | 0.00 | 0 | 843.00 |
| R186 | On 05/11/2015 | 9.00 | Put | 813.92000 | 0.81392 | | 901.33000 | 0.90133 | 813.920 | 9.69 | 0.00 | 0 | 2,600.00 |
| R186 | On 04/02/2016 | | Bond Future | 8.33068 | 116.72398 | | 8.38057 | 116.33676 | | 9.27 | 0.00 | 0 | 5,512.00 |
| R186 | On 05/05/2016 | | Bond Future | 8.37256 | 118.79690 | | 8.42400 | 118.40555 | | 9.27 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On 06/08/2015 | | Bond Future | 289.00057 | 289.00057 | | 288.89986 | 288.89986 | | | 0.00 | 0 | 997.00 |
| R197 | On 05/11/2015 | | Bond Future | 293.58934 | 293.58934 | | 293.49106 | 293.49106 | | | 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 |
|------------------|---------------|--------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| 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 | 236.60906 | | 236.60906 | | 236.52605 | 236.52605 | | | 0 | 53,356.00 |
| R202 | On 05/11/2015 | Bond Future | 240.36621 | | 240.36621 | | 240.28469 | 240.28469 | | | 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 | 8.10918 | | 101.46855 | | 8.14579 | 101.26758 | | 7.34 | 0 | 20,973.00 |
| R2023 | On 06/08/2015 | Bond Future | 9.07 | Put | 24.00000 | | 31.32000 | 0.03132 | 24.000 | 7.74 | 0 | 911.00 |
| R2023 | On 05/11/2015 | Bond Future | 8.18279 | | 99.15682 | | 8.22082 | 98.95401 | | 7.57 | 0 | 0.00 |
| R2023 | On 04/02/2016 | Bond Future | 8.24737 | | 100.84077 | | 8.28723 | 100.63449 | | 7.27 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R203 | On 06/08/2015 | Bond Future | 7.21445 | | 105.33002 | | 7.25816 | 105.24543 | | 2.41 | 364 | 17,933.00 |
| R203 | On 06/08/2015 | Bond Future | 7.84 | Put | 34.05000 | | 43.67000 | 0.04367 | 34.050 | 2.46 | 0 | 5,000.00 |
| R203 | On 05/11/2015 | Bond Future | 7.31729 | | 102.83726 | | 7.36652 | 102.75274 | | 2.11 | 0 | 0.00 |
| R203 | On 04/02/2016 | Bond Future | 7.39596 | | 104.58396 | | 7.45352 | 104.49801 | | 1.58 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2030 | On 06/08/2015 | Bond Future | 8.62512 | | 95.14424 | | 8.65131 | 94.93815 | | | 0 | 9,953.00 |
| R2030 | On 05/11/2015 | Bond Future | 8.68597 | | 96.65553 | | 8.71281 | 96.44750 | | | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2032 | On 06/08/2015 | Bond Future | 8.72873 | | 98.84282 | | 8.75485 | 98.62308 | | | 0 | 1,678.00 |
| R2032 | On 05/11/2015 | Bond Future | 8.79096 | | 96.25773 | | 8.81771 | 96.03592 | | | 0 | 0.00 |
| R2032 | On 04/02/2016 | Bond Future | 8.84518 | | 97.89304 | | 8.87276 | 97.66739 | | | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2037 | On 06/08/2015 | Bond Future | 8.84306 | | 96.99755 | | 8.86917 | 96.75524 | | | 0 | 41,268.00 |
| R2037 | On 05/11/2015 | Bond Future | 8.90092 | | 98.53836 | | 8.92763 | 98.29351 | | | 0 | 0.00 |
| R2037 | On 04/02/2016 | Bond Future | 8.95272 | | 95.95452 | | 8.98021 | 95.70548 | | | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | 7.55319 | | 102.42528 | | 7.60114 | 102.28428 | | 3.69 | 1,939 | 14,357.00 |
| R204 | On 06/08/2015 | Bond Future | 8.41 | Put | 15.36000 | | 21.38000 | 0.02138 | 15.360 | 3.85 | 0 | 699.00 |
| R204 | On 05/11/2015 | Bond Future | 7.64721 | | 104.05159 | | 7.69900 | 103.90973 | | 3.51 | 0 | 0.00 |
| R204 | On 04/02/2016 | Bond Future | 7.72142 | | 101.78149 | | 7.77830 | 101.63722 | | 3.05 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2044 | On 06/08/2015 | Bond Future | 8.89642 | | 98.77185 | | 8.92248 | 98.50753 | | | 0 | 13,051.00 |
| R2044 | On 05/11/2015 | Bond Future | 8.95148 | | 100.34090 | | 8.97813 | 100.07365 | | | 0 | 0.00 |
| R2044 | On 04/02/2016 | Bond Future | 9.00084 | | 97.66238 | | 9.02823 | 97.39064 | | | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2048 | On 06/08/2015 | Bond Future | 8.88439 | | 102.49103 | | 8.91038 | 102.21983 | | | 0 | 38,733.00 |
| R2048 | On 05/11/2015 | Bond Future | 8.94046 | | 99.68936 | | 8.96705 | 99.41511 | | | 0 | 0.00 |
| R2048 | On 04/02/2016 | Bond Future | 8.99136 | | 101.38245 | | 9.01869 | 101.10364 | | | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------|------------------|---------------|
| 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 | | | 7.78950 | | 98.55603 | | 7.81645 | 98.45802 | | 4.88 | 0.00 | 1,112 | 35,090.00 |
| R207 | On 06/08/2015 | Bond Future | 7.46 | Call | 208.59000 | | 0.20859 | | 192.60000 | 0.19260 | 208.590 | 4.76 | 0.00 | 0 | 70.00 |
| R207 | On 05/11/2015 | Bond Future | | | 7.87437 | | 100.12119 | | 7.90278 | 100.02300 | | 4.68 | 0.00 | 0 | 0.00 |
| R207 | On 05/11/2015 | Bond Future | 7.43 | Call | 501.92000 | | 0.50192 | | 477.22000 | 0.47722 | 501.920 | 4.57 | 0.00 | 0 | 53.00 |
| R207 | On 05/11/2015 | Bond Future | 7.50 | Call | 578.61000 | | 0.57861 | | 551.02000 | 0.55102 | 578.610 | 4.58 | 0.00 | 0 | 19.00 |
| R207 | On 04/02/2016 | Bond Future | | | 7.94571 | | 98.17937 | | 7.97622 | 98.07952 | | 4.31 | 0.00 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 468.53000 | | 0.46853 | | 446.34000 | 0.44634 | 468.530 | 4.16 | 0.00 | 0 | 43.00 |
| R207 | On 04/02/2016 | Bond Future | 7.50 | Call | 695.38000 | | 0.69538 | | 665.39000 | 0.66539 | 695.380 | 4.21 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 8.00635 | | 99.92297 | | 8.03850 | 99.82365 | | 4.31 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 975.33000 | | 0.97533 | | 941.42000 | 0.94142 | 975.330 | 4.22 | 0.00 | 0 | 43.00 |
| 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 | | | 7.90856 | | 97.27236 | | 7.94029 | 97.13493 | | 5.98 | 0.00 | 0 | 38,528.00 |
| R208 | On 06/08/2015 | Bond Future | 8.85 | Put | 19.77000 | | 0.01977 | | 25.15000 | 0.02515 | 19.770 | 6.31 | 0.00 | 0 | 198.00 |
| R208 | On 05/11/2015 | Bond Future | | | 7.98589 | | 95.41779 | | 8.01908 | 95.27950 | | 5.99 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2015 | Bond Future | 8.48 | Put | 593.69000 | | 0.59369 | | 636.67000 | 0.63667 | 593.690 | 6.06 | 0.00 | 0 | 2,200.00 |
| R208 | On 04/02/2016 | Bond Future | | | 8.04948 | | 97.03853 | | 8.08462 | 96.89786 | | 5.62 | 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 | | | 8.78496 | | 78.31483 | | 8.81096 | 78.11520 | | 14.52 | 0.00 | 0 | 28,177.00 |
| R209 | On 06/08/2015 | Bond Future | 9.90 | Put | 29.05000 | | 0.02905 | | 35.67000 | 0.03567 | 29.050 | 15.31 | 0.00 | 0 | 2,914.00 |
| R209 | On 05/11/2015 | Bond Future | | | 8.84017 | | 76.41105 | | 8.86674 | 76.20930 | | 15.11 | 0.00 | 0 | 29.00 |
| R209 | On 05/11/2015 | Bond Future | 9.25 | Put | 1,503.04000 | | 1.50304 | | 1,576.97000 | 1.57697 | 1,503.040 | 15.28 | 0.00 | 0 | 900.00 |
| R209 | On 04/02/2016 | Bond Future | | | 8.88821 | | 77.70907 | | 8.91550 | 77.50391 | | 15.05 | 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 | | | 179.23425 | | 179.23425 | | 178.58762 | 178.58762 | | | 0.00 | 0 | 1,227.00 |
| R210 | On 05/11/2015 | Bond Future | | | 179.94862 | | 179.94862 | | 179.29415 | 179.29415 | | | 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 | | | 134.13671 | | 134.13671 | | 134.09318 | 134.09318 | | | 0.00 | 0 | 1,120.00 |
| R211 | On 05/11/2015 | Bond Future | | | 136.26681 | | 136.26681 | | 136.22443 | 136.22443 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| R212 | On 06/08/2015 | Bond Future | 138.84714 | | 138.84714 | | 138.79815 | 138.79815 | | | 0 | 1,109.00 |
| R212 | On 05/11/2015 | Bond Future | 141.05197 | | 141.05197 | | 141.00417 | 141.00417 | | | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R213 | On 06/08/2015 | Bond Future | 8.66222 | | 89.07487 | | 8.68830 | 88.87699 | | 12.44 | 0 | 17,330.00 |
| R213 | On 05/11/2015 | Bond Future | 8.72356 | | 86.94596 | | 8.75027 | 86.74611 | | 12.93 | 0 | 0.00 |
| R213 | On 04/02/2016 | Bond Future | 8.77881 | | 88.42254 | | 8.80634 | 88.21935 | | 12.80 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R214 | On 06/08/2015 | Bond Future | 8.82363 | | 79.47339 | | 8.84960 | 79.26248 | | 15.25 | 0 | 22,215.00 |
| R214 | On 05/11/2015 | Bond Future | 8.87817 | | 77.44508 | | 8.90470 | 77.23192 | | 15.86 | 0 | 0.00 |
| R214 | On 04/02/2016 | Bond Future | 8.92744 | | 78.76035 | | 8.95469 | 78.54359 | | 15.83 | 0 | 4,320.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| RAIN | On 14/09/2015 | Foreign Exchange Future | 21,710.37000 | | 21,710.37000 | | 21,822.54000 | 21,822.54000 | | | 0 | 0.00 |
| TRY / R | On 14/09/2015 | Foreign Exchange Future | 4.51470 | | 4.51470 | | 4.49500 | 4.49500 | | 14.74 | 0 | 0.00 |
| TRY / R | On 11/12/2015 | Foreign Exchange Future | 4.47630 | | 4.47630 | | 4.45850 | 4.45850 | | 13.41 | 0 | 0.00 |
| ZMW / R | On 14/09/2015 | Foreign Exchange Future | 1.60930 | | 1.60930 | | 1.61180 | 1.61180 | | | 0 | 130.00 |
| ZMW / R | On 11/12/2015 | Foreign Exchange Future | 1.56270 | | 1.56270 | | 1.57430 | 1.57430 | | | 0 | 0.00 |

Total for Derivatives : **0.00** **126,337** **3,237,239.00**

i-Bonds

| | | | | | | | | | | | | |
|-----------|---------------|-----------|----------|--|-----------|--|----------|-----------|--|--|---|------------------|
| AA02 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.01654 | | | 99.99999 | | | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.13130 | | | 100.11085 | | | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | 9.16500 | | 102.81863 | | 9.21000 | 102.65377 | | | 0 | 1,000,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | 0.00000 | | 101.58801 | | | 101.56659 | | | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | 9.33500 | | 102.62595 | | 9.36500 | 102.46787 | | | 0 | 0.00 |
| AB01/R186 | On 24/11/2020 | Spot Bond | 10.00000 | | 109.31500 | | 10.00000 | 109.28700 | | | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | 0.00000 | | 100.82816 | | | 100.80559 | | | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | 0.00000 | | 99.60976 | | | 99.58648 | | | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | 9.55500 | | 97.30724 | | 9.60000 | 97.15758 | | | 0 | 310,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| AB014U | On 19/11/2024 | Spot Bond | 100.00000 | | 10.42523 | 100.00000 | 10.39998 | | | | 0.00 | 0 | 0.00 |
| AB015U | On 13/11/2024 | Spot Bond | 10.84000 | | 101.18347 | 10.84000 | 101.15444 | | | | 0.00 | 0 | 0.00 |
| AB016U | On 05/02/2025 | Spot Bond | 100.00000 | | 9.80674 | 100.00000 | 9.78733 | | | | 0.00 | 0 | 0.00 |
| AB08 | On 03/05/2017 | Spot Bond | 0.00000 | | 101.71376 | | 101.69142 | | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | 8.75500 | | 104.14032 | 8.79500 | 104.04807 | | | | 0.00 | 0 | 500,000,000.00 |
| ABC1234/R2022 | On 25/11/2020 | Spot Bond | 10.00000 | | 110.43900 | 10.00000 | 110.41000 | | | | 0.00 | 0 | 0.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 2.32500 | | 274.21869 | 2.32500 | 274.07199 | | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | | 100.57538 | | 100.55634 | | | | 0.00 | 9,360,000,000 | 4,680,000,000.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | | 100.48844 | | 100.46786 | | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | | 100.28159 | | 100.26004 | | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | | 100.28847 | | 100.26639 | | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | | 99.72793 | | 99.70807 | | | | 0.00 | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | | 99.67372 | | 101.39271 | | | | 0.00 | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | | 99.35243 | | 101.11449 | | | | 0.00 | 0 | 0.00 |
| ABFN13 | On 14/05/2020 | Spot Bond | 0.00000 | | 100.98827 | | 100.96703 | | | | 0.00 | 44,000,000 | 22,000,000.00 |
| ABFN14 | On 14/05/2022 | Spot Bond | 0.00000 | | 101.01363 | | 100.99183 | | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.06500 | | 175.62785 | 2.06500 | 175.53513 | | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.17000 | | 176.53660 | 2.17000 | 176.44292 | | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.82000 | | 188.81516 | 1.82000 | 188.71673 | | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.15125 | | 81.67279 | 8.19125 | 81.57721 | | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.15125 | | 81.67279 | 8.19125 | 81.57721 | | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.02000 | | 99.99000 | | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | | 100.17310 | | 100.15154 | | | | 0.00 | 90,000,000 | 30,000,000.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | | 99.26000 | | 99.21000 | | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | | 98.31000 | | | 98.28000 | | | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | | 97.77000 | | | 97.75000 | | | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | | 96.37000 | | | 96.35000 | | | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | | 96.70000 | | | 96.67000 | | | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | | 101.67935 | | | 101.65891 | | | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | | 101.58224 | | | 101.56174 | | | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | | 95.33000 | | | 95.30000 | | | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | | 94.60000 | | | 94.57000 | | | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | | 94.32000 | | | 94.28000 | | | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | | 94.05000 | | | 94.01000 | | | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | | 100.01975 | | | 100.00000 | | | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 6.70000 | | 105.26219 | | 6.74000 | 105.23428 | | | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | | 101.63698 | | | 101.61446 | | | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | | 92.29000 | | | 92.24000 | | | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | | 92.09000 | | | 92.03000 | | | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.62000 | | 111.64541 | | 2.62000 | 111.58472 | | | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.44000 | | 164.26945 | | 2.47000 | 163.65224 | | | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.40000 | | 215.87288 | | 2.40000 | 215.75696 | | | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | | 90.16000 | | | 90.16000 | | | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | | 90.78000 | | | 90.70000 | | | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.68000 | | 92.26816 | | 9.71500 | 92.07058 | | | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | | 101.95000 | | | 101.95000 | | | 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 | |
|------------------|---------------|-----------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| ABN70 | On 28/03/2017 | Spot Bond | | | 0.00000 | 102.94000 | | | 102.82000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | | | 0.00000 | 70.95000 | | | 70.82000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | | | 0.00000 | 101.07306 | | | 101.04912 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | | | 0.00000 | 98.45000 | | | 98.33000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | | | 0.00000 | 106.64500 | | | 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 |
| ABN76 | On 21/12/2026 | Spot Bond | | | 9.63000 | 106.21659 | | 9.63000 | 106.18930 | | | 0.00 | 0 | 0.00 |
| ABN77 | On 07/06/2017 | Spot Bond | | | 0.00000 | 102.08000 | | | 101.94000 | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | | | 9.59000 | 106.50269 | | 9.63500 | 106.15361 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | | | 9.04000 | 91.56204 | | 9.07000 | 91.41600 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | | | 0.00000 | 100.76000 | | | 101.74000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | | | 0.00000 | 109.77000 | | | 111.23000 | | | 0.00 | 0 | 0.00 |
| ABN83 | On 05/07/2018 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN84 | On 05/07/2016 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN85 | On 05/07/2018 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN86 | On 01/08/2018 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN87 | On 21/12/2026 | Spot Bond | | | 9.68500 | 105.82495 | | 9.73000 | 105.47865 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | | | 0.00000 | 92.46000 | | | 92.40000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | | | 0.00000 | 100.41884 | | | 100.39688 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | | | 0.00000 | 101.34506 | | | 101.32262 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | | | 8.30500 | 106.55317 | | 8.34500 | 106.43175 | | | 0.00 | 0 | 1,410,000,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | | | 9.04500 | 103.78992 | | 9.07500 | 103.63070 | | | 0.00 | 0 | 500,000,000.00 |
| ABS12 | On 14/05/2020 | Spot Bond | | | 9.32000 | 100.93193 | | 9.34500 | 100.81091 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ABS13 | On 14/05/2022 | Spot Bond | 9.74500 | 100.86908 | 9.77500 | 100.69561 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABS6 | On 01/06/2020 | Spot Bond | 9.23000 | 96.63635 | 9.15500 | 96.89734 | 0.00 | 0 | 4,410,000,000.00 | 0 | 0.00 | |
| ABS7 | On 11/09/2026 | Spot Bond | 9.78500 | 96.01629 | 9.83000 | 95.70353 | 0.00 | 0 | 4,210,000,000.00 | 0 | 0.00 | |
| ABS9 | On 17/03/2016 | Spot Bond | 7.66500 | 103.81608 | 7.71000 | 103.76360 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABS12 | On 07/12/2023 | Spot Bond | 2.13500 | 277.86941 | 2.13500 | 277.72219 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABS13 | On 31/01/2017 | Spot Bond | 1.19000 | 133.69407 | 1.19000 | 133.62661 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ABS14 | On 31/01/2022 | Spot Bond | 2.16000 | 135.54607 | 2.16000 | 135.47407 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACIF1U | On 08/07/2025 | Spot Bond | 100.00000 | 0.00660 | 100.00000 | 0.00658 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | 100.00000 | 100.00000 | 99.72678 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL028 | On 15/09/2015 | Spot Bond | 10.86000 | 104.35911 | 10.90000 | 104.32006 | 0.00 | 0 | 400,000,000.00 | 0 | 0.00 | |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | 101.14217 | | 101.11405 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | 8.80083 | 100.00000 | 8.77951 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | 101.16985 | | 101.14104 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | 101.56182 | | 101.52333 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | 52.45703 | 100.00000 | 52.32995 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | 101.11448 | | 101.08705 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | 70.77427 | 11.00000 | 70.75404 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | 52.45703 | 100.00000 | 52.32995 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL073 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL074 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL076 | On 20/09/2015 | Spot Bond | 0.00000 | 100.18976 | | 100.16612 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | 100.20759 | | 100.18172 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | 100.18180 | | 100.15916 | 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 | |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| ACL080 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.18718 | | | 100.16387 | | | 0.00 | 0 | 0.00 |
| ACL081 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.18955 | | | 100.16594 | | | 0.00 | 0 | 0.00 |
| ACL082 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.59049 | | | 103.56573 | | | 0.00 | 0 | 0.00 |
| ACL083 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.59049 | | | 103.56573 | | | 0.00 | 0 | 0.00 |
| ACL084 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.61088 | | | 103.58597 | | | 0.00 | 0 | 0.00 |
| ACL086 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.61088 | | | 103.58597 | | | 0.00 | 0 | 0.00 |
| ACL087 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.57010 | | | 103.54548 | | | 0.00 | 0 | 0.00 |
| ACL088 | | On 20/12/2015 | Spot Bond | 0.00000 | 96.77189 | | | 96.75323 | | | 0.00 | 0 | 0.00 |
| ACL089/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0.00 | 0 | 0.00 |
| ACL092 | | On 26/12/2015 | Spot Bond | 0.00000 | 100.08065 | | | 100.06053 | | | 0.00 | 0 | 0.00 |
| ACL095 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.18399 | | | 100.16108 | | | 0.00 | 0 | 0.00 |
| ACL096 | | On 20/06/2020 | Spot Bond | 0.00000 | 100.18911 | | | 100.16553 | | | 0.00 | 0 | 0.00 |
| ACL097 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.19121 | | | 100.16737 | | | 0.00 | 0 | 0.00 |
| ACL098 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.18692 | | | 100.16362 | | | 0.00 | 0 | 0.00 |
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.17752 | | | 100.15542 | | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 9.53000 | 101.96435 | | 9.55500 | 101.84717 | | | 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 | 91.01354 | | | 90.99348 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 186.13657 | | | 187.16876 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 186.19132 | | | 187.22325 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.18171 | | | 100.15907 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 101.11511 | | | 101.09241 | | | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ACL137 | On 02/09/2016 | Spot Bond | | 0.00000 | 100.62811 | | | 100.60564 | | | 0 | 0.00 |
| ACL138 | On 20/09/2021 | Spot Bond | | 0.00000 | 101.11516 | | | 101.09249 | | | 0 | 0.00 |
| ACL139 | On 30/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97633 | | | 0 | 0.00 |
| ACL141 | On 30/07/2017 | Spot Bond | | 0.00000 | 103.92267 | | | 103.89881 | | | 0 | 0.00 |
| ACL142/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| ACL143 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.39476 | | | 100.37152 | | | 0 | 0.00 |
| ACL144 | On 20/12/2016 | Spot Bond | | 0.00000 | 101.14348 | | | 101.12328 | | | 0 | 0.00 |
| ACL145 | On 20/12/2021 | Spot Bond | | 0.00000 | 100.18238 | | | 100.15966 | | | 0 | 0.00 |
| ACL151 | On 20/03/2017 | Spot Bond | | 0.00000 | 101.03933 | | | 101.01822 | | | 0 | 0.00 |
| ACL156 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.17872 | | | 100.15648 | | | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.17116 | | | 100.14986 | | | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | | 10.23000 | 102.80394 | | 10.23000 | 102.77608 | | | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.16716 | | | 100.14635 | | | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | | 0.00000 | 113.67202 | | | 114.10652 | | | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | | 9.63000 | 100.81223 | | 9.67500 | 100.64016 | | | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.17800 | | | 100.15584 | | | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | | 1.75000 | 118.79891 | | 1.75000 | 118.73720 | | | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.17211 | | | 100.15030 | | | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.17739 | | | 100.15493 | | | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.16682 | | | 100.14568 | | | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.20516 | | | 100.18187 | | | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | | 0.00000 | 101.49960 | | | 101.47917 | | | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.16492 | | | 100.14401 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ACL184 | On 20/09/2017 | Spot Bond | 0.00000 | 101.01044 | | | 100.98926 | | | 0 | 0.00 |
| ACL185 | On 20/09/2022 | Spot Bond | 0.00000 | 100.17633 | | | 100.15400 | | | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 0.00000 | 100.17415 | | | 100.15247 | | | 0 | 0.00 |
| ACL187 | On 20/09/2020 | Spot Bond | 0.00000 | 100.18313 | | | 100.16030 | | | 0 | 0.00 |
| ACL188 | On 20/09/2020 | Spot Bond | 0.00000 | 100.18592 | | | 100.16274 | | | 0 | 0.00 |
| ACL191 | On 20/09/2015 | Spot Bond | 0.00000 | 100.28662 | | | 100.26773 | | | 0 | 0.00 |
| ACL192 | On 20/12/2015 | Spot Bond | 0.00000 | 100.46894 | | | 100.44988 | | | 0 | 0.00 |
| ACL193 | On 20/09/2022 | Spot Bond | 0.00000 | 100.18665 | | | 100.16340 | | | 0 | 0.00 |
| ACL194 | On 20/09/2022 | Spot Bond | 0.00000 | 100.18665 | | | 100.16340 | | | 0 | 0.00 |
| ACL195 | On 20/06/2017 | Spot Bond | 0.00000 | 100.19425 | | | 100.16967 | | | 0 | 0.00 |
| ACL196 | On 20/12/2017 | Spot Bond | 0.00000 | 100.17316 | | | 100.15123 | | | 0 | 0.00 |
| ACL197 | On 20/06/2017 | Spot Bond | 0.00000 | 100.19739 | | | 100.17282 | | | 0 | 0.00 |
| ACL198 | On 20/06/2017 | Spot Bond | 0.00000 | 101.70698 | | | 101.68470 | | | 0 | 0.00 |
| ACL199 | On 20/06/2017 | Spot Bond | 0.00000 | 100.19425 | | | 100.16967 | | | 0 | 0.00 |
| ACL200 | On 21/11/2016 | Spot Bond | 0.00000 | 98.15310 | | | 98.13369 | | | 0 | 0.00 |
| ACL201 | On 20/12/2022 | Spot Bond | 0.00000 | 100.19032 | | | 100.16661 | | | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | 0.00000 | 100.18583 | | | 100.16231 | | | 0 | 0.00 |
| ACL203 | On 30/01/2023 | Spot Bond | 0.00000 | 135.09503 | | | 135.85340 | | | 0 | 0.00 |
| ACL204 | On 14/02/2023 | Spot Bond | 0.00000 | 136.06875 | | | 136.83241 | | | 0 | 0.00 |
| ACL205 | On 20/03/2016 | Spot Bond | 0.00000 | 100.16259 | | | 100.14197 | | | 0 | 0.00 |
| ACL208 | On 20/03/2018 | Spot Bond | 0.00000 | 100.16110 | | | 100.14068 | | | 0 | 0.00 |
| ACL210 | On 20/05/2018 | Spot Bond | 0.00000 | 100.80923 | | | 100.78931 | | | 0 | 0.00 |
| ACL212 | On 20/09/2018 | Spot Bond | 0.00000 | 100.16513 | | | 100.14419 | | | 0 | 0.00 |
| ACL213 | On 20/06/2018 | Spot Bond | 0.00000 | 99.26429 | | | 99.24262 | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| ACL214 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.17211 | | | 100.15030 | | | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.16280 | | | 100.14216 | | | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.16259 | | | 100.14197 | | | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.17980 | | | 100.15741 | | | 0 | 0.00 |
| ACL218 | On 11/05/2020 | Spot Bond | | 0.00000 | 101.14179 | | | 101.11871 | | | 0 | 0.00 |
| ACL219 | On 26/01/2021 | Spot Bond | | 0.00000 | 100.29578 | | | 100.27290 | | | 0 | 0.00 |
| ACL220 | On 26/01/2021 | Spot Bond | | 0.00000 | 100.29085 | | | 100.26834 | | | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | | 0.00000 | 100.50008 | | | 100.47631 | | | 0 | 0.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | | 0.00000 | 101.40552 | | | 101.38225 | | | 0 | 0.00 |
| ADCB03 | On 31/01/2016 | Spot Bond | | 0.00000 | 101.36431 | | | 101.34173 | | | 0 | 100,000,000.00 |
| ADCB04 | On 27/11/2017 | Spot Bond | | 0.00000 | 100.81812 | | | 100.79388 | | | 21,000,000 | 10,500,000.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | | 36.37013 | 100.00000 | 36.28202 | | | | 0 | 0.00 |
| AFS1U | On 27/09/2019 | Spot Bond | 100.00000 | | 13.18079 | 100.00000 | 13.14886 | | | | 0 | 0.00 |
| AHF1A1 | On 21/11/2015 | Spot Bond | | 0.00000 | 100.80818 | | | 100.78771 | | | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.88856 | | | | | | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.94205 | | | | | | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | | 0.00000 | 101.49017 | | | 101.46783 | | | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | | 0.00000 | 101.63543 | | | 101.61102 | | | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | | 0.00000 | 101.82903 | | | 101.80184 | | | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | | 0.00000 | 101.44112 | | | 101.42042 | | | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 8.09000 | | 100.13903 | 8.13000 | 100.08704 | | | | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | | 0.00000 | 101.84775 | | | 101.82113 | | | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | | 0.00000 | 102.14587 | | | 102.11488 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| AHL01U | On 15/04/2020 | Spot Bond | 100.00000 | | 40.79649 | | 100.00000 | 40.65346 | | | 0 | 0.00 |
| AHL1AU | On 15/04/2020 | Spot Bond | 100.00000 | | 10.49698 | | 100.00000 | 10.46017 | | | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 9.15000 | | 100.71205 | | 9.19500 | 100.55013 | | | 136,000,000 | 2,958,000,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 9.68500 | | 112.69539 | | 9.73000 | 112.40626 | | | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.50500 | | 105.53596 | | 7.55000 | 105.48416 | | | 100,000,000 | 50,000,000.00 |
| AIR04 | On 29/05/2024 | Spot Bond | 9.42000 | | 99.77895 | | 9.45500 | 99.54760 | | | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | | 13.38614 | | 100.00000 | 13.35652 | | | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 10.03000 | | 100.62248 | | 10.05500 | 100.40493 | | | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.69000 | | 168.30642 | | 2.72000 | 167.69522 | | | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.50178 | | | 100.48051 | | | 0 | 0.00 |
| APF01 | On 26/09/2017 | Spot Bond | 0.00000 | | 100.07858 | | | 100.05901 | | | 0 | 0.00 |
| APF02 | On 26/09/2019 | Spot Bond | 0.00000 | | 100.08499 | | | 100.06380 | | | 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 | | 100.22213 | | | 100.20324 | | | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.92631 | | | 100.89792 | | | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.19605 | | | 100.17641 | | | 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 | | 100.17116 | | | 100.14986 | | | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.28249 | | | 100.25417 | | | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | | 100.97688 | | | 100.96009 | | | 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 | | 94.26000 | | | 94.00000 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ASN017 | On 09/03/2016 | Spot Bond | 0.00000 | | 100.72282 | | | 100.70608 | | | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | 0.00000 | | 113.64280 | | | 113.61995 | | | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | 2.65000 | | 234.57186 | | 2.65000 | 234.44434 | | | 0 | 0.00 |
| ASN023 | On 07/07/2017 | Spot Bond | 0.00000 | | 115.00245 | | | 114.97190 | | | 0 | 0.00 |
| 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 | | 98.80670 | | | 98.78408 | | | 0 | 0.00 |
| ASN031 | On 14/08/2017 | Spot Bond | 0.00000 | | 110.99730 | | | 111.31332 | | | 0 | 0.00 |
| ASN032 | On 19/09/2017 | Spot Bond | 0.00000 | | 113.02528 | | | 113.08208 | | | 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 | | 101.10078 | | | 101.07844 | | | 0 | 0.00 |
| ASN037 | On 07/12/2033 | Spot Bond | 2.66500 | | 208.05478 | | 2.66500 | 207.94158 | | | 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 | | 100.15325 | | | 100.13381 | | | 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 | | 100.12091 | | | 100.01755 | | | 0 | 0.00 |
| ASN054 | On 13/10/2016 | Spot Bond | 0.00000 | | 101.59287 | | | 101.57223 | | | 0 | 0.00 |
| ASN057 | On 16/04/2018 | Spot Bond | 0.00000 | | 101.59917 | | | 101.57717 | | | 0 | 0.00 |
| ASN058 | On 22/04/2020 | Spot Bond | 0.00000 | | 101.58167 | | | 101.55702 | | | 0 | 0.00 |
| ASN059 | On 28/04/2020 | Spot Bond | 0.00000 | | 101.43410 | | | 101.41114 | | | 0 | 0.00 |
| ASN061 | On 30/04/2020 | Spot Bond | 0.00000 | | 101.36413 | | | 101.34156 | | | 0 | 0.00 |
| ASN062 | On 14/05/2018 | Spot Bond | 0.00000 | | 98.46470 | | | 98.46324 | | | 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 | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| ASN063 | On 13/11/2015 | Spot Bond | 0.00000 | | 100.02086 | | | 100.02102 | | | 0.00 | 0 | 0.00 |
| ASN064 | On 22/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN066 | On 01/06/2018 | Spot Bond | 0.00000 | | 100.55949 | | | 100.53858 | | | 0.00 | 0 | 0.00 |
| ASN068 | On 15/06/2018 | Spot Bond | 0.00000 | | 100.30755 | | | 100.28717 | | | 0.00 | 0 | 0.00 |
| ASN069 | On 07/02/2020 | Spot Bond | 0.00000 | | 100.32250 | | | 100.30085 | | | 0.00 | 0 | 0.00 |
| ASN070 | On 12/06/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN35U | On 20/12/2016 | Spot Bond | 100.00000 | | 36.15712 | | 100.00000 | 36.07710 | | | 0.00 | 0 | 0.00 |
| ASN38U | On 20/12/2017 | Spot Bond | 100.00000 | | 20.79615 | | 100.00000 | 20.74577 | | | 0.00 | 0 | 0.00 |
| ASN39U | On 20/12/2017 | Spot Bond | 100.00000 | | 20.88486 | | 100.00000 | 20.83427 | | | 0.00 | 200,000,000 | 100,000,000.00 |
| ASN40U | On 20/12/2017 | Spot Bond | 100.00000 | | 20.48569 | | 100.00000 | 20.43606 | | | 0.00 | 0 | 0.00 |
| ASN43U | On 10/03/2017 | Spot Bond | 100.00000 | | 28.74003 | | 100.00000 | 28.67041 | | | 0.00 | 0 | 1,900,000,000.00 |
| ASN49U | On 19/09/2016 | Spot Bond | 100.00000 | | 38.70019 | | 100.00000 | 38.60644 | | | 0.00 | 0 | 0.00 |
| ASN50U | On 16/03/2018 | Spot Bond | 100.00000 | | 15.98675 | | 100.00000 | 15.94802 | | | 0.00 | 0 | 0.00 |
| ASN55U | On 29/12/2016 | Spot Bond | 100.00000 | | 38.00870 | | 100.00000 | 37.91663 | | | 0.00 | 0 | 0.00 |
| ASN56U | On 29/06/2016 | Spot Bond | 100.00000 | | 54.97267 | | 100.00000 | 54.83950 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | 0.00000 | | 100.36034 | | | 100.34039 | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.14986 | | | 100.13085 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.40377 | | | 100.38508 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 9.20000 | | 104.03720 | | 9.24500 | 103.88611 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | | 102.13773 | | | 102.11654 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | | 101.36059 | | | 101.34096 | | | 0.00 | 100,000,000 | 50,000,000.00 |
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | | 100.39335 | | | 100.37226 | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | 0.00000 | | 100.75393 | | | 100.73224 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | 9.61500 | | 100.41128 | | 9.64500 | 100.26105 | | | 0.00 | 0 | 1,000,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| BAW2 | On 02/10/2015 | Spot Bond | 6.69000 | | 104.04245 | | 6.73000 | 104.01306 | | | 0 | 0.00 | |
| BAW20U | On 15/01/2016 | Spot Bond | 100.00000 | | 61.68873 | | 100.00000 | 61.53764 | | | 0 | 0.00 | |
| BAW21 | On 24/03/2022 | Spot Bond | 9.86500 | | 99.69059 | | 9.89500 | 99.52200 | | | 0 | 0.00 | |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | | 102.20212 | | | 102.18182 | | | 0 | 0.00 | |
| BAW8 | On 02/10/2017 | Spot Bond | 8.90500 | | 104.46474 | | 8.94500 | 104.35845 | | | 0 | 0.00 | |
| BAYA01 | On 31/03/2016 | Spot Bond | 10.89391 | | 100.80445 | | 10.89636 | 100.77356 | | | 0 | 0.00 | |
| BAYA04 | On 30/09/2015 | Spot Bond | 10.81496 | | 0.00000 | | 10.81811 | 100.08887 | | | 0 | 0.00 | |
| BAYA05 | On 30/09/2015 | Spot Bond | 10.89603 | | 0.00000 | | 10.89549 | 100.10424 | | | 0 | 0.00 | |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | | 99.99953 | | | 99.97149 | | | 0 | 0.00 | |
| BAYA07 | On 31/12/2015 | Spot Bond | 10.93725 | | 100.12198 | | 10.93649 | 100.09260 | | | 0 | 0.00 | |
| BAYA08 | On 31/12/2017 | Spot Bond | 11.87248 | | 99.79965 | | 11.88870 | 99.73288 | | | 0 | 0.00 | |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | | 99.99957 | | | 99.97087 | | | 0 | 0.00 | |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | | 99.99957 | | | 99.97087 | | | 0 | 0.00 | |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | | 99.99964 | | | 99.97094 | | | 0 | 0.00 | |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.14391 | | 99.93211 | | 11.14636 | 99.90082 | | | 0 | 0.00 | |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.06383 | | 100.19226 | | 11.06457 | 100.16199 | | | 0 | 0.00 | |
| BAYA14 | On 30/09/2015 | Spot Bond | 10.81496 | | 0.00000 | | 10.81811 | 100.08887 | | | 0 | 0.00 | |
| BAYA15 | On 30/06/2016 | Spot Bond | 11.06000 | | 100.28302 | | 11.06000 | 100.25305 | | | 0.00 | 1,226,584,600 | 1,069,741,113.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.22697 | | 100.11011 | | 10.23644 | 100.07555 | | | 0 | 0.00 | |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.81426 | | | 100.78864 | | | 0 | 0.00 | |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97099 | | | 0 | 0.00 | |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97099 | | | 0 | 0.00 | |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | | 99.99797 | | | 99.99797 | | | 0.00 | 34,823,000 | 17,411,500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| BAYA23 | On 30/06/2017 | Spot Bond | | 8.43642 | 103.36265 | | 8.43642 | 103.36265 | | | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | | 11.68000 | 98.96109 | | 11.72000 | 98.85975 | | | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | | 0.00000 | 101.02311 | | | 101.02311 | | | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | | 11.60500 | 97.30138 | | 11.64500 | 97.19381 | | | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | | 0.00000 | 99.99797 | | | 99.99797 | | | 36,957,400 | 18,478,700.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | | 0.00000 | 99.99972 | | | 99.97503 | | | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | | 9.28000 | 100.00000 | | 9.28000 | 99.97480 | | | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97140 | | | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | | 11.50000 | 97.04709 | | 11.54500 | 96.92348 | | | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97223 | | | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97154 | | | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97154 | | | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | | 0.00000 | 99.89645 | | | 99.89645 | | | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97255 | | | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | | 0.00000 | 99.99926 | | | 99.97256 | | | 490,000,000 | 490,000,000.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | | 0.00000 | 99.99797 | | | 99.99797 | | | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | | 0.00000 | 99.99926 | | | 99.97256 | | | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97250 | | | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | | 0.00000 | 99.99965 | | | 99.97389 | | | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | | 0.00000 | 99.99937 | | | 99.97267 | | | 0 | 0.00 |
| BAYA47 | On 30/09/2015 | Spot Bond | | 0.00000 | 99.99993 | | | 99.97926 | | | 0 | 0.00 |
| BAYA48 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97633 | | | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | | 13.89391 | 100.79628 | | 13.89636 | 100.75738 | | | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | | 15.21232 | 100.19279 | | 15.22438 | 100.13572 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BAYB04 | On 31/03/2017 | Spot Bond | 14.11188 | 101.54021 | | 14.11188 | 101.54021 | | | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96264 | | | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96264 | | | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96264 | | | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96127 | | | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96743 | | | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 35.25477 | | 100.00000 | 35.18788 | | | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 18.69000 | | 100.00000 | 18.64422 | | | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 17.01000 | | 100.00000 | 16.96834 | | | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 10.50000 | | 100.00000 | 10.47428 | | | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 10.50000 | | 100.00000 | 10.47456 | | | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 12.69500 | | 100.00000 | 12.66391 | | | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 11.00000 | | 100.00000 | 10.97306 | | | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | 101.37578 | | | 101.35464 | | | 0 | 0.00 |
| BCJ05 | On 07/07/2015 | Spot Bond | 0.00000 | 99.88035 | | | 99.86275 | | | 0 | 0.00 |
| BCJ06 | On 07/07/2017 | Spot Bond | 0.00000 | 99.87276 | | | 99.85408 | | | 0 | 0.00 |
| BCJ07 | On 15/04/2016 | Spot Bond | 0.00000 | 101.42548 | | | 101.40584 | | | 100,000,000 | 50,000,000.00 |
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | 9.10665 | | 100.00000 | 8.42326 | | | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | 9.10665 | | 100.00000 | 8.42326 | | | 0 | 0.00 |
| BCP94U | On 23/07/2015 | Spot Bond | 100.00000 | 94.07216 | | 100.00000 | 93.83033 | | | 0 | 0.00 |
| BCP95U | On 21/08/2015 | Spot Bond | 100.00000 | 87.52998 | | 100.00000 | 87.32057 | | | 0 | 0.00 |
| BCP96U | On 04/09/2015 | Spot Bond | 100.00000 | 84.68677 | | 100.00000 | 84.49074 | | | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 2.03500 | 182.20373 | | 2.03500 | 182.10758 | | | 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 | |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|----------------|
| BD0205 | On 28/04/2028 | Spot Bond | | 8.20500 | 160.04475 | | 8.25000 | 159.12481 | | | 0 | 0.00 | |
| BD0206 | On 02/03/2028 | Spot Bond | | 8.20500 | 160.41174 | | 8.25000 | 159.49857 | | | 0 | 0.00 | |
| BD0302 | On 18/04/2028 | Spot Bond | | 8.59000 | 97.99205 | | 8.63500 | 97.63343 | | | 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 | | 8.30000 | 98.96992 | | 8.34500 | 98.84140 | | | 0 | 12,500,000.00 | |
| BG22A1 | On 21/07/2016 | Spot Bond | | 0.00000 | 102.05967 | | | 102.03893 | | | 0 | 0.00 | |
| BG22A2 | On 21/07/2016 | Spot Bond | | 0.00000 | 101.46172 | | | 101.43933 | | | 0 | 0.00 | |
| BG22A3 | On 21/07/2016 | Spot Bond | | 0.00000 | 101.99564 | | | 101.97409 | | | 0.00 | 2,720,000,000 | 680,000,000.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | | 0.00000 | 101.58578 | | | 101.56159 | | | 0 | 0.00 | |
| BG22C1 | On 21/07/2016 | Spot Bond | | 0.00000 | 101.68118 | | | 101.65561 | | | 0 | 0.00 | |
| BG22D1 | On 21/07/2016 | Spot Bond | | 0.00000 | 101.94786 | | | 101.91840 | | | 0 | 0.00 | |
| BG22YU | On 21/07/2016 | Spot Bond | | 100.00000 | 38.90417 | | 100.00000 | 38.80888 | | | 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 | 101.28111 | | | 101.25993 | | | 0 | 0.00 | |
| BG32A3 | On 30/10/2016 | Spot Bond | | 0.00000 | 101.30600 | | | 101.28440 | | | 0 | 0.00 | |
| BG32A4 | On 30/10/2016 | Spot Bond | | 0.00000 | 101.31430 | | | 101.29256 | | | 0 | 0.00 | |
| BG32B | On 30/10/2016 | Spot Bond | | 0.00000 | 101.41382 | | | 101.39042 | | | 0 | 0.00 | |
| BG32C | On 30/10/2016 | Spot Bond | | 0.00000 | 101.54642 | | | 101.52082 | | | 0 | 0.00 | |
| BG32DU | On 30/10/2016 | Spot Bond | | 100.00000 | 38.05499 | | 100.00000 | 37.96179 | | | 0 | 0.00 | |
| BG32YU | On 30/10/2016 | Spot Bond | | 100.00000 | 38.05499 | | 100.00000 | 37.96179 | | | 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 | 100.32376 | | | 100.30230 | | | 0 | 0.00 | |
| BG42A3 | On 15/03/2017 | Spot Bond | | 0.00000 | 100.32982 | | | 100.30796 | | | 0 | 0.00 | |
| BG42A4 | On 15/03/2017 | Spot Bond | | 8.40500 | 103.15356 | | 8.44500 | 103.06758 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | | 100.34799 | | | 100.32491 | | | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | | 100.38014 | | | 100.35490 | | | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | | 21.74856 | 100.00000 | | 21.69587 | | | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | | 21.74856 | 100.00000 | | 21.69587 | | | 0 | 0.00 |
| BGL01 | On 19/11/2024 | Spot Bond | 0.00000 | | 102.14167 | | | 102.11551 | | | 0 | 0.00 |
| BGL02 | On 19/11/2024 | Spot Bond | 11.28000 | | 99.70353 | 11.30500 | | 99.58989 | | | 0 | 0.00 |
| BGL03 | On 05/02/2025 | Spot Bond | 0.00000 | | 101.45909 | | | 101.43255 | | | 0 | 0.00 |
| BGL04 | On 05/02/2025 | Spot Bond | 11.17000 | | 100.06482 | 11.19500 | | 99.94907 | | | 0 | 0.00 |
| BGR01 | On 04/02/2016 | Spot Bond | 0.00000 | | 103.03904 | | | 103.01808 | | | 0 | 0.00 |
| BGR01U | On 17/12/2015 | Spot Bond | 100.00000 | | 73.17056 | 100.00000 | | 73.03405 | | | 0 | 0.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | | 100.63225 | | | 100.61144 | | | 260,000,000 | 130,000,000.00 |
| BID05 | On 26/06/2019 | Spot Bond | 0.00000 | | 99.66336 | | | 99.64465 | | | 0 | 0.00 |
| BID06 | On 30/06/2019 | Spot Bond | 8.81000 | | 100.14899 | 8.85500 | | 99.97620 | | | 0 | 2,200,000,000.00 |
| BIDC45 | On 15/07/2015 | Spot Bond | 0.00000 | | 99.73841 | | | 99.72097 | | | 0 | 0.00 |
| BIDC46 | On 13/10/2015 | Spot Bond | 0.00000 | | 101.40263 | | | 101.38382 | | | 140,000,000 | 70,000,000.00 |
| BIDC47 | On 07/08/2015 | Spot Bond | 0.00000 | | 99.07454 | | | 99.09200 | | | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | | 100.74073 | | | 100.72204 | | | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | | 100.85434 | | | 100.83277 | | | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | | 100.72440 | | | 100.70606 | | | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | | 100.75986 | | | 100.74063 | | | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | | 100.82427 | | | 100.80339 | | | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | | 101.09145 | | | 101.06376 | | | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | | 101.54355 | | | 101.50453 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BSR12 | On 25/01/2016 | Spot Bond | 0.00000 | 101.52022 | | | 101.49591 | | | 0 | 0.00 |
| BSR13 | On 26/07/2016 | Spot Bond | 0.00000 | 101.56318 | | | 101.53817 | | | 0 | 0.00 |
| BSR14 | On 18/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BSR15 | On 18/12/2015 | Spot Bond | 0.00000 | 100.27094 | | | 100.24607 | | | 0 | 0.00 |
| BSR16 | On 17/06/2016 | Spot Bond | 0.00000 | 100.29273 | | | 100.26587 | | | 0 | 0.00 |
| BSR17 | On 19/06/2018 | Spot Bond | 0.00000 | 100.31695 | | | 100.28810 | | | 0 | 0.00 |
| BTC005 | On 20/10/2015 | Spot Bond | 0.00000 | 97.85919 | | | 97.84008 | | | 0 | 0.00 |
| BTC010 | On 24/11/2015 | Spot Bond | 0.00000 | 97.22455 | | | 97.20567 | | | 0 | 0.00 |
| BTC023 | On 16/07/2015 | Spot Bond | 0.00000 | 99.70358 | | | 99.68506 | | | 0 | 0.00 |
| BTC035 | On 07/07/2015 | Spot Bond | 0.00000 | 99.87735 | | | 99.85983 | | | 0 | 0.00 |
| BTC037 | On 06/07/2015 | Spot Bond | 0.00000 | 99.89494 | | | 99.87742 | | | 0 | 0.00 |
| BTC038 | On 15/07/2015 | Spot Bond | 0.00000 | 99.73733 | | | 99.71982 | | | 0 | 0.00 |
| BTC039 | On 21/07/2015 | Spot Bond | 0.00000 | 99.63217 | | | 99.61465 | | | 0 | 0.00 |
| BTC040 | On 27/07/2015 | Spot Bond | 0.00000 | 99.52787 | | | 99.51038 | | | 0 | 0.00 |
| BTC041 | On 28/07/2015 | Spot Bond | 0.00000 | 99.51364 | | | 99.49627 | | | 0 | 0.00 |
| BTC043 | On 04/08/2015 | Spot Bond | 0.00000 | 99.03352 | | | 99.05109 | | | 0 | 0.00 |
| BTC045 | On 13/08/2015 | Spot Bond | 0.00000 | 99.22547 | | | 99.20787 | | | 0 | 0.00 |
| BTC046 | On 24/08/2015 | Spot Bond | 0.00000 | 99.03320 | | | 99.01562 | | | 0 | 0.00 |
| BTC047 | On 21/08/2015 | Spot Bond | 0.00000 | 99.08326 | | | 99.06563 | | | 0 | 0.00 |
| BTC048 | On 04/09/2015 | Spot Bond | 0.00000 | 98.82914 | | | 98.81140 | | | 0 | 0.00 |
| BTC049 | On 07/09/2015 | Spot Bond | 0.00000 | 98.77629 | | | 98.75855 | | | 0 | 0.00 |
| BTC050 | On 15/07/2015 | Spot Bond | 0.00000 | 99.73117 | | | 99.71325 | | | 0 | 0.00 |
| BTC051 | On 11/09/2015 | Spot Bond | 0.00000 | 98.58118 | | | 98.57059 | | | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 35.96152 | | 100.00000 | 43.65722 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| BWZ18B | On 27/03/2018 | Spot Bond | 0.00000 | | 100.02034 | | | 100.00016 | | | 0 | 0.00 |
| BWZ20A | On 27/03/2020 | Spot Bond | 0.00000 | | 100.02108 | | | 100.00009 | | | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | | 100.26739 | | | 100.24661 | | | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | | 100.91988 | | | 100.89777 | | | 0 | 0.00 |
| BYA49U | On 30/06/2018 | Spot Bond | 100.00000 | 17.82966 | | 100.00000 | 16.22171 | | | | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.60500 | 107.75179 | | 9.64500 | 107.67300 | | | | 0 | 0.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 105.94294 | | | 105.91807 | | | | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 8.65500 | 103.04727 | | 8.69500 | 102.99082 | | | | 64,136,000 | 32,068,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 12.70000 | 100.00266 | | 12.74500 | 99.85673 | | | | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | 98.80419 | | | 98.77387 | | | | 40,000,000 | 20,000,000.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 13.00000 | 100.67161 | | 13.04500 | 100.51394 | | | | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.05500 | 101.73751 | | 9.09500 | 101.64475 | | | | 0 | 0.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 97.82764 | | | 97.79785 | | | | 1,804,837,600 | 902,418,800.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 13.00000 | 97.76964 | | 13.04500 | 97.60019 | | | | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 101.47480 | | | 101.45460 | | | | 20,000,000 | 10,000,000.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 94.11833 | | | 94.08929 | | | | 4,046,562,400 | 2,023,281,200.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | 100.99299 | | | 100.97122 | | | | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.66500 | 93.21086 | | 10.69500 | 93.07882 | | | | 0 | 670,000,000.00 |
| CBL23 | On 18/05/2018 | Spot Bond | 0.00000 | 101.01753 | | | 100.99363 | | | | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 10.11000 | 113.49231 | | 10.15500 | 113.19839 | | | | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 10.11000 | 109.28755 | | 10.15500 | 108.98223 | | | | 0 | 1,000,000,000.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 10.03500 | 110.08960 | | 10.08000 | 109.77271 | | | | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 100.68937 | | | 100.65802 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| CGR11 | On 28/03/2016 | Spot Bond | 11.80500 | 103.20470 | | 11.84500 | 103.14452 | | | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | 100.02754 | | | 100.00024 | | | 0 | 20,000,000.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | 103.12936 | | | 103.10039 | | | 0 | 0.00 |
| CGR14/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 110.43920 | | 10.00000 | 110.41030 | | | 0 | 0.00 |
| CGR15 | On 22/07/2017 | Spot Bond | 0.00000 | 102.31444 | | | 102.28539 | | | 0 | 0.00 |
| CGR16 | On 22/09/2017 | Spot Bond | 0.00000 | 100.20643 | | | 100.18059 | | | 0 | 130,000,000.00 |
| CGR17 | On 24/10/2017 | Spot Bond | 0.00000 | 101.80895 | | | 101.77976 | | | 0 | 0.00 |
| CGR18U | On 04/05/2018 | Spot Bond | 100.00000 | 10.34918 | | 100.00000 | 10.31652 | | | 0 | 0.00 |
| CGR19U | On 04/06/2018 | Spot Bond | 100.00000 | 18.23572 | | 100.00000 | 18.19154 | | | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | 103.04576 | | | 102.99942 | | | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | 100.71195 | | | 100.68735 | | | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | 0.00000 | 99.99981 | | | 99.97713 | | | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | 0.00000 | 99.99946 | | | 99.97584 | | | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | 0.00000 | 99.99954 | | | 99.97485 | | | 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 | 101.52216 | | | 101.48465 | | | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 101.50673 | | | 101.46960 | | | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | 101.58825 | | | 101.54910 | | | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | 100.18183 | | | 100.15919 | | | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | 100.62731 | | | 100.60781 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | | 99.97276 | | 10.11000 | 99.94552 | | | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | | 99.88143 | | | 99.86125 | | | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | | 124.21144 | | 2.76000 | 124.14344 | | | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | | 107.22998 | | | 107.22998 | | | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | | 124.19017 | | 3.14000 | 124.12095 | | | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | | 102.71638 | | 8.25000 | 102.69382 | | | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 2.86000 | | 125.41344 | | 2.86000 | 125.34460 | | | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | | 123.49814 | | 2.40000 | 123.43189 | | | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.25350 | | | 100.22189 | | | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.57500 | | 101.63489 | | 8.62000 | 101.55723 | | | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | | 101.53949 | | | 101.51737 | | | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | | 101.55779 | | | 101.53448 | | | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.62500 | | 101.67962 | | 8.67000 | 101.60148 | | | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.62500 | | 101.67962 | | 8.67000 | 101.60148 | | | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.67500 | | 100.49537 | | 8.72000 | 100.41212 | | | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.18613 | | | 100.16295 | | | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.20463 | | | 100.17913 | | | 0 | 0.00 |
| CLN230/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| CLN231/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 0.00000 | | 100.99073 | | | 100.96943 | | | 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 | | 100.80357 | | | 100.78108 | | | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | | 103.23176 | | 9.35000 | 103.20570 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN243 | On 24/02/2019 | Spot Bond | | 9.35000 | 103.23176 | | 9.35000 | 103.20570 | | | 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 | 100.80512 | | | 100.78627 | | | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.49807 | | | 100.47880 | | | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.88611 | | | 100.86737 | | | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.88611 | | | 100.86737 | | | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.88611 | | | 100.86737 | | | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.41782 | | | 100.39831 | | | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | | 9.43000 | 103.16960 | | 9.47500 | 103.00401 | | | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | | 0.00000 | 101.99802 | | | 101.97695 | | | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | | 0.00000 | 103.62061 | | | 103.59828 | | | 0 | 20,000,000.00 |
| CLN272 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.45770 | | | 100.43658 | | | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.45678 | | | 100.43580 | | | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.49902 | | | 100.47770 | | | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | | 0.00000 | 100.82732 | | | 100.80591 | | | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | | 0.00000 | 100.90349 | | | 100.87819 | | | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.64339 | | | 100.62229 | | | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | | 0.00000 | 101.28698 | | | 101.26591 | | | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.16470 | | | 100.14383 | | | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | | 0.00000 | 101.40845 | | | 101.38652 | | | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | | 0.00000 | 101.03829 | | | 101.01641 | | | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.27148 | | | 100.24875 | | | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.09201 | | | 100.06907 | | | 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 | | On 26/06/2017 | Spot Bond | 0.00000 | 101.99666 | | | 101.97617 | | | 0 | 0.00 |
| CLN292/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| CLN293 | | On 30/06/2017 | Spot Bond | 0.00000 | 99.87364 | | | 99.85055 | | | 0 | 0.00 |
| CLN294 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.09094 | | | 100.06827 | | | 0 | 0.00 |
| CLN295 | | On 30/06/2017 | Spot Bond | 0.00000 | 99.90077 | | | 99.87757 | | | 0 | 0.00 |
| CLN296 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.19840 | | | 100.17368 | | | 0 | 0.00 |
| CLN297 | | On 30/06/2017 | Spot Bond | 0.00000 | 99.87370 | | | 99.85061 | | | 0 | 0.00 |
| CLN298 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.30702 | | | 100.28441 | | | 0 | 0.00 |
| CLN299 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97523 | | | 0 | 0.00 |
| CLN301 | | On 20/12/2017 | Spot Bond | 0.00000 | 137.91169 | | | 137.91169 | | | 0 | 0.00 |
| CLN302 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.29268 | | | 101.26919 | | | 0 | 0.00 |
| CLN303 | | On 20/12/2017 | Spot Bond | 0.00000 | 138.42318 | | | 138.42318 | | | 0 | 0.00 |
| CLN304 | | On 20/12/2017 | Spot Bond | 0.00000 | 137.29562 | | | 137.29562 | | | 0 | 0.00 |
| CLN305 | | On 20/12/2017 | Spot Bond | 0.00000 | 137.99045 | | | 137.99045 | | | 0 | 0.00 |
| CLN310 | | On 20/03/2018 | Spot Bond | 0.00000 | 134.20170 | | | 134.20170 | | | 0 | 0.00 |
| CLN311 | | On 20/03/2018 | Spot Bond | 0.00000 | 134.42446 | | | 134.42446 | | | 0 | 0.00 |
| CLN313 | | On 14/11/2022 | Spot Bond | 0.00000 | 101.12461 | | | 101.10032 | | | 0 | 0.00 |
| CLN314 | | On 14/11/2022 | Spot Bond | 10.96000 | 94.13802 | | 10.99500 | 93.94499 | | | 0 | 0.00 |
| CLN315 | | On 20/03/2023 | Spot Bond | 11.48000 | 95.63426 | | 11.51500 | 95.43760 | | | 0 | 0.00 |
| CLN316 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97633 | | | 0 | 0.00 |
| CLN317 | | On 20/03/2023 | Spot Bond | 0.00000 | 100.19677 | | | 100.17188 | | | 0 | 0.00 |
| CLN318 | | On 14/11/2022 | Spot Bond | 0.00000 | 101.09939 | | | 101.07567 | | | 0 | 0.00 |
| CLN319 | | On 24/07/2017 | Spot Bond | 0.00000 | 101.48034 | | | 101.45783 | | | 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 | |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | | 101.47684 | | | 101.45217 | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | | 101.43856 | | 8.80500 | 101.41481 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.17316 | | | 100.15123 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | | 103.45230 | | | 103.42913 | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | | 130.52148 | | | 130.52148 | | | 0.00 | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.18414 | | | 100.16082 | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | | 100.19635 | | | 100.17151 | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.19050 | | | 100.16679 | | | 0.00 | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.26350 | | | 100.23067 | | | 0.00 | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | | 80.71196 | | | 80.65644 | | | 0.00 | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.20773 | | | 100.18186 | | | 0.00 | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97633 | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | | 118.93483 | | | 118.93483 | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | | 118.98334 | | | 118.98334 | | | 0.00 | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | 0.00000 | | 101.42274 | | | 101.39975 | | | 0.00 | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.22716 | | | 100.19846 | | | 0.00 | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97619 | | | 0.00 | 0 | 0.00 |
| CLN342 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.26189 | | | 100.22926 | | | 0.00 | 0 | 0.00 |
| CLN343 | On 20/12/2023 | Spot Bond | 0.00000 | | 100.21606 | | | 100.18913 | | | 0.00 | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.16675 | | | 100.14599 | | | 0.00 | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | 0.00000 | | 100.19046 | | | 100.16636 | | | 0.00 | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | 0.00000 | | 101.40911 | | | 101.38633 | | | 0.00 | 0 | 0.00 |
| CLN347 | On 10/02/2016 | Spot Bond | 0.00000 | | 101.09444 | | | 101.07233 | | | 0.00 | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97687 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN350 | On 28/10/2018 | Spot Bond | 0.00000 | | 101.33978 | | | 101.31834 | | | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | 0.00000 | | 100.71506 | | | 100.69331 | | | 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 | | 101.36192 | | | 101.33919 | | | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | 0.00000 | | 101.47126 | | | 101.44889 | | | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.15792 | | | 100.13790 | | | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | 10.14000 | | 105.22910 | | 10.17500 | 104.99832 | | | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.17648 | | | 100.15451 | | | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | 0.00000 | | 101.44733 | | | 101.42052 | | | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | 12.28000 | | 107.23454 | | 12.31500 | 107.01096 | | | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | 0.00000 | | 101.50641 | | | 101.47850 | | | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | 12.31000 | | 107.09419 | | 12.34500 | 106.88014 | | | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | 10.02000 | | 110.06179 | | 10.02000 | 110.03207 | | | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | | 101.50641 | | | 101.47850 | | | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | | 101.46745 | | | 101.44373 | | | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.20896 | | | 100.18253 | | | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | | 100.17376 | | | 100.15213 | | | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | 0.00000 | | 100.17742 | | | 100.15533 | | | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.17757 | | | 100.15547 | | | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97531 | | | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | 9.66500 | | 103.63806 | | 9.69500 | 103.48115 | | | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97163 | | | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.19109 | | | 100.16691 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN379 | On 20/03/2024 | Spot Bond | 10.57000 | | 102.77843 | | 10.57000 | 102.74967 | | | 0 | 0.00 |
| CLN380 | On 20/09/2024 | Spot Bond | 11.00000 | | 103.01250 | | 11.00000 | 102.98254 | | | 0 | 0.00 |
| CLN381 | On 21/07/2015 | Spot Bond | 0.00000 | | 101.42359 | | | 101.40176 | | | 0 | 0.00 |
| CLN382 | On 20/03/2021 | Spot Bond | 0.00000 | | 100.19872 | | | 100.17393 | | | 0 | 0.00 |
| CLN383 | On 22/07/2017 | Spot Bond | 0.00000 | | 101.44999 | | | 101.42728 | | | 0 | 0.00 |
| CLN384 | On 20/09/2024 | Spot Bond | 12.07000 | | 103.10060 | | 12.10500 | 102.87653 | | | 0 | 0.00 |
| CLN385 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.21273 | | | 100.18583 | | | 0 | 0.00 |
| CLN386 | On 20/03/2021 | Spot Bond | 0.00000 | | 100.17730 | | | 100.15520 | | | 0 | 0.00 |
| CLN387 | On 26/01/2021 | Spot Bond | 0.00000 | | 101.57982 | | | 101.55453 | | | 0 | 0.00 |
| CLN388 | On 20/09/2019 | Spot Bond | 0.00000 | | 100.18935 | | | 100.16576 | | | 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 | | 99.98025 | | | 99.96071 | | | 0 | 0.00 |
| CLN391 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.16351 | | | 100.14316 | | | 0 | 0.00 |
| CLN392 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.16470 | | | 100.14383 | | | 0 | 0.00 |
| CLN393 | On 20/12/2019 | Spot Bond | 0.00000 | | 91.45668 | | | 91.45668 | | | 0 | 0.00 |
| CLN394 | On 20/09/2022 | Spot Bond | 0.00000 | | 100.17422 | | | 100.15215 | | | 0 | 0.00 |
| CLN395 | On 02/03/2018 | Spot Bond | 0.00000 | | 100.58012 | | | 100.55922 | | | 0 | 0.00 |
| CLN396 | On 20/03/2020 | Spot Bond | 0.00000 | | 100.18898 | | | 100.16507 | | | 0 | 0.00 |
| CLN397 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.24031 | | | 100.20995 | | | 0 | 0.00 |
| CLN398 | On 14/11/2022 | Spot Bond | 0.00000 | | 101.05904 | | | 101.03619 | | | 0 | 0.00 |
| CLN399 | On 14/11/2022 | Spot Bond | 0.00000 | | 101.05273 | | | 101.03002 | | | 0 | 0.00 |
| CLN400 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.17422 | | | 100.15215 | | | 0 | 0.00 |
| CLN401 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.19635 | | | 100.17151 | | | 0 | 0.00 |
| CLN402 | On 30/06/2017 | Spot Bond | 0.00000 | | 99.99991 | | | 99.97951 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| CLN403 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97797 | | | 0 | 0.00 |
| CLN404 | On 21/02/2018 | Spot Bond | 0.00000 | | 100.79241 | | | 100.76481 | | | 0 | 0.00 |
| CLN405 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.15411 | | | 100.13456 | | | 0 | 0.00 |
| CLN406 | On 20/06/2020 | Spot Bond | 0.00000 | | 85.50832 | | | 85.50832 | | | 0 | 0.00 |
| CLN407 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.17528 | | | 100.15308 | | | 0 | 0.00 |
| CLN408 | On 25/07/2016 | Spot Bond | 0.00000 | | 100.08378 | 100.00000 | 32.87786 | | | 0.00 | 50,000,000,000 | 50,000,000,000.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | | 42.01150 | 7.01000 | 42.00370 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | | 167.99653 | | | 167.40473 | | 0.00 | 0 | 0.00 |
| CLN61 | On 02/03/2028 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN81 | On 18/04/2028 | Spot Bond | 8.59000 | | 148.07767 | 8.63500 | 147.76359 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 8.20500 | | 160.04475 | 8.25000 | 159.12481 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.20500 | | 160.41174 | 8.25000 | 159.49857 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | | 97.85569 | | | 97.83654 | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | | 97.83735 | | | 97.81805 | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | | 99.78217 | | | 101.85085 | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.14298 | | | 102.21255 | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.18825 | | | 100.16480 | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.17623 | | | 100.15429 | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.17865 | | | 100.15641 | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2017 | Spot Bond | 0.00000 | | 101.87178 | | | 101.84815 | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.17633 | | | 100.15400 | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | | 101.48034 | | | 101.45783 | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.16067 | | | 100.14031 | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| CLNF12 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.17326 | | | 100.15169 | | | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.17218 | | | 100.15075 | | | 0 | 0.00 |
| CLNF14 | On 20/09/2019 | Spot Bond | 0.00000 | | 100.17320 | | | 100.15164 | | | 0 | 0.00 |
| CLNF15 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.17633 | | | 100.15400 | | | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | | 100.85640 | | | 100.83175 | | | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | | 101.82248 | | | 101.79792 | | | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 8.75500 | | 105.50752 | | 8.80000 | 105.45174 | | | 100,000,000 | 100,000,000.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 8.73000 | | 101.28882 | | 8.77000 | 101.16314 | | | 0 | 830,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.30500 | | 110.94390 | | 10.33500 | 110.74293 | | | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 7.15000 | | 102.16536 | | 7.19000 | 102.12828 | | | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 9.87500 | | 106.75753 | | 9.90500 | 106.59742 | | | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | 9.92000 | | 102.08996 | | 9.95500 | 101.85670 | | | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 10.29000 | | 95.95855 | | 10.32500 | 95.75583 | | | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 10.93500 | | 97.42488 | | 10.98000 | 97.10245 | | | 0 | 1,000,000,000.00 |
| COT03 | On 05/06/2028 | Spot Bond | 10.93500 | | 90.54708 | | 10.98000 | 90.23637 | | | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.72024 | | | 100.69832 | | | 35,000,000 | 17,500,000.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | | 101.22890 | | | 101.20929 | | | 0 | 0.00 |
| CPL01U | On 12/12/2019 | Spot Bond | 100.00000 | | 10.29953 | | 100.00000 | 10.27458 | | | 3,000,000,000 | 0.00 |
| CPL021 | On 25/08/2017 | Spot Bond | 0.00000 | | 100.74968 | | | 100.72869 | | | 0 | 0.00 |
| CPL022 | On 23/09/2019 | Spot Bond | 0.00000 | | 100.14746 | | | 100.12662 | | | 0 | 0.00 |
| CPL024 | On 27/11/2017 | Spot Bond | 0.00000 | | 100.71278 | | | 100.69155 | | | 0 | 0.00 |
| CPL026 | On 20/08/2015 | Spot Bond | 0.00000 | | 102.54822 | | | 102.52877 | | | 0 | 0.00 |
| CPL027 | On 23/10/2015 | Spot Bond | 0.00000 | | 101.33578 | | | 101.31614 | | | 0 | 0.00 |
| CPL02U | On 12/03/2020 | Spot Bond | 100.00000 | | 9.57009 | | 100.00000 | 9.54690 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------------------------|
| CPL03U | On 12/12/2018 | Spot Bond | 100.00000 | | 11.83909 | | 100.00000 | 11.81041 | | | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 11.64000 | | 96.63693 | | 11.67000 | 96.45692 | | | 0 | 12,800,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | | 16.62123 | | 100.00000 | 16.58096 | | | 0 | 0.00 |
| DEN39U | On 10/06/2018 | Spot Bond | 100.00000 | | 9.01690 | | 100.00000 | 8.99506 | | | 0 | 0.00 |
| DEN40U | On 10/06/2018 | Spot Bond | 100.00000 | | 17.30058 | | 100.00000 | 17.25867 | | | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | | 101.23088 | | | 101.21178 | | | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 7.93000 | | 99.55339 | | 7.97000 | 99.45247 | | | 0 | 0.00 |
| DENG55 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.77912 | | | 100.75986 | | | 50,000,000 | 25,000,000.00 |
| DENG56 | On 25/02/2016 | Spot Bond | 0.00000 | | 100.70095 | | | 100.68133 | | | 0 | 0.00 |
| DENG57 | On 03/03/2016 | Spot Bond | 0.00000 | | 100.52731 | | | 100.50778 | | | 0 | 0.00 |
| DLT02U | On 06/11/2015 | Spot Bond | 100.00000 | | 92.55087 | | 100.00000 | 92.32290 | | | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.44352 | | | 100.42247 | | | 0 | 0.00 |
| DLTB03 | On 09/10/2017 | Spot Bond | 0.00000 | | 99.80981 | | | 99.78802 | | | 0 | 0.00 |
| DLTC09 | On 05/08/2015 | Spot Bond | 0.00000 | | 102.88680 | | | 102.86703 | | | 0 | 0.00 |
| DLTC10 | On 03/02/2016 | Spot Bond | 0.00000 | | 101.18249 | | | 101.16153 | | | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.22675 | | | 100.19810 | | | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | | 102.34040 | | | 102.30457 | | | 0 | 0.00 |
| DOL007 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.19740 | | | 100.17243 | | | 0 | 0.00 |
| DOL009 | On 20/12/2019 | Spot Bond | 0.00000 | | 53.73180 | | | 53.68698 | | | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | | 99.91374 | | | 99.88478 | | | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 9.46500 | | 98.34055 | | 8.89500 | 100.88088 | | | 0.00 | 62,500,000,000 52,500,000,000.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.47500 | | 107.44589 | | 7.52000 | 107.38111 | | | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.92000 | | 105.68213 | | 8.94500 | 105.56274 | | | 0 | 1,350,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| DV23 | On 27/02/2023 | Spot Bond | 9.57000 | 105.66982 | 9.60500 | 105.45284 | 0.00 | 480,000,000 | 1,290,000,000.00 | | | |
| DV24 | On 18/02/2024 | Spot Bond | 9.55000 | 104.32192 | 9.58500 | 104.09137 | 0.00 | 0 | 0.00 | | | |
| DV29 | On 18/02/2029 | Spot Bond | 9.58000 | 107.57213 | 9.60500 | 107.35112 | 0.00 | 0 | 300,000,000.00 | | | |
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 400,000,000 | 200,000,000.00 | | | |
| DVC007 | On 15/09/2015 | Spot Bond | 0.00000 | 100.27709 | | 100.25843 | 0.00 | 0 | 0.00 | | | |
| DVC008 | On 20/11/2015 | Spot Bond | 0.00000 | 100.77581 | | 100.75665 | 0.00 | 0 | 0.00 | | | |
| DVC010 | On 15/09/2015 | Spot Bond | 0.00000 | 100.35144 | | 100.33277 | 0.00 | 0 | 0.00 | | | |
| DVC011 | On 11/06/2016 | Spot Bond | 0.00000 | 100.37217 | | 100.35268 | 0.00 | 0 | 0.00 | | | |
| DVC012 | On 26/01/2016 | Spot Bond | 100.00000 | 55.39258 | 100.00000 | 50.13569 | 0.00 | 18,300,000,000 | 7,500,000,000.00 | | | |
| DVC013 | On 25/06/2016 | Spot Bond | 100.00000 | 54.12844 | 100.00000 | 49.17813 | 0.00 | 98,000,000,000 | 71,800,000,000.00 | | | |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | 100.89832 | | 100.87911 | 0.00 | 0 | 0.00 | | | |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | 99.82875 | | 99.80924 | 0.00 | 0 | 0.00 | | | |
| DVF18 | On 30/03/2018 | Spot Bond | 0.00000 | 99.50985 | | 99.49127 | 0.00 | 140,000,000 | 70,000,000.00 | | | |
| E170 | On 01/08/2020 | Spot Bond | 8.30000 | 126.76714 | 8.32500 | 126.62319 | 0.00 | 1,100,000 | 2,266,200,000.00 | | | |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 94.50045 | | 94.45061 | 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 | 2.43000 | 99.72730 | 2.43000 | 99.67360 | 0.00 | 0 | 0.00 | | | |
| EL15 | On 29/06/2015 | Spot Bond | 1.20000 | 99.99671 | 1.20000 | 135.56204 | 0.00 | 0 | 0.00 | | | |
| EL28 | On 02/05/2028 | Spot Bond | 2.18000 | 124.12334 | 2.21000 | 123.65199 | 0.00 | 0 | 6,496,600,000.00 | | | |
| EL29 | On 19/11/2029 | Spot Bond | 2.18000 | 111.71015 | 2.21000 | 111.23453 | 0.00 | 0 | 0.00 | | | |
| EL30 | On 29/07/2030 | Spot Bond | 2.10000 | 113.79104 | 2.13000 | 113.30136 | 0.00 | 0 | 0.00 | | | |
| EL31 | On 02/06/2031 | Spot Bond | 2.25000 | 103.37404 | 2.25000 | 103.31894 | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| EL36 | On 31/01/2036 | Spot Bond | 2.41000 | 100.16016 | | 2.41000 | 100.10628 | | | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.71500 | 107.77144 | | 9.74500 | 107.62269 | | | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.61500 | 107.96590 | | 9.64500 | 107.80513 | | | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 9.98500 | 101.90658 | | 10.03000 | 101.61892 | | | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.21500 | 96.49616 | | 10.24000 | 96.36467 | | | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 10.35500 | 103.46994 | | 10.38000 | 103.32717 | | | 0 | 3,999,999,600.00 |
| EMM06 | On 23/06/2025 | Spot Bond | 10.25000 | 100.00000 | | 10.25000 | 100.00000 | | | 0 | 0.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.88470 | | | 100.86389 | | | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | 98.76408 | | | 98.74339 | | | 0 | 0.00 |
| EPF003 | On 12/09/2016 | Spot Bond | 0.00000 | 100.36854 | | | 100.34813 | | | 0 | 0.00 |
| EPF004 | On 06/11/2017 | Spot Bond | 0.00000 | 101.17853 | | | 101.15686 | | | 0 | 0.00 |
| EPF005 | On 06/11/2016 | Spot Bond | 0.00000 | 101.13365 | | | 101.11280 | | | 0 | 0.00 |
| EPFC12 | On 05/11/2015 | Spot Bond | 0.00000 | 101.07403 | | | 101.05427 | | | 0 | 0.00 |
| EPFC15 | On 24/08/2015 | Spot Bond | 0.00000 | 102.48676 | | | 102.46718 | | | 0 | 0.00 |
| EPFC16 | On 23/02/2016 | Spot Bond | 0.00000 | 100.72969 | | | 100.70927 | | | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 10.72000 | 99.97064 | | 10.76000 | 99.94108 | | | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | 100.61255 | | | 100.58674 | | | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | 100.57257 | | | 100.54688 | | | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 98.64534 | | | 98.62160 | | | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 10.28000 | 98.07249 | | 10.32500 | 97.94176 | | | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | 96.84715 | | | 96.82457 | | | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | 98.27727 | | | 98.24976 | | | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| ERS3B4 | On 17/11/2025 | Spot Bond | 0.00000 | 100.94778 | | | 100.92553 | | | 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 | 101.00596 | | | 100.98234 | | | 0 | 0.00 |
| ERSA12 | On 17/11/2025 | Spot Bond | 0.00000 | 100.97245 | | | 100.95250 | | | 0 | 0.00 |
| ERSA12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | 100.85253 | | | 100.83244 | | | 120,000,000 | 60,000,000.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | 100.88718 | | | 100.86628 | | | 0 | 14,500,000.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | 100.84559 | | | 100.82566 | | | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | 100.87448 | | | 100.85387 | | | 0 | 0.00 |
| ERSA18 | On 17/11/2025 | Spot Bond | 0.00000 | 100.86637 | | | 100.84604 | | | 0 | 0.00 |
| ERSA19 | On 17/11/2025 | Spot Bond | 0.00000 | 100.85471 | | | 100.83465 | | | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.40000 | 102.77572 | | 6.40000 | 102.75790 | | | 0 | 204,180,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 8.13000 | 104.53297 | | 8.17500 | 104.39724 | | | 35,800,000 | 5,076,020,000.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.80500 | 110.79880 | | 8.84000 | 110.57422 | | | 12,900,000 | 55,259,788,900.00 |
| ES26 | On 02/04/2026 | Spot Bond | 9.03500 | 93.84105 | | 9.08000 | 93.52990 | | | 144,600,000 | 10,422,846,400.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.70500 | 83.48424 | | 9.73000 | 83.28180 | | | 2,753,000,000 | 33,305,200,000.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.78500 | 89.39013 | | 9.81000 | 89.15587 | | | 46,800,000 | 66,603,703,800.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | 99.79139 | | | 99.76818 | | | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | 97.90650 | | | 97.88334 | | | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.77458 | | | 100.75290 | | | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 101.55273 | | | 101.53091 | | | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 100.07749 | | | 100.05819 | | | 0 | 0.00 |
| FIFB04 | On 21/11/2017 | Spot Bond | 0.00000 | 100.86536 | | | 100.84353 | | | 0 | 0.00 |
| FIFC14 | On 20/11/2015 | Spot Bond | 0.00000 | 100.78692 | | | 100.76707 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| FIFC15 | On 02/12/2015 | Spot Bond | 0.00000 | | 100.55293 | | | 100.53318 | | | 0 | 0.00 |
| FIFC17 | On 09/10/2015 | Spot Bond | 0.00000 | | 101.58338 | | | 101.56384 | | | 0 | 0.00 |
| FIFC18 | On 12/08/2015 | Spot Bond | 0.00000 | | 100.97060 | | | 100.95079 | | | 0 | 0.00 |
| FIFC19 | On 07/12/2015 | Spot Bond | 0.00000 | | 100.35670 | | | 100.33688 | | | 0 | 0.00 |
| FIFC20 | On 07/12/2015 | Spot Bond | 0.00000 | | 100.33353 | | | 100.31483 | | | 0 | 200,000,000.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | | 11.86376 | 100.00000 | | 11.83501 | | | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | | 11.54665 | 100.00000 | | 11.51868 | | | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | | 100.31557 | | | 100.29465 | | | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | | 99.30453 | | | 99.28066 | | | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | | 100.35185 | | | 100.32850 | | | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | | 100.37599 | | | 100.35102 | | | 0 | 0.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.60000 | | 97.01774 | 9.64500 | | 96.86512 | | | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.37909 | | | 100.36023 | | | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | | 100.37902 | | | 100.36015 | | | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | | 101.40860 | | | 101.38607 | | | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | | 102.43849 | | | 102.41534 | | | 0 | 0.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | | 100.64882 | | | 100.62561 | | | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | | 100.65939 | | | 100.63581 | | | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | 10.36500 | | 99.16263 | 10.39500 | | 99.00624 | | | 0 | 0.00 |
| FRB15 | On 06/03/2025 | Spot Bond | 0.00000 | | 100.58422 | | | 100.55772 | | | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 10.45000 | | 104.71005 | 10.49500 | | 104.54895 | | | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | | 101.36960 | | | 101.34520 | | | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.16000 | | 135.54607 | 2.16000 | | 135.47407 | | | 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 |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRBI23 | On 07/12/2023 | Spot Bond | 2.16500 | | 277.28914 | | 2.16500 | 277.14201 | | | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.33500 | | 114.40529 | | 2.33500 | 114.34398 | | | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 3.01000 | | 154.54721 | | 3.04000 | 153.96888 | | | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 3.16000 | | 194.35584 | | 3.16000 | 194.24750 | | | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 6.97000 | | 105.20311 | | 7.01000 | 105.17446 | | | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.61300 | | 66.61025 | | 7.61300 | 66.59386 | | | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.40700 | | 42.33599 | | 9.40700 | 42.32387 | | | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.65000 | | 40.98054 | | 9.65000 | 40.96845 | | | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | | 100.75195 | | | 100.72382 | | | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.20987 | | | 100.18374 | | | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.18188 | | | 100.15924 | | | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.19955 | | | 100.17470 | | | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | 98.00000 | | 7.47000 | 98.00000 | | | | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | 100.00000 | | 7.47000 | 100.00000 | | | | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.19425 | | | 100.16967 | | | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.18519 | | | 100.16175 | | | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.27175 | | | 100.24451 | | | 0 | 0.00 |
| FRC123 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC124 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.19109 | | | 100.16691 | | | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | 100.00000 | | 6.00000 | 100.00000 | | | | 0 | 0.00 |
| FRC126 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| FRC127 | On 20/09/2017 | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC128 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.20308 | | | 100.17739 | | | 0 | 0.00 |
| FRC129 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC130 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC131 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| 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 | 100.24967 | | | 100.21814 | | | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.24239 | | | 100.21177 | | | 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 | 21.33909 | | 100.09221 | 21.28734 | | | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.17358 | | | 100.15160 | | | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 109.69872 | | | 109.20970 | | | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.23332 | | | 100.20423 | | | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.97660 | | | 100.94670 | | | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.19513 | | | 100.17083 | | | 0 | 0.00 |
| FRC151 | | On 20/09/2017 | Spot Bond | 0.00000 | 98.00000 | | | 98.00000 | | | 0 | 0.00 |
| FRC152 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.19732 | | | 100.17274 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC153 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.18032 | | | 100.15787 | | | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.18161 | | | 100.15861 | | | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.23718 | | | 100.20721 | | | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.17844 | | | 100.15585 | | | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | 13.22500 | | 65.88872 | | 13.22500 | 65.86542 | | | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.16830 | | | 100.14697 | | | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.16851 | | | 100.14716 | | | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.25086 | | | 100.21964 | | | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.17612 | | | 100.15382 | | | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | 3.56500 | | 103.01793 | | 3.56500 | 102.95928 | | | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.18371 | | | 100.16046 | | | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.18371 | | | 100.16046 | | | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | 0.00000 | | 102.95007 | | | 102.92600 | | | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97633 | | | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | 0.00000 | | 98.20960 | | | 98.18677 | | | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.17316 | | | 100.15123 | | | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.16915 | | | 100.14772 | | | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | | 101.43255 | | | 101.40602 | | | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.19782 | | | 100.17280 | | | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | | 101.06312 | | | 101.04155 | | | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | | 101.41777 | | | 101.39152 | | | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | | 101.57137 | | | 101.54595 | | | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.22675 | | | 100.19810 | | | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.17992 | | | 100.15714 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC185 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.23211 | | | 100.20319 | | | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.16724 | | | 100.14605 | | | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.18161 | | | 100.15861 | | | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.18161 | | | 100.15861 | | | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | | 0.00000 | 100.30227 | | | 100.28228 | | | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | | 0.00000 | 99.96115 | | | 99.94165 | | | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | | 0.00000 | 99.95893 | | | 99.93830 | | | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | | 0.00000 | 101.86434 | | | 101.84544 | | | 0 | 0.00 |
| FRC193/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | | 0.00000 | 101.66245 | | | 101.64285 | | | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | | 0.00000 | 100.19172 | | | 100.16746 | | | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | | 0.00000 | 101.64975 | | | 101.62994 | | | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | | 0.00000 | 101.84701 | | | 101.82798 | | | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | | 0.00000 | 101.62591 | | | 101.60603 | | | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | | 0.00000 | 101.63034 | | | 101.61040 | | | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | | 0.00000 | 101.65367 | | | 101.63047 | | | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | | 0.00000 | 101.50225 | | | 101.48113 | | | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | | 0.00000 | 101.65367 | | | 101.63047 | | | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | | 0.00000 | 101.49620 | | | 101.47515 | | | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | | 0.00000 | 101.26061 | | | 101.23743 | | | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | | 8.75000 | 101.30205 | | 8.75000 | 101.27823 | | | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.16724 | | | 100.14555 | | | 0 | 0.00 |
| FRC207 | On 20/09/2021 | Spot Bond | | 100.00000 | 9.68342 | | 100.00000 | 9.65996 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| FRC208 | On 20/09/2021 | Spot Bond | 100.00000 | | 8.87709 | | 100.00000 | 8.85558 | | | 0 | 0.00 |
| FRC209 | On 07/10/2020 | Spot Bond | 0.00000 | | 97.52954 | | | 97.50240 | | | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | 100.00000 | | 11.12813 | | 100.00000 | 11.10116 | | | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | 0.00000 | | 100.18793 | | | 100.16415 | | | 0 | 0.00 |
| FRC211 | On 29/10/2017 | Spot Bond | 100.00000 | | 23.70852 | | 100.00000 | 23.65047 | | | 0 | 0.00 |
| FRC212 | On 07/05/2020 | Spot Bond | 0.00000 | | 101.20130 | | | 101.17879 | | | 0 | 0.00 |
| FRC213 | On 04/06/2021 | Spot Bond | 100.00000 | | 9.39881 | | 100.00000 | 9.37604 | | | 0 | 0.00 |
| FRC214 | On 07/11/2017 | Spot Bond | 100.00000 | | 22.83036 | | 100.00000 | 22.77506 | | | 200,000,000 | 100,000,000.00 |
| FRC215 | On 07/11/2019 | Spot Bond | 0.00000 | | 101.20126 | | | 101.17875 | | | 0 | 0.00 |
| FRC216 | On 07/11/2017 | Spot Bond | 100.00000 | | 22.80075 | | 100.00000 | 22.74552 | | | 0 | 0.00 |
| FRC217 | On 07/11/2017 | Spot Bond | 0.00000 | | 101.19832 | | | 101.17587 | | | 0 | 0.00 |
| FRC218 | On 07/11/2017 | Spot Bond | 0.00000 | | 101.13820 | | | 101.11687 | | | 0 | 0.00 |
| FRC219 | On 04/11/2019 | Spot Bond | 0.00000 | | 101.27525 | | | 101.25263 | | | 0 | 0.00 |
| FRC220 | On 04/11/2017 | Spot Bond | 0.00000 | | 101.19769 | | | 101.17644 | | | 0 | 0.00 |
| FRC221 | On 31/01/2022 | Spot Bond | 2.97000 | | 129.19036 | | 2.97000 | 129.11889 | | | 0 | 0.00 |
| FRC222 | On 10/11/2016 | Spot Bond | 0.00000 | | 101.03470 | | | 101.01380 | | | 0 | 0.00 |
| FRC223 | On 10/11/2016 | Spot Bond | 0.00000 | | 101.02113 | | | 101.00049 | | | 0 | 0.00 |
| FRC224 | On 10/11/2016 | Spot Bond | 0.00000 | | 101.02113 | | | 101.00049 | | | 0 | 0.00 |
| FRC225 | On 20/05/2020 | Spot Bond | 0.00000 | | 100.92026 | | | 100.89761 | | | 0 | 0.00 |
| FRC227 | On 10/09/2016 | Spot Bond | 0.00000 | | 100.40646 | | | 100.38621 | | | 0 | 0.00 |
| FRC228 | On 16/09/2016 | Spot Bond | 0.00000 | | 100.26348 | | | 100.24337 | | | 0 | 0.00 |
| FRC229 | On 30/03/2017 | Spot Bond | 0.00000 | | 99.99995 | | | 99.97593 | | | 0 | 0.00 |
| FRC230 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.19109 | | | 100.16691 | | | 0 | 0.00 |
| FRC231 | On 25/06/2018 | Spot Bond | 0.00000 | | 100.10413 | | | 100.08329 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.19471 | | | 100.17045 | | | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | | 100.46783 | | | 100.44450 | | | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | | 101.44280 | | | 101.41971 | | | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 3.50000 | | 125.21695 | | 3.50000 | 125.14587 | | | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.19814 | | | 100.17345 | | | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.20007 | | | 100.17514 | | | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 3.55000 | | 124.84941 | | 3.55000 | 124.77838 | | | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.53000 | | 124.99628 | | 3.53000 | 124.92522 | | | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 2.51000 | | 131.01246 | | 2.51000 | 130.94163 | | | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 2.58000 | | 140.14559 | | 2.58000 | 140.06963 | | | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | | 101.61760 | | | 101.59169 | | | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.17321 | | | 100.15165 | | | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.19689 | | | 100.17236 | | | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.22866 | | | 100.20016 | | | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.22051 | | | 100.19303 | | | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.18645 | | | 100.16285 | | | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.18624 | | | 100.16267 | | | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | | 100.29214 | | | 100.27283 | | | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | | 12.37414 | | 100.00000 | 12.34417 | | | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | | 54.93102 | | 100.00000 | 54.79795 | | | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | | 98.91599 | | 100.00000 | 98.64865 | | | 0 | 0.00 |
| FRD09U | On 26/06/2017 | Spot Bond | 100.00000 | | 26.89995 | | 100.00000 | 26.83479 | | | 0 | 0.00 |
| FRD11U | On 08/11/2016 | Spot Bond | 100.00000 | | 37.34398 | | 100.00000 | 37.22739 | | | 0 | 0.00 |
| FRD13U | On 31/12/2019 | Spot Bond | 100.00000 | | 11.10681 | | 100.00000 | 10.67105 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | | 102.14789 | | | 102.12769 | | | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | | 100.63007 | | | 100.61149 | | | 60,000,000 | 1,530,000,000.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | | 101.69482 | | | 101.67420 | | | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | | 99.34524 | | | 99.32613 | | | 0 | 0.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | | 98.03869 | | | 98.01964 | | | 37,000,000 | 37,000,000.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | | 98.18694 | | | 98.16775 | | | 0 | 0.00 |
| FRJ25 | On 09/03/2025 | Spot Bond | 0.00000 | | 100.93849 | | | 100.91556 | | | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 2.17300 | | 103.55252 | | 2.17300 | 103.49750 | | | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.53000 | | 112.26923 | | 2.53000 | 112.20847 | | | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | | 101.40997 | | | 101.38833 | | | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | | 101.93283 | | 10.38000 | 101.90414 | | | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | | 101.93283 | | 10.38000 | 101.90414 | | | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | 0.00000 | | 80.09300 | | | 80.09300 | | | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | 0.00000 | | 100.14186 | | | 100.11724 | | | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.67000 | | 109.58989 | | 2.67000 | 109.53015 | | | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | 2.60000 | | 209.94008 | | 2.60000 | 209.82622 | | | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | 2.64000 | | 110.15747 | | 2.64000 | 110.09751 | | | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | 2.63000 | | 209.06736 | | 2.63000 | 208.95382 | | | 0 | 0.00 |
| FRS113 | On 29/04/2019 | Spot Bond | 0.00000 | | 101.63585 | | | 101.60894 | | | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | 2.42000 | | 113.57420 | | 2.42000 | 113.51308 | | | 0 | 0.00 |
| FRS115 | On 31/03/2038 | Spot Bond | 2.73000 | | 108.46532 | | 2.73000 | 108.40601 | | | 0 | 0.00 |
| FRS116 | On 26/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRS117 | On 05/05/2016 | Spot Bond | 0.00000 | | 54.54400 | | | 54.54400 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRS118 | On 06/08/2015 | Spot Bond | 0.00000 | | 101.01342 | | | 100.99478 | | | 0 | 0.00 |
| FRS119 | On 31/01/2038 | Spot Bond | 2.83500 | | 106.53078 | | 2.83500 | 106.47224 | | | 0 | 0.00 |
| FRS120 | On 07/12/2033 | Spot Bond | 2.75000 | | 205.62039 | | 2.75000 | 205.50805 | | | 0 | 0.00 |
| FRS121 | On 07/12/2033 | Spot Bond | 2.80000 | | 204.20464 | | 2.80000 | 204.09280 | | | 0 | 0.00 |
| FRS122 | On 31/01/2025 | Spot Bond | 2.35000 | | 100.03022 | | 2.35000 | 99.97658 | | | 0 | 0.00 |
| FRS123 | On 07/12/2033 | Spot Bond | 2.83000 | | 203.36091 | | 2.83000 | 203.24937 | | | 0 | 0.00 |
| FRS124 | On 31/01/2038 | Spot Bond | 3.11000 | | 101.65962 | | 3.11000 | 101.60300 | | | 0 | 0.00 |
| FRS126 | On 31/03/2028 | Spot Bond | 3.05000 | | 153.89033 | | 3.08000 | 153.31464 | | | 0 | 0.00 |
| FRS127 | On 31/01/2038 | Spot Bond | 3.56000 | | 94.26280 | | 3.56000 | 94.20914 | | | 0 | 0.00 |
| FRS129 | On 31/03/2028 | Spot Bond | 3.04000 | | 154.05425 | | 3.07000 | 153.47789 | | | 0 | 0.00 |
| FRS130 | On 11/11/2015 | Spot Bond | 0.00000 | | 100.93151 | | | 100.91288 | | | 0 | 0.00 |
| FRS131 | On 31/03/2028 | Spot Bond | 3.10000 | | 152.97576 | | 3.13000 | 152.40169 | | | 0 | 0.00 |
| FRS132 | On 07/12/2033 | Spot Bond | 3.34000 | | 189.99235 | | 3.34000 | 189.88766 | | | 0 | 0.00 |
| FRS133 | On 24/03/2020 | Spot Bond | 0.00000 | | 97.68548 | | | 97.44114 | | | 0 | 0.00 |
| FRS134 | On 31/01/2038 | Spot Bond | 3.49000 | | 94.92181 | | 3.49000 | 94.85359 | | | 0 | 0.00 |
| FRS135 | On 31/01/2038 | Spot Bond | 3.46000 | | 95.40229 | | 3.46000 | 95.33393 | | | 0 | 0.00 |
| FRS136 | On 31/01/2038 | Spot Bond | 3.27000 | | 98.95059 | | 3.27000 | 98.89504 | | | 0 | 0.00 |
| FRS137 | On 31/03/2028 | Spot Bond | 2.60000 | | 100.00000 | | 2.60000 | 2.60000 | | | 0 | 0.00 |
| FRS138 | On 07/12/2033 | Spot Bond | 3.45000 | | 100.00000 | | 3.45000 | 3.45000 | | | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 2.28500 | | 274.98248 | | 2.28500 | 274.83569 | | | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.17500 | | 277.09604 | | 2.17500 | 276.94894 | | | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.89500 | | 263.60422 | | 2.89500 | 263.45917 | | | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.63000 | | 131.81561 | | 2.63000 | 131.74390 | | | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | | 101.35693 | | | 101.33523 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| FRS51 | On 31/01/2022 | Spot Bond | 2.16000 | | 131.40152 | | 2.16000 | 131.33173 | | | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | | 101.60249 | | | 101.57854 | | | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | | 101.82638 | | | 101.80515 | | | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 101.24416 | | | 101.22208 | | | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.51000 | | 109.27936 | | 2.51000 | 109.22028 | | | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 29.31723 | | 104.97509 | 29.24306 | | | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 32.72549 | | 101.07593 | 32.64545 | | | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 26.54802 | | 100.44759 | 26.48345 | | | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 31.26538 | | 100.76967 | 31.18911 | | | 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 | 2.12000 | | 119.16373 | | 2.12000 | 119.10064 | | | 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 | 2.28000 | | 114.94670 | | 2.28000 | 114.88528 | | | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 98.87404 | | | 98.87295 | | | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.31000 | | 114.65103 | | 2.31000 | 114.58967 | | | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.79607 | | | 100.77184 | | | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.37500 | | 346.22989 | | 2.37500 | 346.04421 | | | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 101.12837 | | | 101.10679 | | | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 100.74476 | | | 100.72270 | | | 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 | 7.62500 | | 102.73336 | | 7.67000 | 102.66105 | | | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 8.15500 | | 103.13559 | | 8.19500 | 103.03329 | | | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.40000 | | 107.31026 | | 8.44500 | 107.17257 | | | 0 | 2,000,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|-------------------|
| FRX19 | On 15/11/2019 | Spot Bond | 9.07000 | 100.85813 | | 9.12500 | 100.63910 | | | 0.00 | 1,650,000,000 | 2,410,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 9.35500 | 99.65978 | | 9.42500 | 99.35408 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 10.10000 | 90.20998 | | 10.13500 | 90.01700 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 10.14500 | 104.19625 | | 10.19000 | 103.89250 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 10.44500 | 96.13519 | | 10.49000 | 95.82777 | | | 0.00 | 0 | 15,500,000,000.00 |
| FRX30 | On 31/01/2030 | Spot Bond | 10.83000 | 96.19083 | | 10.85500 | 95.99239 | | | 0.00 | 0 | 3,000,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.94000 | 92.68381 | | 10.96500 | 92.48656 | | | 0.00 | 400,000,000 | 10,700,000,000.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.24500 | 80.86271 | | 10.27000 | 80.65223 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | 100.15489 | | | 100.13562 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | 100.15706 | | | 100.13752 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | 100.16242 | | | 100.14220 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.17104 | | | 100.14975 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.17750 | | | 100.15540 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.20546 | | | 100.17986 | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | 100.80695 | | | 100.78709 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | 100.66770 | | | 100.64758 | | | 0.00 | 130,000,000 | 65,000,000.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | 100.83694 | | | 100.81633 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.87024 | | | 100.84881 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.89797 | | | 100.87586 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | 101.01988 | | | 100.99477 | | | 0.00 | 0 | 0.00 |
| FS3A1U | On 20/02/2016 | Spot Bond | 100.00000 | 56.55332 | | 100.00000 | 56.41632 | | | 0.00 | 0 | 0.00 |
| FS3A2U | On 20/02/2018 | Spot Bond | 100.00000 | 9.48807 | | 100.00000 | 9.46509 | | | 0.00 | 0 | 0.00 |
| FS3A3U | On 20/02/2020 | Spot Bond | 100.00000 | 1.59183 | | 100.00000 | 1.58798 | | | 0.00 | 0 | 0.00 |
| FS3A4U | On 20/02/2022 | Spot Bond | 100.00000 | 0.26707 | | 100.00000 | 0.26642 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| FS3A5U | On 20/08/2039 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| FS3B1U | On 20/08/2039 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| FS3C1U | On 20/08/2039 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| FS3D1U | On 20/08/2039 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| FS4A1U | On 20/03/2018 | Spot Bond | 100.00000 | 8.80083 | 100.00000 | 8.77951 | 100.00000 | 8.77951 | | 0.00 | 0 | 0.00 |
| FS4A2U | On 20/03/2020 | Spot Bond | 100.00000 | 1.47653 | 100.00000 | 1.47296 | 100.00000 | 1.47296 | | 0.00 | 0 | 0.00 |
| FS4A3U | On 20/03/2022 | Spot Bond | 100.00000 | 0.24772 | 100.00000 | 0.24712 | 100.00000 | 0.24712 | | 0.00 | 0 | 0.00 |
| FS4A4U | On 20/09/2039 | Spot Bond | 100.00000 | 0.00000 | 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 | 100.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| FS4B1U | On 20/09/2039 | Spot Bond | 100.00000 | 0.00000 | 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 | 100.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| FS4D1U | On 20/09/2039 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | 101.73566 | | 101.71406 | | 101.71406 | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 9.40500 | 102.17490 | | 9.44500 | 102.08479 | | | 0.00 | 0 | 0.00 |
| GH31A1 | On 25/02/2042 | Spot Bond | 0.00000 | 101.46013 | | | 101.43995 | | | 0.00 | 200,000,000 | 100,000,000.00 |
| GH31A2 | On 25/02/2042 | Spot Bond | 0.00000 | 100.73599 | | | 100.71529 | | | 0.00 | 0 | 0.00 |
| GH31A3 | On 25/02/2042 | Spot Bond | 0.00000 | 100.74563 | | | 100.72465 | | | 0.00 | 0 | 0.00 |
| GH31B | On 25/02/2042 | Spot Bond | 0.00000 | 100.80820 | | | 100.78545 | | | 0.00 | 0 | 0.00 |
| GH31C | On 25/02/2042 | Spot Bond | 0.00000 | 100.88503 | | | 100.86012 | | | 0.00 | 0 | 0.00 |
| GH31D | On 25/02/2042 | Spot Bond | 0.00000 | 100.93296 | | | 100.90669 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| GPT33 | On 11/08/2015 | Spot Bond | 0.00000 | 100.88726 | | | 100.86952 | | | 0.00 | 0 | 0.00 |
| GRB01U | On 08/12/2019 | Spot Bond | 100.00000 | 10.14217 | 100.00000 | 10.11761 | 100.00000 | 10.11761 | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| GRB02U | On 08/12/2017 | Spot Bond | 100.00000 | | 20.94550 | | 100.00000 | 20.89475 | | | 0 | 0.00 |
| GRB03U | On 03/03/2019 | Spot Bond | 100.00000 | | 11.51642 | | 100.00000 | 11.48852 | | | 0 | 0.00 |
| GRB04U | On 15/05/2020 | Spot Bond | 100.00000 | | 11.81260 | | 100.00000 | 11.77572 | | | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | | 101.26276 | | | 101.24236 | | | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | | 101.31225 | | | 101.29106 | | | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | | 101.37368 | | | 101.35148 | | | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | | 101.45893 | | | 101.43535 | | | 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 | | 101.40995 | | | 101.39037 | | | 0 | 10,000,000.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | | 101.58395 | | | 101.56260 | | | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | | 101.00640 | | | 100.98694 | | | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | 0.00000 | | 100.40092 | | | 100.37991 | | | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | 0.00000 | | 100.88688 | | | 100.86450 | | | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | 0.00000 | | 100.12347 | | | 100.01974 | | | 0 | 0.00 |
| 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 | | 100.44689 | | | 100.42544 | | | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | 0.00000 | | 101.48312 | | | 101.45719 | | | 0 | 0.00 |
| HIL01U | On 21/11/2019 | Spot Bond | 100.00000 | | 10.64863 | | 100.00000 | 10.62284 | | | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | 0.00000 | | 101.48320 | | | 101.46249 | | | 200,000,000 | 100,000,000.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 0.00000 | | 100.31641 | | | 100.29547 | | | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | 0.00000 | | 101.19039 | | | 101.16930 | | | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | 0.00000 | | 101.20432 | | | 101.18298 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| HILC21 | On 07/08/2015 | Spot Bond | | 0.00000 | 100.95824 | | | 100.94050 | | | 0 | 0.00 |
| HILC22 | On 13/10/2015 | Spot Bond | | 0.00000 | 100.10890 | | | 100.09075 | | | 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 |
| 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 | 101.51921 | | | 101.49645 | | | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | | 7.50460 | 92.96841 | | 7.54877 | 92.88320 | | | 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 | 101.58699 | | | 101.56327 | | | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | | 8.50459 | 104.41639 | | 8.54865 | 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 | 101.67413 | | | 101.64916 | | | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | | 8.95477 | 104.41639 | | 8.99878 | 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 | 101.78061 | | | 101.75411 | | | 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 | 101.61734 | | | 101.59463 | | | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | | 0.00000 | 101.84324 | | | 101.81841 | | | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | | 0.00000 | 101.11684 | | | 101.09441 | | | 100,000,000 | 50,000,000.00 |
| HPF04/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| HPF05 | On 17/02/2017 | Spot Bond | | 9.28500 | 104.50903 | | 9.32500 | 104.42298 | | | 0 | 0.00 |
| HPF06 | On 20/02/2020 | Spot Bond | | 0.00000 | 101.00882 | | | 100.98398 | | | 0 | 0.00 |
| HPF07 | On 20/08/2017 | Spot Bond | | 0.00000 | 100.94791 | | | 100.92458 | | | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | | 8.52500 | 108.99662 | | 8.53500 | 108.92963 | | | 14,400,800,000 | 7,607,400,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | | 2.05500 | 279.42382 | | 2.05500 | 279.27639 | | | 0 | 2,200,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | | 2.03500 | 286.14848 | | 2.03500 | 285.99766 | | | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | | 9.70500 | 99.89718 | | 9.73000 | 99.66255 | | | 0 | 2,231,800,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | | 9.74500 | 99.48896 | | 9.77000 | 99.25204 | | | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | | 100.00000 | 32.76800 | | 100.00000 | 40.86077 | | | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | | 100.00000 | 97.58713 | | 100.00000 | 97.32621 | | | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | | 100.00000 | 43.64191 | | 100.00000 | 43.53503 | | | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | | 100.00000 | 36.19413 | | 100.00000 | 36.10644 | | | 0 | 0.00 |
| HWY023/R197 | On 25/11/2020 | Spot Bond | | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | 1.67000 | 121.14871 | | 1.67000 | 121.08599 | | | 801,067,400 | 61,266,598,800.00 |
| I2038 | On 31/01/2038 | Spot Bond | | 1.91000 | 125.12535 | | 1.91000 | 125.05974 | | | 23,901,133,400 | 28,842,349,200.00 |
| I2046 | On 31/03/2046 | Spot Bond | | 2.04000 | 122.27330 | | 2.04000 | 122.20884 | | | 2,200,641,200 | 68,582,322,200.00 |
| I2050 | On 31/12/2050 | Spot Bond | | 1.98500 | 131.93035 | | 1.98500 | 131.86091 | | | 3,201,006,700 | 20,854,653,600.00 |
| IBL14 | On 28/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | | 8.17500 | 103.64405 | | 8.22000 | 103.59061 | | | 1,200,000,000 | 800,000,000.00 |
| IBL22 | On 15/03/2018 | Spot Bond | | 8.15500 | 107.26166 | | 8.19500 | 107.14009 | | | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | | 7.99500 | 103.29244 | | 8.04000 | 103.22187 | | | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | | 0.00000 | 101.18247 | | | 101.16151 | | | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | | 1.35000 | 133.36512 | | 1.35000 | 133.29725 | | | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | | 2.23000 | 134.98286 | | 2.23000 | 134.91092 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|--------------------------------|
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | | 100.53274 | | | 100.51415 | | | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.27500 | | 103.29533 | | 8.31500 | 103.17478 | | | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | | 100.94649 | | | 100.92631 | | | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | | 100.97167 | | | 100.95184 | | | 0 | 0.00 |
| IBL43/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 8.93000 | | 97.46554 | | 8.97500 | 97.31256 | | | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.39000 | | 95.55125 | | 9.41500 | 95.44068 | | | 0 | 2,340,000,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | | 100.24881 | | | 100.22952 | | | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 8.88500 | | 98.04610 | | 8.92500 | 97.92902 | | | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 9.44000 | | 102.35498 | | 9.46500 | 102.23047 | | | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | | 101.11194 | | | 101.09206 | | | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | | 100.28050 | | | 100.25975 | | | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.62000 | | 102.61584 | | 7.98000 | 102.22692 | | | 0 | 5,720,000,000 1,430,000,000.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.71000 | | 101.75475 | | 8.75500 | 101.61240 | | | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | | 101.34744 | | | 101.32513 | | | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | | 100.93356 | | | 100.91391 | | | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 7.92500 | | 104.09814 | | 7.96500 | 104.01553 | | | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.67000 | | 105.01715 | | 8.71500 | 104.85335 | | | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.77000 | | 106.52913 | | 9.80500 | 106.29651 | | | 0 | 300,000,000 150,000,000.00 |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | | 99.99987 | | | 99.98162 | | | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | | 101.30724 | | | 101.28565 | | | 0 | 0.00 |
| IBL63 | On 29/07/2017 | Spot Bond | 0.00000 | | 101.13045 | | | 101.11042 | | | 0 | 0.00 |
| IBL64 | On 29/07/2019 | Spot Bond | 0.00000 | | 101.25136 | | | 101.23101 | | | 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 | |
|------------------|---------------|-----------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|---------------|
| IBL65 | On 29/07/2021 | Spot Bond | | | 0.00000 | 101.27663 | | | 101.25586 | | | 0.00 | 0 | 0.00 |
| IBL66 | On 12/03/2018 | Spot Bond | | | 0.00000 | 100.37107 | | | 100.35052 | | | 0.00 | 40,000,000 | 20,000,000.00 |
| IBL67 | On 31/01/2022 | Spot Bond | | | 2.96000 | 129.26672 | | 2.96000 | 129.19524 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | | | 100.00000 | 0.01001 | | 100.00000 | 0.00999 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | | | 0.00000 | 101.39954 | | | 101.37860 | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | | | 0.00000 | 101.39365 | | | 101.37177 | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | | | 9.41500 | 97.13616 | | 9.44500 | 96.99196 | | | 0.00 | 0 | 0.00 |
| IDCG04 | On 24/11/2017 | Spot Bond | | | 0.00000 | 100.75715 | | | 100.73659 | | | 0.00 | 0 | 0.00 |
| IDCG05 | On 24/11/2019 | Spot Bond | | | 0.00000 | 100.65095 | | | 100.62968 | | | 0.00 | 0 | 0.00 |
| IDCG06 | On 24/11/2024 | Spot Bond | | | 10.03500 | 98.03385 | | 10.08000 | 97.74363 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | | | 5.00000 | 102.06743 | | 5.00000 | 102.05351 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | | | 5.00000 | 100.97625 | | 5.00000 | 100.96262 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | | | 4.00000 | 101.16911 | | 4.00000 | 101.15822 | | | 0.00 | 0 | 0.00 |
| IDCP06 | On 17/10/2019 | Spot Bond | | | 4.00000 | 100.80398 | | 4.00000 | 100.79307 | | | 0.00 | 0 | 0.00 |
| IDW01U | On 30/06/2016 | Spot Bond | | | 100.00000 | 55.91164 | | 100.00000 | 46.54604 | | | 0.00 | 0 | 0.00 |
| IDW02U | On 30/06/2016 | Spot Bond | | | 100.00000 | 55.79940 | | 100.00000 | 46.41058 | | | 0.00 | 0 | 0.00 |
| IDW03U | On 30/06/2016 | Spot Bond | | | 100.00000 | 55.79940 | | 100.00000 | 46.41058 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | | | 9.20000 | 105.41686 | | 9.20000 | 105.39096 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | | | 0.00000 | 101.02378 | | | 100.99975 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | | | 100.00000 | 7.58220 | | 100.00000 | 7.56383 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | | | 0.00000 | 101.22411 | | | 101.19609 | | | 0.00 | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | | | 100.00000 | 98.91599 | | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| IN269U | On 25/07/2017 | Spot Bond | | | 100.00000 | 15.77961 | | 100.00000 | 15.74096 | | | 0.00 | 0 | 0.00 |
| IN272U | On 10/11/2017 | Spot Bond | | | 100.00000 | 22.12204 | | 100.00000 | 22.06846 | | | 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 | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| IN276U | On 30/06/2021 | Spot Bond | 100.00000 | | 1.63285 | 100.00000 | 1.62973 | | | | 0.00 | 0 | 0.00 |
| IN277U | On 30/06/2021 | Spot Bond | 100.00000 | | 8.52617 | 100.00000 | 8.39692 | | | | 0.00 | 0 | 0.00 |
| IN281U | On 28/11/2019 | Spot Bond | 100.00000 | | 10.26816 | 100.00000 | 10.24328 | | | | 0.00 | 0 | 0.00 |
| IN286U | On 15/07/2019 | Spot Bond | 100.00000 | | 11.45772 | 100.00000 | 11.42965 | | | | 0.00 | 0 | 0.00 |
| IN290U | On 31/12/2016 | Spot Bond | 100.00000 | | 37.78821 | 100.00000 | 31.64627 | | | | 0.00 | 0 | 0.00 |
| IN291U | On 09/07/2015 | Spot Bond | 100.00000 | | 97.59358 | 100.00000 | 97.33333 | | | | 0.00 | 0 | 0.00 |
| IN294U | On 13/08/2015 | Spot Bond | 100.00000 | | 89.24205 | 100.00000 | 89.02439 | | | | 0.00 | 0 | 0.00 |
| IN295U | On 19/08/2015 | Spot Bond | 100.00000 | | 87.95181 | 100.00000 | 87.74038 | | | | 0.00 | 0 | 0.00 |
| IN299U | On 30/06/2015 | Spot Bond | 100.00000 | | 100.00000 | 100.00000 | 99.72678 | | | | 0.00 | 0 | 0.00 |
| IN300U | On 30/06/2015 | Spot Bond | 100.00000 | | 100.00000 | 100.00000 | 99.72678 | | | | 0.00 | 0 | 0.00 |
| IN528U | On 07/07/2015 | Spot Bond | 100.00000 | | 98.11828 | 100.00000 | 97.85523 | | | | 0.00 | 0 | 0.00 |
| IN534U | On 20/10/2015 | Spot Bond | 100.00000 | | 94.94890 | 100.00000 | 94.62704 | | | | 0.00 | 0 | 0.00 |
| IN535U | On 25/08/2015 | Spot Bond | 100.00000 | | 86.69834 | 100.00000 | 86.49289 | | | | 0.00 | 0 | 0.00 |
| IN546U | On 10/11/2015 | Spot Bond | 100.00000 | | 88.47429 | 100.00000 | 88.19781 | | | | 0.00 | 0 | 0.00 |
| IN700U | On 18/08/2015 | Spot Bond | 100.00000 | | 88.16425 | 100.00000 | 87.95181 | | | | 0.00 | 0 | 0.00 |
| INA529 | On 14/07/2015 | Spot Bond | 6.40000 | | 99.65054 | 6.40000 | 99.65054 | | | | 0.00 | 0 | 0.00 |
| INA530 | On 21/07/2015 | Spot Bond | 6.45000 | | 99.52514 | 6.45000 | 99.52514 | | | | 0.00 | 0 | 0.00 |
| INA531 | On 28/07/2015 | Spot Bond | 6.45000 | | 99.40277 | 6.45000 | 99.40277 | | | | 0.00 | 0 | 0.00 |
| INA533 | On 11/08/2015 | Spot Bond | 6.45000 | | 99.15892 | 6.45000 | 99.15892 | | | | 0.00 | 0 | 0.00 |
| INA534 | On 18/08/2015 | Spot Bond | 6.60000 | | 99.01527 | 6.60000 | 99.01527 | | | | 0.00 | 0 | 0.00 |
| INA538 | On 08/09/2015 | Spot Bond | 6.60000 | | 98.64438 | 6.60000 | 98.64438 | | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | | 99.99975 | | 99.97572 | | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 10.89391 | | 100.57094 | 10.89636 | 100.54012 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| ING116 | On 31/03/2016 | Spot Bond | | 10.89391 | 100.05342 | | 10.89636 | 100.02277 | | | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | | 0.00000 | 100.18911 | | | 100.16543 | | | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | | 0.00000 | 100.18588 | | | 100.16265 | | | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | | 6.50000 | 101.54987 | | 6.50000 | 101.53213 | | | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.18898 | | | 100.16507 | | | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | | 0.00000 | 93.36489 | | | 93.36489 | | | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | | 0.00000 | 100.30110 | | | 100.28083 | | | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | | 0.00000 | 101.50869 | | | 101.48895 | | | 0 | 0.00 |
| ING211/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | | 0.00000 | 100.18154 | | | 100.15855 | | | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | | 0.00000 | 104.30760 | | | 104.28579 | | | 0 | 0.00 |
| ING292 | On 15/07/2015 | Spot Bond | | 0.00000 | 101.39157 | | | 101.37290 | | | 0 | 0.00 |
| ING297 | On 10/09/2015 | Spot Bond | | 0.00000 | 98.68325 | | | 98.66497 | | | 0 | 0.00 |
| ING298 | On 17/09/2015 | Spot Bond | | 0.00000 | 98.54701 | | | 98.52862 | | | 0 | 0.00 |
| ING301 | On 12/10/2015 | Spot Bond | | 100.00000 | 77.82516 | | 100.00000 | 77.65957 | | | 0 | 0.00 |
| ING305 | On 08/01/2016 | Spot Bond | | 0.00000 | 100.09429 | | 100.00000 | 74.08561 | | | 0 | 20,000,000,000 |
| INGR06 | On 10/06/2016 | Spot Bond | | 0.00000 | 100.87740 | | | 100.85651 | | | 0 | 0.00 |
| INLV01 | On 12/08/2024 | Spot Bond | | 0.00000 | 101.39732 | | | 101.36848 | | | 0 | 0.00 |
| IP274U | On 14/07/2015 | Spot Bond | | 100.00000 | 96.30607 | | 100.00000 | 96.05263 | | | 0 | 0.00 |
| IPF01/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | | 0.00000 | 101.64616 | | | 101.62483 | | | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | | 0.00000 | 101.66747 | | | 101.64586 | | | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | | 8.68500 | 102.03919 | | 8.73000 | 101.94219 | | | 0 | 0.00 |
| IPF07 | On 01/07/2017 | Spot Bond | | 0.00000 | 99.98074 | | | 99.96160 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| IPF08 | On 01/07/2018 | Spot Bond | 0.00000 | | 99.98030 | | | 99.96067 | | | 0 | 0.00 |
| IPF09 | On 01/07/2019 | Spot Bond | 0.00000 | | 99.98004 | | | 99.96008 | | | 0 | 0.00 |
| IPF10 | On 15/10/2016 | Spot Bond | 0.00000 | | 101.56300 | | | 101.54192 | | | 0 | 0.00 |
| IPF11 | On 15/10/2015 | Spot Bond | 0.00000 | | 101.64197 | | | 101.61983 | | | 126,000,000 | 63,000,000.00 |
| IPF12 | On 15/04/2018 | Spot Bond | 0.00000 | | 101.59422 | | | 101.57272 | | | 0 | 0.00 |
| IPFC06 | On 15/07/2015 | Spot Bond | 0.00000 | | 101.35093 | | | 101.33315 | | | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | 9.76500 | | 99.28692 | | 9.79500 | 99.13068 | | | 0 | 1,850,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | | 100.23373 | | | 100.21552 | | | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 8.84500 | | 104.33813 | | 8.88500 | 104.23263 | | | 0 | 1,350,000,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | | 99.88310 | | | 99.86319 | | | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | | 99.79678 | | | 101.73045 | | | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | | 100.15813 | | | 100.13674 | | | 0 | 0.00 |
| IV015 | On 20/09/2022 | Spot Bond | 0.00000 | | 101.49419 | | | 101.47161 | | | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | | 100.53961 | | | 100.51514 | | | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.51000 | | 129.37756 | | 3.51000 | 129.30409 | | | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.60000 | | 150.70160 | | 3.63000 | 150.30570 | | | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | | 99.95565 | | | 99.93346 | | | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | | 101.84881 | | | 101.82483 | | | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | | 101.71551 | | | 101.69126 | | | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | | 100.42668 | | | 100.40302 | | | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | | 97.94254 | | | 97.92052 | | | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.67000 | | 109.58487 | | 3.67000 | 109.52216 | | | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 3.67000 | | 109.58487 | | 3.67000 | 109.52216 | | | 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 | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|---------------|
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | | 100.47508 | | | 100.45014 | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | | 100.77733 | | | 100.75186 | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 10.47000 | | 110.07047 | | 10.51500 | 109.92645 | | | 0.00 | 152,000,000 | 76,000,000.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | | 103.48971 | | | 103.46348 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.70000 | | 143.65785 | | 3.73000 | 143.12304 | | | 0.00 | 0 | 0.00 |
| IV531U | On 30/07/2015 | Spot Bond | 100.00000 | | 92.40506 | | 100.00000 | 92.17172 | | | 0.00 | 0 | 0.00 |
| IV533U | On 13/08/2015 | Spot Bond | 100.00000 | | 89.24205 | | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| IV534U | On 20/08/2015 | Spot Bond | 100.00000 | | 87.74038 | | 100.00000 | 87.52998 | | | 0.00 | 0 | 0.00 |
| IVA528 | On 09/07/2015 | Spot Bond | 6.40000 | | 99.73768 | | 6.40000 | 99.73768 | | | 0.00 | 0 | 0.00 |
| IVA529 | On 16/07/2015 | Spot Bond | 6.40000 | | 99.98247 | | 6.40000 | 99.98247 | | | 0.00 | 0 | 0.00 |
| IVA530 | On 23/07/2015 | Spot Bond | 6.45000 | | 99.85883 | | 6.45000 | 99.85883 | | | 0.00 | 0 | 0.00 |
| IVA531 | On 30/07/2015 | Spot Bond | 6.45000 | | 99.49015 | | 6.45000 | 99.49015 | | | 0.00 | 0 | 0.00 |
| IVA534 | On 20/08/2015 | Spot Bond | 6.60000 | | 98.73244 | | 6.60000 | 98.73244 | | | 0.00 | 0 | 0.00 |
| IVA537 | On 03/09/2015 | Spot Bond | 6.60000 | | 98.60920 | | 6.60000 | 98.60920 | | | 0.00 | 0 | 0.00 |
| IVA538 | On 10/09/2015 | Spot Bond | 6.60000 | | 98.48628 | | 6.60000 | 98.48628 | | | 0.00 | 0 | 0.00 |
| IVA539 | On 17/09/2015 | Spot Bond | 6.60000 | | 98.48628 | | 6.60000 | 98.48628 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 101.40262 | | | 101.38351 | | | 0.00 | 0 | 0.00 |
| IVC005/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.43900 | | 10.00000 | 110.41000 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 101.43209 | | | 101.41268 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 99.88880 | | | 99.86984 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.80372 | | | 100.78394 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.87474 | | | 100.85210 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 100.61007 | | | 100.58902 | | | 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 | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|----------------|
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 101.64625 | | | 101.62492 | | | 0 | 0.00 | |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | | 101.65691 | | | 101.63544 | | | 0 | 0.00 | |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | | 101.67822 | | | 101.65647 | | | 0 | 0.00 | |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | | 101.58231 | | | 101.56182 | | | 0 | 0.00 | |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | | 101.50952 | | | 101.48690 | | | 0 | 0.00 | |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | | 101.31045 | | | 101.28914 | | | 0 | 0.00 | |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | | 100.23142 | | | 100.21038 | | | 0 | 0.00 | |
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | | 100.94439 | | | 100.92364 | | | 0 | 0.00 | |
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | | 100.67674 | | | 100.65726 | | | 0 | 0.00 | |
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | | 100.67011 | | | 100.65082 | | | 0 | 0.00 | |
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | | 99.93966 | | | 99.91937 | | | 0 | 0.00 | |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | | 101.37116 | | | 101.34861 | | | 0 | 0.00 | |
| IVC032 | On 19/06/2016 | Spot Bond | 0.00000 | | 100.21515 | | | 100.19560 | | | 0 | 0.00 | |
| IVC033 | On 30/06/2019 | Spot Bond | 0.00000 | | 99.99984 | | | 99.98025 | | | 0 | 0.00 | |
| IVC034 | On 30/06/2021 | Spot Bond | 0.00000 | | 99.99983 | | | 99.97970 | | | 0 | 0.00 | |
| IVC035 | On 30/06/2019 | Spot Bond | 0.00000 | | 99.99982 | | | 99.97969 | | | 0.00 | 1,760,000,000 | 880,000,000.00 |
| IVC036 | On 16/07/2019 | Spot Bond | 9.27000 | | 104.29206 | | 9.31500 | 104.11696 | | | 0 | 0.00 | |
| IVC037 | On 16/07/2019 | Spot Bond | 100.00000 | | 16.85914 | | 100.00000 | 16.82141 | | | 0 | 0.00 | |
| IVC038 | On 16/07/2019 | Spot Bond | 100.00000 | | 11.82088 | | 100.00000 | 11.79193 | | | 0 | 0.00 | |
| IVC039 | On 17/07/2015 | Spot Bond | 0.00000 | | 101.45187 | | | 101.43144 | | | 0 | 0.00 | |
| IVC040 | On 24/07/2021 | Spot Bond | 9.43500 | | 103.65673 | | 9.46500 | 103.49448 | | | 0 | 0.00 | |
| IVC041 | On 29/07/2017 | Spot Bond | 0.00000 | | 101.33559 | | | 101.31387 | | | 0 | 0.00 | |
| IVC042 | On 14/08/2015 | Spot Bond | 0.00000 | | 100.96540 | | | 100.94465 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| IVC043 | On 15/09/2015 | Spot Bond | | 0.00000 | 100.29543 | | | 100.27586 | | | 0 | 0.00 |
| IVC044 | On 16/10/2015 | Spot Bond | | 0.00000 | 104.96397 | | | 104.94466 | | | 0 | 0.00 |
| IVC045 | On 24/10/2015 | Spot Bond | | 0.00000 | 101.31630 | | | 101.29458 | | | 0 | 0.00 |
| IVC046 | On 24/10/2017 | Spot Bond | | 0.00000 | 102.34584 | | | 102.32377 | | | 0 | 0.00 |
| IVC047 | On 27/10/2015 | Spot Bond | | 6.84000 | 101.47703 | | 6.88000 | 101.44539 | | | 0 | 0.00 |
| IVC048 | On 06/11/2017 | Spot Bond | | 0.00000 | 101.23081 | | | 101.20817 | | | 0 | 0.00 |
| IVC049 | On 21/11/2019 | Spot Bond | | 0.00000 | 100.88701 | | | 100.86463 | | | 0 | 0.00 |
| IVC050 | On 03/12/2017 | Spot Bond | | 0.00000 | 100.59641 | | | 100.57431 | | | 0 | 0.00 |
| IVC051 | On 03/02/2018 | Spot Bond | | 0.00000 | 101.26278 | | | 101.24039 | | | 0 | 0.00 |
| IVC052 | On 10/02/2016 | Spot Bond | | 0.00000 | 101.02658 | | | 101.00583 | | | 0 | 0.00 |
| IVC053 | On 11/02/2018 | Spot Bond | | 0.00000 | 101.12125 | | | 101.09859 | | | 0 | 0.00 |
| IVC054 | On 03/03/2016 | Spot Bond | | 0.00000 | 100.55651 | | | 100.53590 | | | 0 | 0.00 |
| IVC055 | On 26/03/2020 | Spot Bond | | 0.00000 | 100.08184 | | | 100.06145 | | | 0 | 0.00 |
| IVC056 | On 29/04/2016 | Spot Bond | | 0.00000 | 101.26824 | | | 101.24761 | | | 0 | 0.00 |
| IVC059 | On 09/06/2016 | Spot Bond | | 0.00000 | 100.43223 | | | 100.41172 | | | 0 | 0.00 |
| JAS01 | On 31/01/2018 | Spot Bond | | 0.00000 | 101.57117 | | | 101.54514 | | | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | | 0.00000 | 101.33605 | | | 101.31395 | | | 76,000,000 | 38,000,000.00 |
| JDG03 | On 15/04/2016 | Spot Bond | | 0.00000 | 101.47299 | | | 101.45056 | | | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | | 100.00000 | 56.41632 | | 100.00000 | 56.27965 | | | 20,000,000 | 10,000,000.00 |
| JDG04 | On 15/04/2018 | Spot Bond | | 0.00000 | 102.51716 | | | 102.49474 | | | 0 | 0.00 |
| KAP001 | On 13/06/2017 | Spot Bond | | 0.00000 | 100.50542 | | | 100.48401 | | | 24,000,000 | 12,000,000.00 |
| KAP002 | On 13/06/2019 | Spot Bond | | 0.00000 | 100.33832 | | | 100.31592 | | | 0 | 0.00 |
| KAP003 | On 06/06/2019 | Spot Bond | | 0.00000 | 100.48358 | | | 100.46141 | | | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | | 100.00000 | 92.38579 | | 100.00000 | 92.15190 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 102.85933 | | | 102.83464 | | | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 101.47702 | | | 101.45083 | | | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.58500 | | 139.15689 | | 8.63000 | 138.70187 | | | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.12435 | | | 100.10590 | | | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | | 100.32731 | | | 100.30589 | | | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | | 100.57306 | | | 100.55297 | | | 100,000,000 | 3,050,000,000.00 |
| LBK07 | On 16/09/2017 | Spot Bond | 0.00000 | | 100.16572 | | | 100.14527 | | | 0 | 0.00 |
| LBK08 | On 30/10/2019 | Spot Bond | 0.00000 | | 101.70340 | | | 101.68114 | | | 0 | 0.00 |
| LBK11 | On 28/11/2019 | Spot Bond | 10.39000 | | 98.17479 | | 10.41500 | 98.06251 | | | 0 | 0.00 |
| LBK12U | On 25/02/2020 | Spot Bond | 9.71000 | | 103.32824 | | 9.71000 | 103.30118 | | | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | | 101.29441 | | | 101.27299 | | | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 8.87500 | | 100.60289 | | 8.91500 | 100.50392 | | | 0 | 3,260,000,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 9.00500 | | 98.54509 | | 9.04500 | 98.42738 | | | 0 | 700,000,000.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 10.06000 | | 99.90562 | | 10.08500 | 99.78245 | | | 0 | 580,000,000.00 |
| LGL05 | On 12/12/2021 | Spot Bond | 0.00000 | | 100.42649 | | | 100.40284 | | | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.45757 | | | 100.42720 | | | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 7.86000 | | 101.71405 | | 7.90000 | 101.67494 | | | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | | 100.49773 | | | 100.46466 | | | 0 | 0.00 |
| LOM01 | On 25/11/2019 | Spot Bond | 0.00000 | | 101.07484 | | | 101.04472 | | | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.88130 | | | 100.85960 | | | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.91657 | | | 100.89392 | | | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.98239 | | | 100.95809 | | | 0 | 0.00 |
| MAQ062 | On 13/11/2015 | Spot Bond | 0.00000 | | 100.91407 | | | 100.89477 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| MAQ065 | On 14/12/2015 | Spot Bond | | 0.00000 | 100.28315 | | | 100.26409 | | | 0 | 0.00 |
| MAQ069 | On 09/07/2015 | Spot Bond | | 0.00000 | 99.84328 | | | 99.82587 | | | 0 | 0.00 |
| MAQ070 | On 30/07/2015 | Spot Bond | | 0.00000 | 99.48278 | | | 99.46554 | | | 0 | 0.00 |
| MAQ071 | On 11/08/2015 | Spot Bond | | 0.00000 | 99.26636 | | | 99.24889 | | | 0 | 0.00 |
| MAQ072 | On 10/09/2015 | Spot Bond | | 0.00000 | 98.72091 | | | 98.70314 | | | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | | 0.00000 | 102.18902 | | | 102.17042 | | | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | | 0.00000 | 102.20509 | | | 102.18635 | | | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | | 0.00000 | 102.44915 | | | 102.42140 | | | 0 | 0.00 |
| MBC024 | On 05/09/2015 | Spot Bond | | 0.00000 | 98.82910 | | | 98.81163 | | | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | | 0.00000 | 100.04927 | | | 100.03160 | | | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | | 0.00000 | 100.70015 | | | 100.68184 | | | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | | 0.00000 | 99.96734 | | | 99.94932 | | | 0 | 20,300,000,000.00 |
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 100.55220 | | | 100.53303 | | | 20,000,000 | 510,000,000.00 |
| MBF037 | On 11/11/2016 | Spot Bond | | 0.00000 | 100.79660 | | | 100.77666 | | | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | | 0.00000 | 101.52524 | | | 101.50505 | | | 140,000,000 | 70,000,000.00 |
| MBF040 | On 06/08/2015 | Spot Bond | | 0.00000 | 101.02763 | | | 101.00874 | | | 0 | 0.00 |
| MBF041 | On 07/08/2016 | Spot Bond | | 0.00000 | 101.04576 | | | 101.02617 | | | 0 | 0.00 |
| MBF042 | On 07/08/2017 | Spot Bond | | 0.00000 | 101.06929 | | | 101.04925 | | | 0 | 0.00 |
| MBF043 | On 08/12/2015 | Spot Bond | | 0.00000 | 100.41670 | | | 100.39759 | | | 0 | 0.00 |
| MBF044 | On 11/04/2016 | Spot Bond | | 0.00000 | 101.50338 | | | 101.48371 | | | 92,000,000 | 46,000,000.00 |
| MBF045 | On 13/04/2018 | Spot Bond | | 0.00000 | 101.60354 | | | 101.58277 | | | 14,000,000 | 7,000,000.00 |
| MBP24U | On 22/03/2016 | Spot Bond | | 100.00000 | 52.20318 | | 100.00000 | 52.07671 | | | 0 | 0.00 |
| MBP29U | On 23/09/2017 | Spot Bond | | 100.00000 | 23.89151 | | 100.00000 | 23.83299 | | | 0 | 0.00 |
| MBP30U | On 24/10/2017 | Spot Bond | | 100.00000 | 23.13954 | | 100.00000 | 23.08288 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| MBP31U | On 24/10/2017 | Spot Bond | 100.00000 | | 23.23138 | | 100.00000 | 23.17448 | | | 0 | 0.00 |
| MBP32U | On 10/11/2017 | Spot Bond | 100.00000 | | 22.30722 | | 100.00000 | 22.25319 | | | 0 | 0.00 |
| MBP33U | On 17/02/2017 | Spot Bond | 100.00000 | | 23.33341 | | 100.00000 | 23.27688 | | | 0 | 0.00 |
| MBP34 | On 29/04/2018 | Spot Bond | 0.00000 | | 101.25129 | | | 101.23095 | | | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 8.93000 | | 102.15941 | | 8.97500 | 101.99245 | | | 0 | 540,000,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | 8.95000 | | 101.68343 | | 8.99500 | 101.51709 | | | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | | 101.71847 | | | 101.69747 | | | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | | 103.76802 | | | 103.74576 | | | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | | 103.93635 | | | 103.91305 | | | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 8.09000 | | 102.58718 | | 8.13000 | 102.51737 | | | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 8.92000 | | 101.11732 | | 8.96500 | 100.95874 | | | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.69000 | | 101.38450 | | 9.72000 | 101.21427 | | | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.15595 | | | 100.13655 | | | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.16135 | | | 100.14127 | | | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 9.74000 | | 102.02411 | | 9.76500 | 101.91082 | | | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.01000 | | 102.73079 | | 7.05000 | 102.70270 | | | 74,000,000 | 2,507,000,000.00 |
| MIIL02 | On 31/05/2017 | Spot Bond | 9.01500 | | 100.30989 | | 9.05500 | 100.21676 | | | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | | 100.27145 | | | 100.25069 | | | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.56500 | | 105.00560 | | 9.59500 | 104.84739 | | | 0 | 400,000,000.00 |
| MMIG03 | On 01/06/2025 | Spot Bond | 0.00000 | | 100.67597 | | | 100.65261 | | | 0 | 0.00 |
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | | 34.39674 | | 100.00000 | 34.31342 | | | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.71500 | | 100.28482 | | 8.75500 | 100.19224 | | | 0 | 140,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 6.96000 | | 104.42115 | | 7.00000 | 104.39969 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| MTN04 | On 13/07/2017 | Spot Bond | | 8.70500 | 107.30112 | | 8.74500 | 107.20134 | | | 0 | 510,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | | 100.89771 | 7.16165 | | 100.89771 | 7.14416 | | | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | | 100.61875 | 7.25405 | | 100.61875 | 7.23637 | | | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| 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 | 100.39642 | | | 100.37736 | | | 0 | 0.00 |
| N5B23 | On 20/06/2023 | Spot Bond | | 0.00000 | 100.42425 | | | 100.40386 | | | 120,000,000 | 60,000,000.00 |
| N5C23 | On 20/06/2023 | Spot Bond | | 0.00000 | 100.42981 | | | 100.40915 | | | 0 | 200,000,000.00 |
| N5D23 | On 20/06/2023 | Spot Bond | | 0.00000 | 100.49026 | | | 100.46669 | | | 0 | 0.00 |
| N5E23 | On 20/06/2023 | Spot Bond | | 0.00000 | 100.54050 | | | 100.51451 | | | 0 | 0.00 |
| N5F23U | On 20/06/2023 | Spot Bond | | 100.00000 | 10.87111 | | 100.00000 | 10.84479 | | | 0 | 0.00 |
| N5G23U | On 20/06/2023 | Spot Bond | | 100.00000 | 11.63877 | | 100.00000 | 11.61058 | | | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | | 9.87000 | 92.62038 | | 9.90500 | 92.42542 | | | 70,500,000,000 | 50,500,000,000.00 |
| NAM02 | On 29/06/2020 | Spot Bond | | 9.60000 | 100.00613 | | 9.60000 | 9.60000 | | | 0 | 0.00 |
| NBK10A | On 25/07/2016 | Spot Bond | | 7.70000 | 102.17387 | | 7.74500 | 102.10732 | | | 0 | 0.00 |
| NBK11A | On 28/11/2020 | Spot Bond | | 9.26000 | 99.36337 | | 9.28500 | 99.23531 | | | 0 | 0.00 |
| NBK12A | On 19/03/2021 | Spot Bond | | 9.01500 | 104.20371 | | 9.04500 | 104.04557 | | | 200,000,000 | 100,000,000.00 |
| NBK13A | On 19/03/2024 | Spot Bond | | 9.47000 | 104.21587 | | 9.50500 | 103.98310 | | | 0 | 0.00 |
| NBK13B | On 21/02/2017 | Spot Bond | | 0.00000 | 101.66942 | | | 101.64995 | | | 0 | 0.00 |
| NBK14A | On 26/06/2021 | Spot Bond | | 9.37500 | 99.74134 | | 9.40500 | 99.58168 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| NBK14B | On 27/08/2015 | Spot Bond | 0.00000 | | 100.71058 | | | 100.69137 | | | 0 | 0.00 |
| NBK15A | On 11/02/2022 | Spot Bond | 9.61500 | | 99.38003 | | 9.64500 | 99.21341 | | | 0 | 0.00 |
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | | 101.74962 | | | 101.72999 | | | 0 | 0.00 |
| NBK16A | On 12/02/2025 | Spot Bond | 10.18500 | | 99.07592 | | 10.23000 | 98.78548 | | | 0 | 3,500,000,000.00 |
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | | 101.35621 | | | 101.33738 | | | 0 | 0.00 |
| NBK17A | On 22/04/2026 | Spot Bond | 10.36500 | | 99.18525 | | 10.41000 | 98.87507 | | | 0 | 500,000,000.00 |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | | 100.73127 | | | 100.71226 | | | 0 | 0.00 |
| NBK18A | On 01/06/2020 | Spot Bond | 9.37000 | | 100.29380 | | 9.39500 | 100.17216 | | | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | | 99.95260 | | | 99.93332 | | | 0 | 0.00 |
| NBK19A | On 01/06/2022 | Spot Bond | 9.76500 | | 100.13023 | | 9.79500 | 99.95639 | | | 0 | 0.00 |
| NBK19B | On 26/06/2017 | Spot Bond | 0.00000 | | 99.85044 | | | 99.83277 | | | 0 | 0.00 |
| NBK20A | On 01/06/2026 | Spot Bond | 10.43500 | | 100.32134 | | 10.48000 | 100.00567 | | | 0 | 0.00 |
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | | 100.10016 | | | 100.08011 | | | 0 | 0.00 |
| NBK21B | On 10/11/2017 | Spot Bond | 0.00000 | | 100.98234 | | | 100.96242 | | | 20,000,000 | 10,000,000.00 |
| NBK22B | On 12/02/2018 | Spot Bond | 0.00000 | | 100.99940 | | | 100.97879 | | | 0 | 0.00 |
| NBK23B | On 12/02/2020 | Spot Bond | 0.00000 | | 101.02599 | | | 101.00484 | | | 0 | 0.00 |
| NBK24B | On 11/02/2022 | Spot Bond | 0.00000 | | 101.06029 | | | 101.03886 | | | 0 | 0.00 |
| NBK25B | On 12/02/2025 | Spot Bond | 0.00000 | | 101.09892 | | | 101.07626 | | | 0 | 0.00 |
| NBK26B | On 22/04/2026 | Spot Bond | 0.00000 | | 101.56056 | | | 101.53617 | | | 0 | 0.00 |
| NBK27B | On 01/06/2018 | Spot Bond | 0.00000 | | 100.59579 | | | 100.57515 | | | 120,000,000 | 60,000,000.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 6.84000 | | 103.77753 | | 6.88000 | 103.74963 | | | 200,000,000 | 840,000,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | | 100.62472 | | | 100.60549 | | | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.95000 | | 111.84483 | | 8.99500 | 111.65563 | | | 0 | 3,160,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| NBK4 | On 28/10/2024 | Spot Bond | 10.76000 | 38.54445 | 10.80500 | 38.38787 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 101.61582 | | 101.59167 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NBK9A | On 23/03/2016 | Spot Bond | 7.74500 | 103.62260 | 7.79000 | 103.56928 | 0.00 | 600,000,000 | 300,000,000.00 | 0 | 0.00 | |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 100.14195 | | 100.12193 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | 97.17273 | | 97.15425 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 100.58852 | | 100.56748 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN63 | On 08/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN64 | On 25/01/2016 | Spot Bond | 0.00000 | 101.34862 | | 101.32707 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 101.33573 | | 101.31400 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 93.65616 | | 93.63705 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN73 | On 03/07/2015 | Spot Bond | 0.00000 | 99.94339 | | 99.92453 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | 101.01678 | | 100.99443 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | 100.16834 | | 100.14738 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | 100.15972 | | 100.13984 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | 100.43380 | | 100.41332 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | 100.15441 | | 100.13519 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | 100.15049 | | 100.13140 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | 100.15039 | | 100.13132 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN81 | On 31/01/2017 | Spot Bond | 0.00000 | 101.22466 | | 101.20439 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | 100.17316 | | 100.15123 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN83 | On 20/03/2024 | Spot Bond | 9.93000 | 107.11747 | 9.97500 | 106.82373 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | 100.17211 | | 100.15030 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN85 | On 20/03/2024 | Spot Bond | 9.96500 | 105.99581 | 10.01000 | 105.69509 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | 100.17316 | | 100.15123 | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.15580 | | | 100.13605 | | | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.20101 | | | 100.18087 | | | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.17485 | | | 100.15271 | | | 0 | 0.00 |
| NCLN91 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.17696 | | | 100.15455 | | | 0 | 0.00 |
| NCLN92 | On 02/03/2018 | Spot Bond | 0.00000 | | 100.58385 | | | 100.56281 | | | 0 | 0.00 |
| NCLN93 | On 09/04/2018 | Spot Bond | 0.00000 | | 99.82125 | | | 99.80072 | | | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 6.95000 | | 103.70994 | | 6.99000 | 103.68154 | | | 0 | 0.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | | 101.53744 | | | 101.51285 | | | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | | 99.50196 | | | 99.47739 | | | 0 | 0.00 |
| NED15 | On 08/04/2024 | Spot Bond | 10.13000 | | 104.40718 | | 10.17500 | 104.11816 | | | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | | 100.57732 | | | 100.55352 | | | 920,000,000 | 460,000,000.00 |
| NED17 | On 14/10/2024 | Spot Bond | 0.00000 | | 101.76550 | | | 101.74185 | | | 0 | 0.00 |
| NED18 | On 16/01/2025 | Spot Bond | 0.00000 | | 101.81168 | | | 101.78699 | | | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | | 99.89973 | | | 99.88259 | | | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 9.44500 | | 117.58347 | | 9.44500 | 117.55399 | | | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | | 100.77904 | | | 100.75380 | | | 0 | 0.00 |
| NHM001/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.18500 | | 170.90724 | | 2.18500 | 170.81646 | | | 0 | 0.00 |
| NILB11 | On 31/01/2025 | Spot Bond | 2.53000 | | 112.50876 | | 2.53000 | 112.44787 | | | 0 | 0.00 |
| NILB12 | On 07/12/2033 | Spot Bond | 3.45000 | | 186.71091 | | 3.45000 | 186.61116 | | | 0 | 0.00 |
| NILB13 | On 31/01/2025 | Spot Bond | 2.92000 | | 108.71516 | | 2.92000 | 108.65176 | | | 0 | 0.00 |
| NILB14 | On 31/03/2028 | Spot Bond | 3.19000 | | 141.35791 | | 3.22000 | 140.81534 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| NILB15 | On 31/03/2028 | Spot Bond | 3.10000 | | 152.97576 | | 3.13000 | 152.40169 | | | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 8.79000 | | 106.29409 | | 8.81500 | 106.16694 | | | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 9.42000 | | 105.04187 | | 9.44500 | 104.91586 | | | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.92489 | | | 100.90468 | | | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | | 100.75331 | | | 100.73382 | | | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.77978 | | | 100.75960 | | | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | | 100.76392 | | | 100.74415 | | | 87,200,000 | 43,600,000.00 |
| NQ1A19 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.81042 | | | 100.78945 | | | 200,000,000 | 100,000,000.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.62000 | | 106.19165 | | 9.64500 | 106.03538 | | | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.79563 | | | 100.77504 | | | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | | 100.78506 | | | 100.76474 | | | 0 | 0.00 |
| NQ1B17 | On 22/05/2052 | Spot Bond | 0.00000 | | 100.85573 | | | 100.83358 | | | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.82000 | | 105.04711 | | 9.84500 | 104.92092 | | | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.80619 | | | 100.78533 | | | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | | 100.81148 | | | 100.79048 | | | 0 | 0.00 |
| NQ1C17 | On 22/05/2052 | Spot Bond | 0.00000 | | 100.90108 | | | 100.87776 | | | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | | 101.00644 | | | 100.98039 | | | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.94223 | | | 100.91784 | | | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.82732 | | | 100.80591 | | | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 8.72000 | | 111.22957 | | 8.76500 | 111.06469 | | | 0 | 600,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 9.46500 | | 116.49071 | | 9.49500 | 116.29080 | | | 0 | 600,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 2.08000 | | 174.42001 | | 2.08000 | 174.32786 | | | 0 | 8,700,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 10.33500 | | 114.71894 | | 10.38000 | 114.33299 | | | 0 | 3,020,000,000.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | | 101.60508 | | | 101.58471 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| NTC15 | On 26/07/2015 | Spot Bond | | 0.00000 | 101.35846 | | | 101.33935 | | | 30,000,000 | 15,000,000.00 |
| NTC16 | On 22/03/2018 | Spot Bond | | 0.00000 | 100.19239 | | | 100.17138 | | | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | | 0.00000 | 100.53946 | | | 100.51867 | | | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | | 0.00000 | 100.71709 | | | 100.69585 | | | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.80497 | | | 100.78047 | | | 825,818,200 | 412,909,100.00 |
| NYT102 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.98745 | | | 100.95717 | | | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | | 100.00000 | 17.71049 | | 100.00000 | 17.66759 | | | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | | 100.00000 | 96.71251 | | 100.00000 | 96.46000 | | | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | | 6.85000 | 102.17806 | | 6.89000 | 102.14618 | | | 2,400,000,000 | 1,706,200,000.00 |
| OML02 | On 21/11/2024 | Spot Bond | | 0.00000 | 100.74565 | | | 100.72250 | | | 0 | 0.00 |
| OML03 | On 27/11/2024 | Spot Bond | | 9.94000 | 98.44068 | | 9.96500 | 98.32850 | | | 0 | 0.00 |
| OML04 | On 19/03/2025 | Spot Bond | | 0.00000 | 100.25215 | | | 100.22922 | | | 0 | 0.00 |
| OML05 | On 19/03/2025 | Spot Bond | | 10.09500 | 101.46837 | | 10.12500 | 101.33153 | | | 0 | 1,500,000,000.00 |
| OML06 | On 19/03/2027 | Spot Bond | | 10.65000 | 101.29977 | | 10.68500 | 101.10790 | | | 0 | 1,500,000,000.00 |
| OML07 | On 19/03/2030 | Spot Bond | | 11.18500 | 101.68706 | | 11.23000 | 101.39708 | | | 0 | 1,000,000,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | | 100.00000 | 37.99317 | | 100.00000 | 37.90113 | | | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | | 0.00000 | 99.96000 | | | 99.93000 | | | 0 | 0.00 |
| PMM12/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| PMM16 | On 02/09/2015 | Spot Bond | | 0.00000 | 102.37534 | | | 102.35555 | | | 0 | 0.00 |
| PMM17 | On 06/03/2016 | Spot Bond | | 0.00000 | 100.44771 | | | 100.42743 | | | 0 | 0.00 |
| PMM18 | On 04/11/2015 | Spot Bond | | 0.00000 | 101.08602 | | | 101.06666 | | | 80,000,000 | 40,000,000.00 |
| PMM19 | On 13/05/2016 | Spot Bond | | 0.00000 | 100.94561 | | | 100.92521 | | | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.11953 | | | 100.10129 | | | 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 | |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|--------------------|
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.13506 | | | 100.11578 | | | 0 | 2,300,000,000.00 | |
| PPC003 | On 31/10/2019 | Spot Bond | 0.00000 | | 101.45723 | | | 101.43609 | | | 0 | 0.00 | |
| PPC004 | On 30/06/2021 | Spot Bond | 9.66500 | | 100.87239 | | 9.69500 | 100.71121 | | | 0 | 0.00 | |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.24536 | | | 101.22546 | | | 0 | 0.00 | |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.27965 | | | 101.25920 | | | 0 | 0.00 | |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.29508 | | | 101.27438 | | | 0 | 0.00 | |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.32937 | | | 101.30812 | | | 0 | 0.00 | |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.47673 | | | 101.45311 | | | 0 | 0.00 | |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.51099 | | | 101.48681 | | | 0 | 0.00 | |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | | 101.38093 | | | 101.35808 | | | 0 | 0.00 | |
| R010P | On 21/12/2025 | Spot Bond | 8.00500 | | 43.94595 | | 8.05000 | 43.73780 | | | 0 | 0.00 | |
| R158 | On 15/09/2015 | Spot Bond | 5.86000 | | 105.44645 | | 5.90000 | 105.42083 | | | 0.00 | 49,337,500,000 | 85,850,985,200.00 |
| R158P | On 15/09/2015 | Spot Bond | 6.57500 | | 98.63192 | | 6.62000 | 98.60505 | | | 0 | 0.00 | |
| R159 | On 15/09/2016 | Spot Bond | 6.67500 | | 111.70267 | | 6.72000 | 111.62813 | | | 0.00 | 66,790,000,000 | 57,939,166,600.00 |
| R159P | On 15/09/2016 | Spot Bond | 6.50500 | | 92.55114 | | 6.55000 | 92.48618 | | | 0 | 0.00 | |
| R186 | On 21/12/2026 | Spot Bond | 8.18500 | | 117.27147 | | 8.23000 | 116.87800 | | | 0.00 | 05,915,109,800 | 70,692,902,000.00 |
| R187P | On 21/12/2026 | Spot Bond | 7.92500 | | 40.98883 | | 7.97000 | 40.77706 | | | 0 | 0.00 | |
| R188P | On 21/12/2027 | Spot Bond | 7.84500 | | 38.28972 | | 7.89000 | 38.07540 | | | 0 | 0.00 | |
| R197 | On 07/12/2023 | Spot Bond | 1.67500 | | 286.94979 | | 1.67500 | 286.80134 | | | 0.00 | 845,725,800 | 22,305,265,200.00 |
| R202 | On 07/12/2033 | Spot Bond | 1.80000 | | 234.93018 | | 1.80000 | 234.80785 | | | 0.00 | 72,617,603,100 | 12,576,504,900.00 |
| R2023 | On 28/02/2023 | Spot Bond | 8.07000 | | 100.74853 | | 8.10500 | 100.53197 | | | 0.00 | 07,820,171,500 | 171,413,117,700.00 |
| R203 | On 15/09/2017 | Spot Bond | 7.15500 | | 104.58259 | | 7.19500 | 104.48092 | | | 0.00 | 45,086,169,700 | 175,016,165,100.00 |
| R2030 | On 31/01/2030 | Spot Bond | 8.59000 | | 98.44861 | | 8.61500 | 98.22737 | | | 0.00 | 13,844,383,400 | 177,993,042,900.00 |
| R2032 | On 31/03/2032 | Spot Bond | 8.69500 | | 98.14137 | | 8.72000 | 97.90663 | | | 0.00 | 26,370,200,000 | 175,455,874,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| R2037 | On 31/01/2037 | Spot Bond | 8.81000 | 100.53753 | 8.83500 | 100.27995 | 0.00 | 08,450,000,000 | 07,953,396,700.00 | | | |
| R204 | On 21/12/2018 | Spot Bond | 7.50000 | 101.69844 | 7.54500 | 101.54126 | 0.00 | 34,829,150,000 | 78,311,946,900.00 | | | |
| R2044 | On 31/01/2044 | Spot Bond | 8.86500 | 102.42361 | 8.89000 | 102.14381 | 0.00 | 12,840,800,000 | 18,812,143,300.00 | | | |
| R2048 | On 28/02/2048 | Spot Bond | 8.85500 | 101.76376 | 8.88000 | 101.47727 | 0.00 | 01,469,813,500 | 77,166,917,500.00 | | | |
| R207 | On 15/01/2020 | Spot Bond | 7.74000 | 101.47270 | 7.76500 | 101.35825 | 0.00 | 74,738,436,600 | 29,278,099,700.00 | | | |
| R208 | On 31/03/2021 | Spot Bond | 7.86500 | 96.58210 | 7.89500 | 96.42934 | 0.00 | 26,663,567,700 | 40,689,578,000.00 | | | |
| R209 | On 31/03/2036 | Spot Bond | 8.75500 | 77.75910 | 8.78000 | 77.54778 | 0.00 | 69,594,387,100 | 89,120,437,500.00 | | | |
| R210 | On 31/03/2028 | Spot Bond | 1.70000 | 177.96246 | 1.73000 | 177.29042 | 0.00 | 1,601,176,400 | 36,011,420,400.00 | | | |
| R211 | On 31/01/2017 | Spot Bond | 0.65000 | 134.81228 | 0.65000 | 134.74626 | 0.00 | 841,400 | 44,810,179,300.00 | | | |
| R212 | On 31/01/2022 | Spot Bond | 1.66000 | 139.64811 | 1.66000 | 139.57585 | 0.00 | 7,901,204,800 | 37,400,559,800.00 | | | |
| R213 | On 28/02/2031 | Spot Bond | 8.63000 | 88.44276 | 8.65500 | 88.23138 | 0.00 | 93,021,146,600 | 02,974,224,000.00 | | | |
| R214 | On 28/02/2041 | Spot Bond | 8.79500 | 78.90939 | 8.82000 | 78.68671 | 0.00 | 36,505,028,000 | 96,496,963,700.00 | | | |
| R228C | On 15/09/2015 | Spot Bond | 6.57500 | 98.63192 | 6.62000 | 98.60505 | 0.00 | 0 | 0.00 | | | |
| R229C | On 15/03/2016 | Spot Bond | 6.49500 | 95.56793 | 6.54000 | 95.52169 | 0.00 | 0 | 0.00 | | | |
| R230C | On 15/09/2016 | Spot Bond | 6.50500 | 92.55114 | 6.55000 | 92.48618 | 0.00 | 0 | 0.00 | | | |
| R328C | On 21/12/2015 | Spot Bond | 6.51500 | 96.98777 | 6.56000 | 96.95070 | 0.00 | 0 | 0.00 | | | |
| R329C | On 21/06/2016 | Spot Bond | 6.49500 | 93.95578 | 6.54000 | 93.89934 | 0.00 | 0 | 0.00 | | | |
| R330C | On 21/12/2016 | Spot Bond | 6.55500 | 90.92256 | 6.60000 | 90.84802 | 0.00 | 0 | 0.00 | | | |
| R331C | On 21/06/2017 | Spot Bond | 7.13000 | 87.07553 | 7.17000 | 86.99238 | 0.00 | 0 | 0.00 | | | |
| R332C | On 21/12/2017 | Spot Bond | 7.18000 | 83.97774 | 7.22000 | 83.88126 | 0.00 | 0 | 0.00 | | | |
| R333C | On 21/06/2018 | Spot Bond | 7.50500 | 80.31477 | 7.55000 | 80.19496 | 0.00 | 0 | 0.00 | | | |
| R334C | On 21/12/2018 | Spot Bond | 7.48500 | 77.46184 | 7.53000 | 77.32954 | 0.00 | 0 | 0.00 | | | |
| R335C | On 21/06/2019 | Spot Bond | 7.46500 | 74.72466 | 7.51000 | 74.58089 | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| R336C | On 21/12/2019 | Spot Bond | 7.45500 | 72.06700 | 7.50000 | 71.91276 | 0.00 | 0 | 0.00 | | | |
| R337C | On 21/06/2020 | Spot Bond | 7.70000 | 68.66602 | 7.72500 | 68.56963 | 0.00 | 0 | 0.00 | | | |
| R338C | On 21/12/2020 | Spot Bond | 7.68000 | 66.19015 | 7.70500 | 66.08930 | 0.00 | 0 | 0.00 | | | |
| R339C | On 21/06/2021 | Spot Bond | 7.78500 | 63.35855 | 7.81500 | 63.23609 | 0.00 | 0 | 0.00 | | | |
| R340C | On 21/12/2021 | Spot Bond | 7.75500 | 61.09887 | 7.78500 | 60.97200 | 0.00 | 0 | 0.00 | | | |
| R341C | On 21/06/2022 | Spot Bond | 7.72500 | 58.93681 | 7.75500 | 58.80597 | 0.00 | 0 | 0.00 | | | |
| R342C | On 21/12/2022 | Spot Bond | 7.69500 | 56.86770 | 7.72500 | 56.73328 | 0.00 | 0 | 0.00 | | | |
| R343C | On 21/06/2023 | Spot Bond | 7.65500 | 54.92928 | 7.68500 | 54.79156 | 0.00 | 0 | 0.00 | | | |
| R344C | On 21/12/2023 | Spot Bond | 7.61500 | 53.07741 | 7.64500 | 52.93672 | 0.00 | 0 | 0.00 | | | |
| R345C | On 21/06/2024 | Spot Bond | 8.12500 | 48.92760 | 8.17000 | 48.72743 | 0.00 | 0 | 0.00 | | | |
| R346C | On 21/12/2024 | Spot Bond | 8.08500 | 47.18909 | 8.13000 | 46.98588 | 0.00 | 0 | 0.00 | | | |
| R347C | On 21/06/2025 | Spot Bond | 8.04500 | 45.52989 | 8.09000 | 45.32403 | 0.00 | 0 | 0.00 | | | |
| R348C | On 21/12/2025 | Spot Bond | 8.00500 | 43.94595 | 8.05000 | 43.73780 | 0.00 | 0 | 0.00 | | | |
| R349C | On 21/06/2026 | Spot Bond | 7.96500 | 42.43347 | 8.01000 | 42.22335 | 0.00 | 0 | 0.00 | | | |
| R350C | On 21/12/2026 | Spot Bond | 7.92500 | 40.98883 | 7.97000 | 40.77706 | 0.00 | 0 | 0.00 | | | |
| R351C | On 21/06/2027 | Spot Bond | 7.88500 | 39.60866 | 7.93000 | 39.39548 | 0.00 | 0 | 0.00 | | | |
| R352C | On 21/12/2027 | Spot Bond | 7.84500 | 38.28972 | 7.89000 | 38.07540 | 0.00 | 0 | 0.00 | | | |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 103.48381 | | 103.45980 | 0.00 | 0 | 0.00 | | | |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | 104.13883 | | 104.11318 | 0.00 | 0 | 0.00 | | | |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | 102.95287 | | 102.92833 | 0.00 | 0 | 0.00 | | | |
| RCSB07 | On 10/12/2017 | Spot Bond | 0.00000 | 100.48129 | | 100.45728 | 0.00 | 0 | 0.00 | | | |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | 30.82138 | 100.00000 | 30.74671 | 0.00 | 0 | 0.00 | | | |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 15.81835 | 100.00000 | 15.77961 | 0.00 | 0 | 0.00 | | | |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | 29.16722 | 100.00000 | 29.09657 | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| RCSB4U | On 07/11/2015 | Spot Bond | 100.00000 | | 92.32290 | 100.00000 | 92.09607 | | | | 0 | 0.00 |
| RCSB5U | On 10/12/2016 | Spot Bond | 100.00000 | | 40.17179 | 100.00000 | 40.07447 | | | | 0 | 0.00 |
| RCSB6U | On 31/03/2018 | Spot Bond | 100.00000 | | 16.54992 | 100.00000 | 18.46456 | | | | 0 | 0.00 |
| RDF01U | On 04/09/2017 | Spot Bond | 100.00000 | | 21.18948 | 100.00000 | 21.13302 | | | | 0 | 0.00 |
| RDF02U | On 04/12/2020 | Spot Bond | 100.00000 | | 8.45426 | 100.00000 | 8.42977 | | | | 0 | 0.00 |
| RDF03U | On 04/04/2018 | Spot Bond | 100.00000 | | 15.96671 | 100.00000 | 15.92416 | | | | 0 | 0.00 |
| RDF04U | On 04/10/2018 | Spot Bond | 100.00000 | | 12.81414 | 100.00000 | 12.77999 | | | | 0 | 0.00 |
| RDF05U | On 04/12/2019 | Spot Bond | 100.00000 | | 9.70581 | 100.00000 | 9.67995 | | | | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | | 100.40606 | | 100.38478 | | | | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | | 100.37370 | | 100.35414 | | | | 0 | 0.00 |
| RDFB04 | On 27/11/2017 | Spot Bond | 0.00000 | | 100.72632 | | 100.70481 | | | | 0 | 0.00 |
| RDFB05 | On 27/11/2019 | Spot Bond | 0.00000 | | 100.76307 | | 100.74046 | | | | 0 | 0.00 |
| RDFC18 | On 25/11/2015 | Spot Bond | 0.00000 | | 100.70098 | | 100.68136 | | | | 0 | 0.00 |
| RDFC21 | On 28/09/2015 | Spot Bond | 0.00000 | | 101.91301 | | 101.89349 | | | | 0 | 0.00 |
| RDFC22 | On 24/03/2016 | Spot Bond | 0.00000 | | 100.13658 | | 100.11704 | | | | 0 | 0.00 |
| RDFC23 | On 25/11/2015 | Spot Bond | 0.00000 | | 100.65076 | | 100.63193 | | | | 0 | 0.00 |
| RDFC24 | On 25/05/2016 | Spot Bond | 0.00000 | | 100.67797 | | 100.65836 | | | | 0 | 0.00 |
| REB01 | On 21/05/2018 | Spot Bond | 0.00000 | | 100.88172 | | 100.85948 | | | | 20,000,000 | 10,000,000.00 |
| REBC01 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.73640 | | 100.71776 | | | | 0 | 0.00 |
| RED101 | On 13/06/2017 | Spot Bond | 0.00000 | | 100.67801 | | 100.65062 | | | | 0 | 0.00 |
| RES01U | On 02/03/2018 | Spot Bond | 100.00000 | | 16.62893 | 100.00000 | 16.58864 | | | | 0 | 48,125,000,000.00 |
| RES02U | On 02/03/2019 | Spot Bond | 100.00000 | | 11.66520 | 100.00000 | 11.63694 | | | | 0 | 48,125,000,000.00 |
| RES03U | On 02/03/2020 | Spot Bond | 100.00000 | | 9.66475 | 100.00000 | 9.64134 | | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| RES04U | On 02/03/2021 | Spot Bond | 100.00000 | | 8.93063 | | 100.00000 | 8.90899 | | | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.92163 | | | 100.90168 | | | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | | 101.75476 | | | 101.73355 | | | 0 | 3,000,000,000.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | | 101.20735 | | | 101.18555 | | | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | | 100.50011 | | | 100.47918 | | | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | | 101.84247 | | | 101.82066 | | | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | | 100.69355 | | | 100.67246 | | | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | 0.00000 | | 100.48024 | | | 100.45847 | | | 0 | 0.00 |
| RES31 | On 02/10/2015 | Spot Bond | 0.00000 | | 99.96143 | | | 99.94216 | | | 0 | 0.00 |
| RES32 | On 20/10/2017 | Spot Bond | 0.00000 | | 101.49971 | | | 101.47723 | | | 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 | | 86.79319 | | | 86.74058 | | | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | | 84.78040 | | | 84.73667 | | | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | | 93.55853 | | | 93.49180 | | | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | | 92.75902 | | | 92.68899 | | | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | | 100.02869 | | | 100.00006 | | | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | | 82.30975 | | | 82.27698 | | | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | | 96.21303 | | | 96.15855 | | | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | | 106.96652 | | 12.35000 | 106.93111 | | | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | | 15.35889 | | 100.00000 | 15.32168 | | | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | 0.00000 | | 101.32599 | | | 101.30212 | | | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | | 5.92206 | | 100.00000 | 5.90787 | | | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | | 40.26293 | | 100.00000 | 40.16432 | | | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | | 59.36432 | | 100.00000 | 59.22051 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | | 12.65222 | | 100.00000 | 12.92417 | | | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | | 43.47164 | | 100.00000 | 43.36634 | | | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 101.92831 | | | 101.88438 | | | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 79.97824 | | | 79.95222 | | | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 9.16500 | | 105.44478 | 9.19500 | | 105.28314 | | | 0 | 1,680,000,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 9.52000 | | 100.45183 | 9.55500 | | 100.22653 | | | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 9.89000 | | 103.15707 | 9.91500 | | 102.94286 | | | 0 | 2,230,000,000.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 96.72487 | | | 96.69930 | | | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.87500 | | 104.90268 | 7.92000 | | 104.82038 | | | 0 | 0.00 |
| SBK12/R157 | On 25/11/2020 | Spot Bond | 10.00000 | | 110.43900 | 10.00000 | | 110.41000 | | | 0 | 0.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 100.76250 | | | 100.73921 | | | 0 | 500,000,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 9.39500 | | 101.31282 | 9.43500 | | 101.20215 | | | 0 | 0.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | | 102.25212 | | | 102.22899 | | | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | | 101.41872 | | | 101.39694 | | | 6,000,000,000 | 3,000,000,000.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 102.75347 | | | 102.73057 | | | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | | 100.94644 | | | 100.92110 | | | 3,888,360,000 | 7,864,180,000.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | | 101.53541 | | | 101.51037 | | | 0 | 0.00 |
| SBK20 | On 02/12/2024 | Spot Bond | 0.00000 | | 100.74313 | | | 100.71653 | | | 20,000,000 | 10,000,000.00 |
| SBK21 | On 28/01/2025 | Spot Bond | 0.00000 | | 101.63105 | | | 101.60492 | | | 0 | 0.00 |
| SBK22 | On 28/05/2025 | Spot Bond | 0.00000 | | 100.87613 | | | 100.84945 | | | 66,000,000 | 33,000,000.00 |
| SBK23 | On 28/05/2027 | Spot Bond | 11.67000 | | 100.50052 | 11.70500 | | 100.30722 | | | 0 | 2,000,000,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 9.00000 | | 100.38959 | 9.04500 | | 100.25781 | | | 0 | 2,370,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 7.35000 | | 105.12006 | 7.39000 | | 105.09038 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| SBN29 | On 15/09/2015 | Spot Bond | 7.99500 | 104.97940 | 8.04000 | 104.94687 | 0.00 | 0 | 0.00 | | | |
| SBN31 | On 15/09/2015 | Spot Bond | 7.11000 | 105.17249 | 7.15000 | 105.14347 | 0.00 | 0 | 0.00 | | | |
| SBN33 | On 15/09/2017 | Spot Bond | 8.55500 | 101.77538 | 8.59500 | 101.67338 | 0.00 | 0 | 0.00 | | | |
| SBN34 | On 15/09/2015 | Spot Bond | 7.25500 | 105.14081 | 7.29500 | 105.11139 | 0.00 | 0 | 0.00 | | | |
| SBN35 | On 15/09/2015 | Spot Bond | 8.03500 | 104.97069 | 8.08000 | 104.93805 | 0.00 | 0 | 0.00 | | | |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 100.30952 | | 100.28900 | 0.00 | 0 | 0.00 | | | |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 99.93929 | | 99.91889 | 0.00 | 0 | 0.00 | | | |
| SBS13 | On 22/09/2017 | Spot Bond | 8.20500 | 103.78579 | 8.24500 | 103.68227 | 0.00 | 0 | 0.00 | | | |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 101.63744 | | 101.61814 | 0.00 | 2,000,000,000 | 1,000,000,000.00 | | | |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 100.16556 | | 100.14484 | 0.00 | 0 | 0.00 | | | |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 101.29989 | | 101.27808 | 0.00 | 0 | 0.00 | | | |
| SBS19 | On 23/06/2021 | Spot Bond | 9.62500 | 102.67019 | 9.65500 | 102.50773 | 0.00 | 0 | 0.00 | | | |
| SBS20 | On 15/05/2026 | Spot Bond | 10.08500 | 101.00517 | 10.13000 | 100.68592 | 0.00 | 0 | 100,000,000.00 | | | |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 101.05648 | | 101.03325 | 0.00 | 0 | 0.00 | | | |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | 100.92507 | | 100.90430 | 0.00 | 0 | 0.00 | | | |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | 101.92447 | | 101.90318 | 0.00 | 5,000,000,000 | 2,500,000,000.00 | | | |
| SBS25 | On 24/05/2019 | Spot Bond | 9.08000 | 100.19918 | 9.12500 | 100.03053 | 0.00 | 0 | 330,000,000.00 | | | |
| SBS26U | On 28/02/2017 | Spot Bond | 100.00000 | 25.96129 | 100.00000 | 25.90320 | 0.00 | 0 | 0.00 | | | |
| SBS27 | On 20/02/2024 | Spot Bond | 9.61000 | 106.62015 | 9.64500 | 106.38627 | 0.00 | 0 | 2,570,000,000.00 | | | |
| SBS28 | On 23/04/2017 | Spot Bond | 0.00000 | 101.10254 | | 101.08108 | 0.00 | 0 | 0.00 | | | |
| SBS29 | On 12/06/2019 | Spot Bond | 9.12000 | 99.01870 | 9.15500 | 98.88158 | 0.00 | 0 | 0.00 | | | |
| SBS3 | On 25/05/2026 | Spot Bond | 10.09500 | 88.42977 | 10.14000 | 88.13825 | 0.00 | 0 | 0.00 | | | |
| SBS30 | On 12/06/2019 | Spot Bond | 0.00000 | 99.85560 | | 99.83577 | 0.00 | 0 | 0.00 | | | |
| SBS31 | On 27/06/2027 | Spot Bond | 9.83500 | 100.12389 | 9.88000 | 99.78670 | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| SBS32 | On 19/09/2017 | Spot Bond | 0.00000 | | 100.21664 | | | 100.19695 | | | 0 | 0.00 |
| SBS33 | On 19/09/2019 | Spot Bond | 0.00000 | | 100.22256 | | | 100.20234 | | | 0 | 0.00 |
| SBS34 | On 19/09/2024 | Spot Bond | 9.98500 | | 103.47928 | 10.03000 | 103.18381 | | | | 0 | 1,450,000,000.00 |
| SBS35 | On 29/01/2018 | Spot Bond | 0.00000 | | 101.25128 | | | 101.23093 | | | 0 | 0.00 |
| SBS36 | On 29/01/2020 | Spot Bond | 0.00000 | | 101.28504 | | | 101.26414 | | | 0 | 0.00 |
| SBS37 | On 29/01/2020 | Spot Bond | 9.14000 | | 99.05500 | 9.16500 | 98.94109 | | | | 0 | 0.00 |
| SBS38 | On 29/01/2025 | Spot Bond | 10.28500 | | 96.62766 | 10.33000 | 96.34429 | | | | 0 | 1,500,000,000.00 |
| SBS39 | On 29/01/2030 | Spot Bond | 10.78000 | | 96.28157 | 10.80500 | 96.08271 | | | | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.56500 | | 96.50397 | 9.59500 | 96.34275 | | | | 0 | 570,000,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.50500 | | 103.55753 | 7.55000 | 103.49176 | | | | 0 | 330,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.28500 | | 274.98248 | 2.28500 | 274.83569 | | | | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.26000 | | 133.55002 | 1.26000 | 133.48237 | | | | 600,000,000 | 300,000,000.00 |
| SCM10U | On 15/09/2017 | Spot Bond | 100.00000 | | 22.22699 | 100.00000 | 22.17314 | | | | 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 | | 101.59558 | | | 101.57547 | | | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 33.98212 | 100.00000 | 33.89980 | | | | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 82.63494 | | | 82.63494 | | | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 1.92000 | | 132.20206 | 1.92000 | 132.13271 | | | | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 101.54987 | 6.50000 | 101.53213 | | | | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 101.30452 | | | 101.28306 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| SHS03 | On 29/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | | 0.00000 | 101.43729 | | | 101.41752 | | | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | | 8.65500 | 100.19429 | | 8.69500 | 100.09901 | | | 0 | 260,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | | 0.00000 | 101.06898 | | | 101.04669 | | | 0 | 0.00 |
| SHS07 | On 10/04/2016 | Spot Bond | | 0.00000 | 99.95160 | | | 101.84906 | | | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | | 0.00000 | 100.16470 | | | 100.14383 | | | 48,700,000,000 | 13,000,000,000.00 |
| SHS11U | On 19/11/2016 | Spot Bond | | 100.00000 | 36.28202 | | 100.00000 | 36.19413 | | | 0 | 0.00 |
| SHS11U/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 110.43900 | | 10.00000 | 110.41000 | | | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | | 0.00000 | 100.38311 | | | 100.36189 | | | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | | 0.00000 | 100.33934 | | | 100.31828 | | | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | | 100.00000 | 51.32433 | | 100.00000 | 51.20000 | | | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | | 100.00000 | 39.87778 | | 100.00000 | 47.08913 | | | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | | 100.00000 | 41.28846 | | 100.00000 | 41.18844 | | | 0 | 0.00 |
| SHS19 | On 10/09/2017 | Spot Bond | | 9.49500 | 104.35468 | | 9.53500 | 104.24993 | | | 0 | 0.00 |
| SHS20 | On 19/04/2016 | Spot Bond | | 0.00000 | 101.61661 | | | 101.59336 | | | 0 | 0.00 |
| SHS22 | On 23/02/2020 | Spot Bond | | 0.00000 | 100.80844 | | | 100.78581 | | | 0 | 0.00 |
| SHS23 | On 29/06/2018 | Spot Bond | | 100.00000 | 17.04511 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| SHS24 | On 29/06/2020 | Spot Bond | | 100.00000 | 10.79576 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| SHS25 | On 29/06/2020 | Spot Bond | | 9.83000 | 100.02622 | | 9.83000 | 9.83000 | | | 0 | 0.00 |
| SHS26 | On 29/06/2020 | Spot Bond | | 100.00000 | 1.54308 | | 100.00000 | 1.54308 | | | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | | 7.92500 | 105.39218 | | 7.97000 | 105.32110 | | | 0 | 1,140,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | | 9.25000 | 101.76127 | | 9.29500 | 101.61703 | | | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | | 8.55500 | 101.77538 | | 8.59500 | 101.67338 | | | 0 | 4,020,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | | 0.00000 | 100.83286 | | | 100.81185 | | | 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 |
|------------------|---------------|------------|----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | | 100.85907 | | | 100.83928 | | | 200,000,000 | 100,000,000.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | | 101.22923 | | | 101.20850 | | | 0 | 0.00 |
| SPDA5 | On 21/08/2024 | Spot Bond | 0.00000 | | 100.79745 | | | 100.77725 | | | 0 | 0.00 |
| SPDA6 | On 21/08/2024 | Spot Bond | 0.00000 | | 100.81891 | | | 100.79816 | | | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.76750 | | | 100.74441 | | | 62,000,000 | 381,000,000.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 8.25500 | | 101.33911 | 8.29500 | | 101.27880 | | | 3,120,000,000 | 780,000,000.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | | 101.69602 | | | 101.67570 | | | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 101.57358 | | | 101.55193 | | | 4,000,000,000 | 2,000,000,000.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.45500 | 96.34892 | | 9.48500 | | 96.21475 | | | 0 | 2,140,000,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 100.65270 | | | 100.63015 | | | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.08343 | | | 100.06265 | | | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | | 101.39155 | | | 101.36931 | | | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 9.43500 | 89.94755 | | 9.46500 | | 89.80368 | | | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 9.43500 | 89.94755 | | 9.46500 | | 89.80368 | | | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 9.16000 | 96.35001 | | 9.18500 | | 96.23891 | | | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | | 100.26431 | | | 100.24239 | | | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 8.03500 | 102.80640 | | 8.07500 | | 102.70452 | | | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.42000 | 113.57420 | | 2.42000 | | 113.51308 | | | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 8.81000 | 97.81228 | | 8.85500 | | 97.65895 | | | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 8.50000 | 100.80316 | | 8.50000 | | 100.78012 | | | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 10.22500 | 102.08519 | | 10.27000 | | 101.75414 | | | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | | 100.56271 | | | 100.54260 | | | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 10.50000 | 75.67391 | | 10.52500 | | 75.50129 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| SSN024 | On 21/01/2019 | Spot Bond | | 0.00000 | 101.51693 | | | 101.49374 | | | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | | 0.00000 | 101.52606 | | | 101.50529 | | | 0 | 0.00 |
| SSN027 | On 25/09/2019 | Spot Bond | | 0.00000 | 100.02717 | | | 100.08177 | | | 0 | 0.00 |
| SSN028 | On 16/10/2019 | Spot Bond | | 0.00000 | 101.70564 | | | 101.68240 | | | 0 | 0.00 |
| SSN029 | On 07/12/2023 | Spot Bond | | 0.00000 | 100.02522 | | | 100.00000 | | | 0 | 0.00 |
| SSN030 | On 24/05/2017 | Spot Bond | | 0.00000 | 100.76607 | | | 100.74452 | | | 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 | 100.28289 | | | 100.26092 | | | 0 | 0.00 |
| SSN034 | On 02/06/2020 | Spot Bond | | 0.00000 | 100.62995 | | | 100.60742 | | | 0 | 0.00 |
| SY1234 | On 26/08/2015 | Spot Bond | | 0.00000 | 98.96517 | | | 98.94701 | | | 0 | 0.00 |
| SY1235 | On 21/07/2015 | Spot Bond | | 0.00000 | 99.63210 | | | 99.61458 | | | 0 | 0.00 |
| SY1237 | On 28/07/2015 | Spot Bond | | 0.00000 | 98.91045 | | | 98.92802 | | | 0 | 0.00 |
| SY1238 | On 28/07/2015 | Spot Bond | | 0.00000 | 98.91006 | | | 98.92764 | | | 0 | 0.00 |
| SY1239 | On 04/08/2015 | Spot Bond | | 0.00000 | 99.01463 | | | 99.03223 | | | 0 | 0.00 |
| SY1240 | On 14/08/2015 | Spot Bond | | 0.00000 | 99.20260 | | | 99.18488 | | | 0 | 0.00 |
| SY1241 | On 18/08/2015 | Spot Bond | | 0.00000 | 99.13667 | | | 99.11905 | | | 0 | 0.00 |
| SY1242 | On 17/08/2015 | Spot Bond | | 0.00000 | 99.14929 | | | 99.13156 | | | 0 | 0.00 |
| SY1243 | On 17/08/2015 | Spot Bond | | 0.00000 | 99.15171 | | | 99.13403 | | | 0 | 0.00 |
| SY1244 | On 18/08/2015 | Spot Bond | | 0.00000 | 99.13156 | | | 99.11384 | | | 0 | 0.00 |
| SY1246 | On 21/08/2015 | Spot Bond | | 0.00000 | 99.07839 | | | 99.06067 | | | 0 | 0.00 |
| SY1247 | On 28/08/2015 | Spot Bond | | 0.00000 | 98.95308 | | | 98.93534 | | | 0 | 0.00 |
| SY1248 | On 08/09/2015 | Spot Bond | | 0.00000 | 98.75135 | | | 98.73351 | | | 0 | 0.00 |
| SY1249 | On 10/09/2015 | Spot Bond | | 0.00000 | 98.72291 | | | 98.70517 | | | 0 | 0.00 |
| SY1250 | On 16/09/2015 | Spot Bond | | 0.00000 | 98.62628 | | | 98.60867 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| SY1251 | On 22/07/2015 | Spot Bond | 0.00000 | | 99.47763 | | | 99.47094 | | | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 6.32000 | | 104.58399 | | 6.36000 | 104.55568 | | | 0 | 0.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.83500 | | 103.31118 | | 8.88000 | 102.98562 | | | 0 | 0.00 |
| T12A10 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.81354 | | | 100.79294 | | | 0 | 0.00 |
| T12A11 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.87083 | | | 100.84886 | | | 0 | 0.00 |
| T12A12 | On 21/02/2048 | Spot Bond | 9.39000 | | 99.75161 | | 9.41500 | 99.64209 | | | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | | 59.46220 | | 100.00000 | 59.31815 | | | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | | 101.36424 | | | 101.34370 | | | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | | 101.09727 | | | 101.07782 | | | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | | 100.56567 | | | 100.54546 | | | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.15060 | | | 100.13187 | | | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.15818 | | | 100.13850 | | | 0 | 0.00 |
| TFS131 | On 21/05/2015 | Spot Bond | 0.00000 | | 100.77360 | | | | | | 0 | 0.00 |
| TFS131 | On 20/11/2015 | Spot Bond | 100.00000 | | 85.99742 | | 100.00000 | 85.87880 | | | 0 | 0.00 |
| TFS132 | On 29/07/2015 | Spot Bond | 0.00000 | | 102.34608 | | | 102.30885 | | | 0 | 0.00 |
| TFS133 | On 28/07/2016 | Spot Bond | 0.00000 | | 101.19415 | | | 101.17487 | | | 0 | 0.00 |
| TFS134 | On 28/04/2016 | Spot Bond | 0.00000 | | 101.18356 | | | 101.16415 | | | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 101.21128 | | | 101.19191 | | | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.92500 | | 104.45145 | | 7.97000 | 104.38299 | | | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 101.44305 | | | 101.42231 | | | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 101.48163 | | | 101.46034 | | | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 103.51889 | | 7.83000 | 103.49693 | | | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 101.42182 | | | 101.40140 | | | 0 | 2,012,203,200 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 101.47006 | | | 101.44893 | | | 0 | 1,006,101,600.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| TH10A6 | On 18/07/2017 | Spot Bond | | 0.00000 | 103.59390 | | | 103.57084 | | | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.42182 | | | 101.40140 | | | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.47006 | | | 101.44893 | | | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | | 7.16000 | 103.21831 | | 7.16000 | 103.19825 | | | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.56456 | | | 101.54207 | | | 1,000,000,000 | 500,000,000.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | | 0.00000 | 101.55685 | | | 101.53447 | | | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.74185 | | | 101.71677 | | | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | | 0.00000 | 101.71681 | | | 101.69210 | | | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | | 0.00000 | 102.47226 | | | 102.43647 | | | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | | 0.00000 | 102.38592 | | | 102.35141 | | | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.41990 | | | 101.39950 | | | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.48163 | | | 101.46034 | | | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | | 8.73000 | 103.92251 | | 8.73000 | 103.89798 | | | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.16311 | | | 101.14258 | | | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.47006 | | | 101.44893 | | | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | | 8.97000 | 101.66870 | | 9.01500 | 101.52771 | | | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.99258 | | | 100.97099 | | | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.48828 | | | 101.46597 | | | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.56842 | | | 101.54586 | | | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.54720 | | | 101.52497 | | | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.55803 | | | 101.53472 | | | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.73799 | | | 101.71298 | | | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.73029 | | | 101.70539 | | | 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 | |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|---------------|
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | | 101.68200 | | | 101.65692 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | | 102.33794 | | | 102.30414 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | | 102.34562 | | | 102.31170 | | | 0.00 | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | | 102.33022 | | | 102.29583 | | | 0.00 | 0 | 0.00 |
| TH12A1 | On 21/08/2048 | Spot Bond | 0.00000 | | 100.80281 | | | 100.78248 | | | 0.00 | 0 | 0.00 |
| TH12A2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.82963 | | | 100.80862 | | | 0.00 | 0 | 0.00 |
| TH12A3 | On 21/08/2019 | Spot Bond | 9.34000 | | 102.67303 | | 9.36500 | 102.56309 | | | 0.00 | 0 | 0.00 |
| TH12A4 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.81354 | | | 100.79294 | | | 0.00 | 68,000,000 | 34,000,000.00 |
| TH12A5 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.85107 | | | 100.82951 | | | 0.00 | 0 | 0.00 |
| TH12A6 | On 21/08/2019 | Spot Bond | 9.25000 | | 100.62482 | | 9.27500 | 100.51643 | | | 0.00 | 0 | 0.00 |
| TH12A7 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.82750 | | | 100.80663 | | | 0.00 | 0 | 0.00 |
| TH12A8 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.87083 | | | 100.84886 | | | 0.00 | 0 | 0.00 |
| TH12A9 | On 21/02/2048 | Spot Bond | 9.36000 | | 99.48394 | | 9.38500 | 99.37806 | | | 0.00 | 0 | 0.00 |
| TH12B1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.89927 | | | 100.87648 | | | 0.00 | 0 | 0.00 |
| TH12B2 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.89927 | | | 100.87648 | | | 0.00 | 0 | 0.00 |
| TH12B3 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.91954 | | | 100.89634 | | | 0.00 | 0 | 0.00 |
| TH12B4 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.91954 | | | 100.89634 | | | 0.00 | 0 | 0.00 |
| TH12C1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.98480 | | | 100.95984 | | | 0.00 | 0 | 0.00 |
| TH12C2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.98480 | | | 100.95984 | | | 0.00 | 0 | 0.00 |
| TH12C3 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.00605 | | | 100.98066 | | | 0.00 | 0 | 0.00 |
| TH12C4 | On 21/02/2048 | Spot Bond | 0.00000 | | 101.00497 | | | 100.97961 | | | 0.00 | 0 | 0.00 |
| TH12D1 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.33030 | | | 101.29651 | | | 0.00 | 0 | 0.00 |
| TH12D2 | On 21/02/2048 | Spot Bond | 0.00000 | | 101.33030 | | | 101.29651 | | | 0.00 | 0 | 0.00 |
| TH12D3 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.54516 | | | 101.51092 | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| TH12D4 | On 21/02/2048 | Spot Bond | | 0.00000 | 101.34996 | | | 101.31586 | | | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.49022 | | | 101.46788 | | | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | | 6.91253 | | 101.06155 | 6.89543 | | | 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 |
| THE9A1 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.64478 | | | 101.62377 | | | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | | 0.00000 | 101.46116 | | | 101.43923 | | | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.83158 | | | 101.81025 | | | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.46116 | | | 101.43923 | | | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.48053 | | | 101.45833 | | | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.49022 | | | 101.46788 | | | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.44953 | | | 101.42777 | | | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.48053 | | | 101.45833 | | | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.58709 | | | 101.56337 | | | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.58709 | | | 101.56337 | | | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.58709 | | | 101.56337 | | | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.74203 | | | 101.71609 | | | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.78076 | | | 101.75426 | | | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.73235 | | | 101.70655 | | | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | | 0.00000 | 102.50614 | | | 102.46923 | | | 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 | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|-------------------|
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 102.55446 | | | 102.51684 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 102.53513 | | | 102.49779 | | | 0.00 | 0 | 0.00 |
| TL20 | On 22/02/2020 | Spot Bond | 9.62000 | | 88.93013 | | 9.64500 | 88.82520 | | | 0.00 | 0 | 100,000,000.00 |
| TL20/R207 | On 25/11/2020 | Spot Bond | 10.00000 | | 110.43900 | | 10.00000 | 110.41000 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 8.30500 | | 103.16107 | | 8.29500 | 103.15971 | | | 0.00 | 3,240,000,000 | 13,120,000,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.59500 | | 106.61204 | | 9.62500 | 106.46120 | | | 0.00 | 8,578,200,000 | 14,574,100,000.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | | 1.74065 | | 100.00000 | 1.73638 | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.82000 | | 107.08496 | | 9.84500 | 106.91177 | | | 0.00 | 2,000,000,000 | 9,370,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.94500 | | 100.61283 | | 9.99000 | 100.30832 | | | 0.00 | 0 | 19,050,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.98500 | | 93.50469 | | 10.03000 | 93.18185 | | | 0.00 | 100,000,000 | 10,230,000,000.00 |
| TN30 | On 09/10/2030 | Spot Bond | 10.38000 | | 103.22932 | | 10.40500 | 103.01015 | | | 0.00 | 280,000,000 | 24,000,000,000.00 |
| TN40 | On 09/10/2040 | Spot Bond | 10.72000 | | 102.63367 | | 10.74500 | 102.38767 | | | 0.00 | 800,000,000 | 24,500,000,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.40069 | | | 100.38074 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | | 100.66361 | | | 100.64281 | | | 0.00 | 0 | 4,740,400.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.95685 | | | 100.93582 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.98062 | | | 100.95906 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.98304 | | | 100.96143 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | | 101.10016 | | | 101.07597 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | | 101.34287 | | | 101.31335 | | | 0.00 | 0 | 0.00 |
| TORQ7 | On 15/08/2025 | Spot Bond | 0.00000 | | 100.98186 | | | 100.96028 | | | 0.00 | 0 | 0.00 |
| TPDA01/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 110.43900 | | 10.00000 | 110.41000 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | | 99.88794 | | | 99.86884 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | | 99.88552 | | | 99.86602 | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | 0.00000 | | 99.82271 | | | 101.52187 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | | 99.48976 | | | 101.30053 | | | 58,000,000 | 29,000,000.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | | 100.00000 | | 10.00000 | 99.97234 | | | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | | 100.00000 | | 9.75000 | 99.97303 | | | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | | 10.00000 | | 100.00000 | 9.97335 | | | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.29711 | | | 100.27712 | | | 95,800,000 | 47,900,000.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.31504 | | | 100.29384 | | | 0 | 0.00 |
| TRAA3U | On 14/06/2024 | Spot Bond | 100.00000 | | 7.94801 | | 100.00000 | 7.92876 | | | 0 | 0.00 |
| TRAA4U | On 14/06/2024 | Spot Bond | 100.00000 | | 8.46759 | | 100.00000 | 8.44708 | | | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.32498 | | | 100.30312 | | | 0 | 0.00 |
| TRAB2U | On 14/06/2024 | Spot Bond | 100.00000 | | 8.77933 | | 100.00000 | 8.75806 | | | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.32697 | | | 100.30496 | | | 0 | 0.00 |
| TRAC2U | On 14/06/2024 | Spot Bond | 100.00000 | | 9.03912 | | 100.00000 | 9.01722 | | | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.38245 | | | 100.35672 | | | 0 | 0.00 |
| TRAD2U | On 14/06/2024 | Spot Bond | 100.00000 | | 12.20853 | | 100.00000 | 12.17895 | | | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.50417 | | | 100.47027 | | | 0 | 0.00 |
| TRAE2U | On 14/06/2024 | Spot Bond | 100.00000 | | 15.68967 | | 100.00000 | 15.65166 | | | 0 | 0.00 |
| TSE01U | On 31/07/2019 | Spot Bond | 100.00000 | | 13.21677 | | 100.00000 | 13.18475 | | | 0 | 0.00 |
| TSP170 | On 09/07/2015 | Spot Bond | 0.00000 | | 99.83243 | | | 99.81381 | | | 0 | 0.00 |
| TSP171 | On 23/07/2015 | Spot Bond | 0.00000 | | 99.57944 | | | 99.56115 | | | 0 | 0.00 |
| TSP172 | On 06/08/2015 | Spot Bond | 0.00000 | | 99.31709 | | | 99.29863 | | | 0 | 0.00 |
| TSP173 | On 20/08/2015 | Spot Bond | 0.00000 | | 99.04740 | | | 99.02872 | | | 0 | 0.00 |
| TSP174 | On 03/09/2015 | Spot Bond | 0.00000 | | 98.78203 | | | 98.76329 | | | 0 | 0.00 |
| TSP175 | On 17/09/2015 | Spot Bond | 0.00000 | | 104.05339 | | | 104.01478 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| TSP177 | On 15/10/2015 | Spot Bond | 0.00000 | 102.86126 | | | 102.82311 | | | 44,600,000 | 22,300,000.00 |
| TSP178 | On 29/10/2015 | Spot Bond | 0.00000 | 97.72781 | | | 97.70903 | | | 0 | 0.00 |
| TSP179 | On 26/11/2015 | Spot Bond | 0.00000 | 97.23997 | | | 97.22144 | | | 20,000,000 | 10,000,000.00 |
| TSP180 | On 10/12/2015 | Spot Bond | 0.00000 | 96.92439 | | | 96.90552 | | | 0 | 0.00 |
| TSP181 | On 21/01/2016 | Spot Bond | 0.00000 | 96.22870 | | | 96.21031 | | | 60,000,000 | 30,000,000.00 |
| TSP183 | On 04/02/2016 | Spot Bond | 0.00000 | 96.00355 | | | 95.98530 | | | 0 | 0.00 |
| TSP184 | On 18/02/2016 | Spot Bond | 0.00000 | 95.66173 | | | 95.64311 | | | 0 | 0.00 |
| TSP185 | On 03/03/2016 | Spot Bond | 0.00000 | 95.34426 | | | 95.32541 | | | 0 | 0.00 |
| TSP186 | On 17/03/2016 | Spot Bond | 0.00000 | 94.98058 | | | 94.96134 | | | 0 | 0.00 |
| TSP187 | On 25/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| TSP188 | On 31/03/2016 | Spot Bond | 0.00000 | 94.71139 | | | 94.69216 | | | 0 | 0.00 |
| TSP189 | On 12/11/2015 | Spot Bond | 0.00000 | 97.55012 | | | 97.53197 | | | 0 | 0.00 |
| TSP190 | On 12/05/2016 | Spot Bond | 0.00000 | 93.95613 | | | 93.93707 | | | 0 | 0.00 |
| TSP191 | On 26/05/2016 | Spot Bond | 0.00000 | 93.62878 | | | 93.60953 | | | 0 | 0.00 |
| TSP192 | On 09/06/2016 | Spot Bond | 0.00000 | 93.28417 | | | 93.26470 | | | 0 | 0.00 |
| TSP193 | On 23/06/2016 | Spot Bond | 0.00000 | 99.90349 | | 100.00000 | 50.47702 | | | 0 | 25,000,000,000.00 |
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | 14.27306 | | 100.00000 | 14.23849 | | | 0 | 0.00 |
| TWC083 | On 28/07/2015 | Spot Bond | 0.00000 | 102.75726 | | | 102.73863 | | | 0 | 0.00 |
| TWC090 | On 21/09/2015 | Spot Bond | 0.00000 | 100.14518 | | | 100.12676 | | | 0 | 0.00 |
| TWC092 | On 10/07/2015 | Spot Bond | 0.00000 | 101.39075 | | | 101.37292 | | | 0 | 0.00 |
| TWC093 | On 13/07/2015 | Spot Bond | 0.00000 | 101.35509 | | | 101.33726 | | | 0 | 0.00 |
| TWC094 | On 15/07/2015 | Spot Bond | 0.00000 | 101.31943 | | | 101.30160 | | | 0 | 0.00 |
| TWC095 | On 16/10/2015 | Spot Bond | 0.00000 | 101.31508 | | | 101.29620 | | | 0 | 0.00 |
| TWC096 | On 24/07/2015 | Spot Bond | 0.00000 | 101.26594 | | | 101.24811 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| TWC097 | On 27/07/2015 | Spot Bond | 0.00000 | | 101.21413 | | | 101.19627 | | | 0 | 0.00 |
| TWC098 | On 06/11/2015 | Spot Bond | 0.00000 | | 100.92411 | | | 100.90538 | | | 0 | 0.00 |
| TWC099 | On 18/08/2015 | Spot Bond | 0.00000 | | 100.77459 | | | 100.75658 | | | 0 | 0.00 |
| TWC100 | On 21/08/2015 | Spot Bond | 0.00000 | | 100.64356 | | | 100.62568 | | | 0 | 0.00 |
| TWC101 | On 26/08/2015 | Spot Bond | 0.00000 | | 100.50500 | | | 100.48696 | | | 0 | 0.00 |
| TWC102 | On 24/08/2015 | Spot Bond | 0.00000 | | 100.61247 | | | 100.59445 | | | 0 | 0.00 |
| TWC103 | On 25/11/2015 | Spot Bond | 0.00000 | | 100.64324 | | | 100.62463 | | | 0 | 300,000,000.00 |
| TWC104 | On 16/07/2015 | Spot Bond | 0.00000 | | 100.13984 | | | 100.12236 | | | 0 | 0.00 |
| TWCJ18 | On 13/07/2015 | Spot Bond | 0.00000 | | 101.50917 | | | 101.48932 | | | 0 | 0.00 |
| TWCJ19 | On 26/08/2015 | Spot Bond | 0.00000 | | 100.55870 | | | 100.53874 | | | 0 | 0.00 |
| TWCM18 | On 13/07/2015 | Spot Bond | 0.00000 | | 101.38632 | | | 101.36808 | | | 100,000,000 | 50,000,000.00 |
| TWCM19 | On 26/08/2015 | Spot Bond | 0.00000 | | 100.51420 | | | 100.49584 | | | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.26500 | | 109.68525 | 9.29500 | 109.52303 | | | | 0 | 570,000,000.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0 | 0.00 |
| VJA01U | On 20/01/2023 | Spot Bond | 100.00000 | | 7.74354 | 100.00000 | 7.72804 | | | | 0 | 0.00 |
| VJA02U | On 20/04/2023 | Spot Bond | 100.00000 | | 7.74443 | 100.00000 | 7.71124 | | | | 0 | 0.00 |
| VJB01U | On 20/01/2023 | Spot Bond | 100.00000 | | 7.56480 | 100.00000 | 7.54966 | | | | 0 | 0.00 |
| VJB02U | On 20/04/2023 | Spot Bond | 100.00000 | | 7.65649 | 100.00000 | 7.62368 | | | | 0 | 0.00 |
| VKC06 | On 29/07/2015 | Spot Bond | 0.00000 | | 103.03503 | | | 103.01545 | | | 0 | 0.00 |
| VKC07 | On 04/09/2015 | Spot Bond | 0.00000 | | 100.99041 | | | 100.97060 | | | 0 | 0.00 |
| VKC07U | On 04/09/2015 | Spot Bond | 100.00000 | | 84.68677 | 100.00000 | 84.49074 | | | | 0 | 0.00 |
| VKC08 | On 28/09/2015 | Spot Bond | 0.00000 | | 101.88256 | | | 101.86275 | | | 0 | 0.00 |
| VKC09 | On 25/03/2016 | Spot Bond | 0.00000 | | 100.09884 | | | 100.07906 | | | 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 | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | | 101.11971 | | | 101.09830 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | | 101.12122 | | | 101.09978 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.01869 | | | 99.99998 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | | 100.01930 | | | 100.00005 | | | 0.00 | 0 | 0.00 |
| VKE06 | On 08/05/2018 | Spot Bond | 0.00000 | | 101.10250 | | | 101.08142 | | | 0.00 | 0 | 150,000,000.00 |
| VKE07 | On 08/06/2020 | Spot Bond | 0.00000 | | 100.46065 | | | 100.43953 | | | 0.00 | 0 | 0.00 |
| VPA01U | On 20/01/2023 | Spot Bond | 100.00000 | | 7.27042 | | 100.00000 | 7.25586 | | | 0.00 | 0 | 0.00 |
| VPA02U | On 20/04/2023 | Spot Bond | 100.00000 | | 7.41742 | | 100.00000 | 7.38564 | | | 0.00 | 0 | 0.00 |
| VPB01U | On 20/01/2023 | Spot Bond | 100.00000 | | 7.09168 | | 100.00000 | 7.07749 | | | 0.00 | 0 | 0.00 |
| VPB02U | On 20/04/2023 | Spot Bond | 100.00000 | | 7.32948 | | 100.00000 | 7.29808 | | | 0.00 | 0 | 0.00 |
| WRS1U | On 25/11/2029 | Spot Bond | 100.00000 | | 0.00033 | | 100.00000 | 0.00033 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 7.06500 | | 105.77686 | | 7.11000 | 105.71602 | | | 0.00 | 0 | 8,900,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.19000 | | 245.61016 | | 1.19000 | 245.48622 | | | 0.00 | 830,700,000 | 830,700,000.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.65500 | | 103.14355 | | 7.69500 | 103.05144 | | | 0.00 | 0 | 7,700,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 8.05500 | | 103.91087 | | 8.10000 | 103.73728 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 8.36500 | | 103.30836 | | 8.39000 | 103.18479 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 8.56500 | | 102.77826 | | 8.59500 | 102.61627 | | | 0.00 | 200,000,000 | 2,925,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 5.81000 | | 100.00000 | | 5.85000 | 99.98398 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 5.74000 | | 98.28436 | | 5.78000 | 98.25732 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 5.81000 | | 99.98408 | | 5.85000 | 99.96796 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 7.44500 | | 73.29590 | | 7.49000 | 73.14628 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | | 76.51992 | | 100.00000 | 76.35983 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | | 42.78991 | | 100.00000 | 42.70873 | | | 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 | |
|----------------------------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|-------------------|
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0,203,046,500 | 12,732,683,313.00 |
| Grand Total: | | | | | | | | | | 0.00 | 0,203,172,837 | 12,735,920,552.00 |