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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2014

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------|---------------|-------------------------|-------|----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 22/05/2014 | Any day expiry | | 10.35130 | 10.35130 | | 10.41680 | 10.41680 | | 10.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | | 10.35140 | 10.35140 | | 10.42030 | 10.42030 | | 8.94 | 0.00 | 0 | 10,150.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 10.38 | Call | 28.38630 | 0.02839 | 69.87420 | 0.06987 | 28.386 | 9.50 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 10.69 | Call | 1.38460 | 0.00138 | 3.74800 | 0.00375 | 1.385 | 15.28 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 27/05/2014 | Any day expiry | | 10.35140 | 10.35140 | | 10.42150 | 10.42150 | | 9.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2014 | Any day expiry | 8.30 | Put | 0.00320 | 0.00000 | 0.00000 | 0.00000 | 0.003 | 46.83 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 27/05/2014 | Any day expiry | 10.14 | Call | 214.86000 | 0.21486 | 284.16580 | 0.28417 | 214.860 | 11.30 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 27/05/2014 | Any day expiry | 10.40 | Put | 76.99640 | 0.07700 | 41.93680 | 0.04194 | 76.996 | 10.09 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 28/05/2014 | Any day expiry | | 10.34670 | 10.34670 | | 10.42230 | 10.42230 | | 9.59 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/05/2014 | Any day expiry | 10.80 | Put | 454.31920 | 0.45432 | 380.01040 | 0.38001 | 454.319 | 15.23 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/05/2014 | Any day expiry | 12.20 | Call | 0.00880 | 0.00001 | 0.00870 | 0.00001 | 0.009 | 33.93 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/05/2014 | Any day expiry | | 10.34830 | 10.34830 | | 10.42320 | 10.42320 | | 9.74 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/05/2014 | Any day expiry | 10.42 | Put | 102.52580 | 0.10253 | 62.03700 | 0.06204 | 102.526 | 10.46 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 04/06/2014 | Any day expiry | | 10.35790 | 10.35790 | | 10.40100 | 10.40100 | | 10.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/06/2014 | Any day expiry | 10.40 | Call | 62.02360 | 0.06202 | 0.00000 | 0.00000 | 62.024 | 10.41 | 165,000.00 | 1,500 | 1,500.00 |
| \$ / R | On 04/06/2014 | Any day expiry | 10.65 | Call | 12.77060 | 0.01277 | 0.00000 | 0.00000 | 12.771 | 12.05 | 34,995.00 | 1,500 | 1,500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | | 10.37260 | 10.37260 | | 10.44730 | 10.44730 | | 10.54 | 473,747,759.80 | 45,673 | 806,897.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.64 | Put | 0.02390 | 0.00002 | 0.00000 | 0.00000 | 0.024 | 21.01 | 0.00 | 0 | 24,582.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|----------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.78 | Put | 0.04160 | 0.00004 | 0.00004 | 0.00010 | 0.00000 | 0.042 | 20.01 | 0.00 | 0 | 15,489.00 | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.80 | Put | 0.04510 | 0.00005 | 0.00010 | 0.00010 | 0.00000 | 0.045 | 19.86 | 0.00 | 0 | 920.00 | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.75 | Put | 2.39270 | 0.00239 | 1.77390 | 0.00177 | 2.393 | 12.41 | 0.00 | 0 | 250.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.78 | Put | 2.74590 | 0.00275 | 2.01050 | 0.00201 | 2.746 | 12.15 | 0.00 | 0 | 920.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.97 | Put | 8.74970 | 0.00875 | 5.13190 | 0.00513 | 8.750 | 11.02 | 0.00 | 0 | 24,582.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.00 | Put | 11.06670 | 0.01107 | 6.63800 | 0.00664 | 11.067 | 10.98 | 0.00 | 0 | 10,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.01 | Put | 11.94680 | 0.01195 | 7.21750 | 0.00722 | 11.947 | 10.97 | 0.00 | 0 | 50.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.02 | Put | 12.88480 | 0.01288 | 7.83990 | 0.00784 | 12.885 | 10.96 | 0.00 | 0 | 6,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.13 | Put | 27.92420 | 0.02792 | 18.23050 | 0.01823 | 27.924 | 10.84 | 0.00 | 0 | 15,489.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.15 | Put | 31.77900 | 0.03178 | 20.98740 | 0.02099 | 31.779 | 10.82 | 0.00 | 0 | 47,500.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.20 | Call | 215.86190 | 0.21586 | 276.66010 | 0.27666 | 215.862 | 10.76 | 0.00 | 0 | 1,500.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.50 | Put | 187.69550 | 0.18770 | 143.70310 | 0.14370 | 187.695 | 11.03 | 0.00 | 0 | 15,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.50 | Call | 60.29550 | 0.06030 | 91.00310 | 0.09100 | 60.296 | 11.03 | 0.00 | 0 | 22,800.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.57 | Put | 240.95350 | 0.24095 | 190.86100 | 0.19086 | 240.953 | 11.37 | 0.00 | 0 | 11,250.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.60 | Call | 37.78490 | 0.03778 | 60.05460 | 0.06005 | 37.785 | 11.52 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.63 | Put | 290.13820 | 0.29014 | 235.54080 | 0.23554 | 290.138 | 11.67 | 0.00 | 0 | 11,250.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.65 | Put | 307.13550 | 0.30714 | 251.18780 | 0.25119 | 307.135 | 11.77 | 0.00 | 0 | 2,350.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.90 | Put | 536.16900 | 0.53617 | 468.89490 | 0.46889 | 536.169 | 13.00 | 0.00 | 0 | 7,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.95 | Call | 6.96970 | 0.00697 | 12.99750 | 0.01300 | 6.970 | 13.28 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.96 | Call | 6.65930 | 0.00666 | 12.40150 | 0.01240 | 6.659 | 13.34 | 0.00 | 0 | 3,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.00 | Call | 5.55740 | 0.00556 | 10.27510 | 0.01028 | 5.557 | 13.56 | 0.00 | 0 | 20,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.00 | Put | 632.95740 | 0.63296 | 562.97510 | 0.56298 | 632.957 | 13.56 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.02 | Call | 5.08110 | 0.00508 | 9.35140 | 0.00935 | 5.081 | 13.68 | 0.00 | 0 | 5,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.10 | Call | 3.57160 | 0.00357 | 6.41350 | 0.00641 | 3.572 | 14.13 | 0.00 | 0 | 6,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.12 | Call | 3.27550 | 0.00328 | 5.83690 | 0.00584 | 3.276 | 14.24 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.13 | Call | 3.13750 | 0.00314 | 5.56840 | 0.00557 | 3.138 | 14.30 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.18 | Call | 2.53660 | 0.00254 | 4.40200 | 0.00440 | 2.537 | 14.58 | 0.00 | 0 | 2,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.20 | Call | 2.33250 | 0.00233 | 4.00800 | 0.00401 | 2.333 | 14.70 | 0.00 | 0 | 15,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.50 | Put | 1,128.14650 | 1.12815 | 1,053.71140 | 1.05371 | 1,128.146 | 16.45 | 0.00 | 0 | 600.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.50 | Call | 0.74650 | 0.00075 | 1.01140 | 0.00101 | 0.747 | 16.45 | 0.00 | 0 | 2,500.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.60 | Call | 0.56050 | 0.00056 | 0.74140 | 0.00074 | 0.560 | 17.14 | 0.00 | 0 | 250.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.00 | Put | 1,627.61740 | 1.62762 | 1,552.96220 | 1.55296 | 1,627.617 | 19.87 | 0.00 | 0 | 1,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.00 | Call | 0.21740 | 0.00022 | 0.26220 | 0.00026 | 0.217 | 19.87 | 0.00 | 0 | 46,682.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.05 | Call | 0.19700 | 0.00020 | 0.23500 | 0.00024 | 0.197 | 20.21 | 0.00 | 0 | 21,000.00 | | |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.24 | Call | 0.14020 | 0.00014 | 0.16070 | 0.00016 | 0.140 | 21.51 | 0.00 | 0 | 15,489.00 | | |
| \$ / R | On 17/06/2014 | Any day expiry | | | 10.37910 | 10.37910 | 10.45490 | 10.45490 | | 10.41 | 0.00 | 0 | 0.00 | | |
| \$ / R | On 17/06/2014 | Any day expiry | 10.47 | Put | 170.51880 | 0.17052 | 129.35950 | 0.12936 | 170.519 | 10.78 | 0.00 | 0 | 2,500.00 | | |
| \$ / R | On 17/06/2014 | Any day expiry | 10.52 | Call | 64.99670 | 0.06500 | 95.03120 | 0.09503 | 64.997 | 11.04 | 0.00 | 0 | 2,500.00 | | |
| \$ / R | On 17/06/2014 | Any day expiry | 10.52 | Put | 205.89670 | 0.20590 | 160.13120 | 0.16013 | 205.897 | 11.04 | 0.00 | 0 | 2,500.00 | | |
| \$ / R | On 18/06/2014 | Any day expiry | | | 10.38070 | 10.38070 | 10.45670 | 10.45670 | | 10.45 | 0.00 | 0 | 0.00 | | |
| \$ / R | On 18/06/2014 | Any day expiry | 10.47 | Put | 172.17430 | 0.17217 | 131.11870 | 0.13112 | 172.174 | 10.82 | 0.00 | 0 | 2,500.00 | | |
| \$ / R | On 18/06/2014 | Any day expiry | 10.52 | Call | 68.06870 | 0.06807 | 98.45750 | 0.09846 | 68.069 | 11.08 | 0.00 | 0 | 2,500.00 | | |
| \$ / R | On 18/06/2014 | Any day expiry | 10.52 | Put | 207.36870 | 0.20737 | 161.75750 | 0.16176 | 207.369 | 11.08 | 0.00 | 0 | 2,500.00 | | |
| \$ / R | On 19/06/2014 | Any day expiry | | | 10.38240 | 10.38240 | 10.45860 | 10.45860 | | 10.48 | 0.00 | 0 | 0.00 | | |
| \$ / R | On 27/06/2014 | Any day expiry | | | 10.39540 | 10.39540 | 10.47300 | 10.47300 | | 10.55 | 0.00 | 0 | 0.00 | | |
| \$ / R | On 27/06/2014 | Any day expiry | 8.30 | Put | 0.00830 | 0.00001 | 0.00880 | 0.00001 | 0.008 | 18.73 | 0.00 | 0 | 4,700.00 | | |
| \$ / R | On 27/06/2014 | Any day expiry | 10.82 | Call | 34.44460 | 0.03444 | 48.10310 | 0.04810 | 34.445 | 12.63 | 0.00 | 0 | 4,700.00 | | |
| \$ / R | On 30/06/2014 | Any day expiry | | | 10.40030 | 10.40030 | 10.47810 | 10.47810 | | 10.48 | 0.00 | 0 | 0.00 | | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 30/06/2014 | Any day expiry | 10.80 | Put | 440.73730 | 0.44074 | 377.93300 | 0.37793 | 440.737 | 12.43 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/06/2014 | Any day expiry | 12.40 | Call | 0.30150 | 0.00030 | 0.45420 | 0.00045 | 0.301 | 18.20 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/07/2014 | Any day expiry | | | 10.44630 | 10.44630 | 10.52590 | 10.52590 | | 10.75 | 0.00 | 0 | 348.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 8.30 | Put | 0.28410 | 0.00028 | 0.22150 | 0.00022 | 0.284 | 17.96 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 10.82 | Call | 84.71280 | 0.08471 | 104.28430 | 0.10428 | 84.713 | 12.31 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 29/07/2014 | Any day expiry | | | 10.44800 | 10.44800 | 10.52760 | 10.52760 | | 10.78 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 10.80 | Put | 442.48570 | 0.44249 | 383.62740 | 0.38363 | 442.486 | 12.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.62 | Call | 1.38750 | 0.00139 | 1.46670 | 0.00147 | 1.388 | 17.07 | 0.00 | 0 | 500.00 |
| \$ / R | On 22/08/2014 | Any day expiry | | | 10.48840 | 10.48840 | 10.56930 | 10.56930 | | 11.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.33 | Put | 155.77480 | 0.15577 | 130.50920 | 0.13051 | 155.775 | 10.85 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 12.07 | Call | 20.03850 | 0.02004 | 24.52960 | 0.02453 | 20.038 | 17.00 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 27/08/2014 | Any day expiry | | | 10.49680 | 10.49680 | 10.57820 | 10.57820 | | 11.12 | 0.00 | 0 | 1,329.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 10.80 | Put | 446.41570 | 0.44642 | 393.21730 | 0.39322 | 446.416 | 12.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 12.83 | Call | 7.61150 | 0.00761 | 13.06670 | 0.01307 | 7.611 | 18.71 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/08/2014 | Any day expiry | | | 10.49860 | 10.49860 | 10.58000 | 10.58000 | | 11.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 8.30 | Put | 0.85160 | 0.00085 | 0.49820 | 0.00050 | 0.852 | 16.78 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 10.96 | Call | 111.46010 | 0.11146 | 133.60560 | 0.13361 | 111.460 | 12.84 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.53090 | 10.53090 | 10.61300 | 10.61300 | | 11.38 | 97,842,591.90 | 9,291 | 62,503.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Put | 3.47750 | 0.00348 | 0.67060 | 0.00267 | 3.478 | 14.28 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Put | 3.99870 | 0.00400 | 3.19740 | 0.00320 | 3.999 | 13.92 | 0.00 | 0 | 26,804.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Put | 4.14210 | 0.00414 | 3.34510 | 0.00335 | 4.142 | 13.83 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Put | 4.95070 | 0.00495 | 4.19490 | 0.00419 | 4.951 | 13.37 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Put | 35.34080 | 0.03534 | 30.61930 | 0.03062 | 35.341 | 10.96 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put | 67.55220 | 0.06755 | 57.33430 | 0.05733 | 67.552 | 10.73 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.10 | Put | 92.82870 | 0.09283 | 77.15030 | 0.07715 | 92.829 | 10.86 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put | 120.50740 | 0.12051 | 101.37990 | 0.10138 | 120.507 | 10.97 | 0.00 | 0 | 6,220.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put | 127.31790 | 0.12732 | 107.38560 | 0.10739 | 127.318 | 11.00 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put | 134.37240 | 0.13437 | 113.62300 | 0.11362 | 134.372 | 11.02 | 0.00 | 0 | 27,284.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put | 161.00410 | 0.16100 | 137.30930 | 0.13731 | 161.004 | 11.12 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put | 195.16180 | 0.19516 | 167.97300 | 0.16797 | 195.162 | 11.22 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.40 | Call | 335.22260 | 0.33522 | 389.24290 | 0.38924 | 335.223 | 11.25 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.48 | Put | 243.42610 | 0.24343 | 211.74210 | 0.21174 | 243.426 | 11.35 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Call | 284.71050 | 0.28471 | 334.21920 | 0.33422 | 284.710 | 11.38 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put | 253.81050 | 0.25381 | 221.21920 | 0.22122 | 253.810 | 11.38 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.51 | Call | 280.49170 | 0.28049 | 329.04860 | 0.32905 | 280.492 | 11.41 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.55 | Put | 283.31630 | 0.28332 | 245.95600 | 0.24596 | 283.316 | 11.55 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Call | 256.42780 | 0.25643 | 299.26380 | 0.29926 | 256.428 | 11.61 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Put | 295.52780 | 0.29553 | 256.26380 | 0.25626 | 295.528 | 11.61 | 1,182,111.20 | 4,000 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.59 | Put | 307.96690 | 0.30797 | 266.80540 | 0.26681 | 307.967 | 11.68 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Call | 245.17030 | 0.24517 | 285.16430 | 0.28516 | 245.170 | 11.72 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Put | 314.27030 | 0.31427 | 272.16430 | 0.27216 | 314.270 | 11.72 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.65 | Put | 346.60220 | 0.34660 | 302.10430 | 0.30210 | 346.602 | 11.89 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.67 | Call | 220.80140 | 0.22080 | 257.47490 | 0.25747 | 220.801 | 11.96 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.67 | Put | 359.90140 | 0.35990 | 314.47490 | 0.31447 | 359.901 | 11.96 | 0.00 | 0 | 100.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.93 | Call | 150.30400 | 0.15030 | 176.33060 | 0.17633 | 150.304 | 12.84 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.00 | Call | 135.79970 | 0.13580 | 159.43650 | 0.15944 | 135.800 | 13.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.47 | Call | 73.07820 | 0.07308 | 84.86090 | 0.08486 | 73.078 | 14.81 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.49 | Call | 71.32250 | 0.07132 | 82.77350 | 0.08277 | 71.323 | 14.88 | 0.00 | 0 | 3,350.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call | 69.61920 | 0.06962 | 80.74960 | 0.08075 | 69.619 | 14.96 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call | 39.36600 | 0.03937 | 45.67120 | 0.04567 | 39.366 | 16.65 | 0.00 | 0 | 42,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.27 | Call | 29.86260 | 0.02986 | 34.58650 | 0.03459 | 29.863 | 17.57 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call | 27.65990 | 0.02766 | 32.01680 | 0.03202 | 27.660 | 17.84 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call | 26.64420 | 0.02664 | 30.83170 | 0.03083 | 26.644 | 17.98 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call | 25.44720 | 0.02545 | 29.43520 | 0.02944 | 25.447 | 18.15 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call | 19.10820 | 0.01911 | 23.06610 | 0.02307 | 19.108 | 19.14 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 22/09/2014 | Any day expiry | | | 10.54350 | 10.54350 | 10.62580 | 10.62580 | | 11.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/09/2014 | Any day expiry | 10.50 | Put | 259.69820 | 0.25970 | 225.50870 | 0.22551 | 259.698 | 11.53 | 0.00 | 0 | 13,000.00 |
| \$ / R | On 26/09/2014 | Any day expiry | | | 10.55070 | 10.55070 | 10.63320 | 10.63320 | | 11.66 | 0.00 | 0 | 1,338.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 10.80 | Put | 453.99130 | 0.45399 | 403.92480 | 0.40392 | 453.991 | 12.49 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 13.10 | Call | 21.70620 | 0.02171 | 27.10760 | 0.02711 | 21.706 | 20.66 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/09/2014 | Any day expiry | | | 10.55600 | 10.55600 | 10.63870 | 10.63870 | | 11.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 8.30 | Put | 2.11550 | 0.00212 | 1.32580 | 0.00133 | 2.116 | 16.42 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 10.96 | Call | 169.35810 | 0.16936 | 196.11240 | 0.19611 | 169.358 | 13.01 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | | | 10.60990 | 10.60990 | 10.69360 | 10.69360 | | 12.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 8.30 | Put | 3.90890 | 0.00391 | 2.50130 | 0.00250 | 3.909 | 16.26 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 10.80 | Put | 459.48250 | 0.45948 | 411.25750 | 0.41126 | 459.483 | 12.61 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 11.25 | Call | 161.89700 | 0.16190 | 183.70900 | 0.18371 | 161.897 | 14.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 13.33 | Call | 40.76440 | 0.04076 | 43.03620 | 0.04304 | 40.764 | 21.71 | 0.00 | 0 | 500.00 |
| \$ / R | On 04/11/2014 | Any day expiry | | | 10.62070 | 10.62070 | 10.70460 | 10.70460 | | 12.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Put | 138.64080 | 0.13864 | 116.53360 | 0.11653 | 138.641 | 11.35 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Call | 90.48230 | 0.09048 | 101.91440 | 0.10191 | 90.482 | 16.05 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 25/11/2014 | Any day expiry | | | 10.65840 | 10.65840 | 10.74320 | 10.74320 | | 12.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 10.80 | Put | 461.80240 | 0.46180 | 415.24020 | 0.41524 | 461.802 | 12.63 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 13.61 | Call | 55.85660 | 0.05586 | 58.49840 | 0.05850 | 55.857 | 22.63 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/11/2014 | Any day expiry | | | 10.66380 | 10.66380 | 10.74900 | 10.74900 | | 12.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 8.30 | Put | 5.89500 | 0.00590 | 3.62550 | 0.00363 | 5.895 | 16.05 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 11.25 | Call | 207.50460 | 0.20750 | 232.88900 | 0.23289 | 207.505 | 13.96 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/12/2014 | Any day expiry | | | 10.68840 | 10.68840 | 10.77430 | 10.77430 | | 12.41 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.69030 | 10.69030 | 10.77620 | 10.77620 | | 12.42 | 126,198,991.50 | 11,805 | 46,349.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.09 | Put | 22.06820 | 0.02207 | 16.39650 | 0.01640 | 22.068 | 13.42 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.44 | Put | 39.44090 | 0.03944 | 32.95520 | 0.03296 | 39.441 | 12.46 | 0.00 | 0 | 13,326.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.78 | Put | 73.23900 | 0.07324 | 64.09840 | 0.06410 | 73.239 | 11.77 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.88 | Put | 89.60870 | 0.08961 | 78.88290 | 0.07888 | 89.609 | 11.68 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put | 112.99460 | 0.11299 | 100.11280 | 0.10011 | 112.995 | 11.57 | 790,962.20 | 7,000 | 46,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.10 | Put | 135.94740 | 0.13595 | 121.03980 | 0.12104 | 135.947 | 11.49 | 0.00 | 0 | 6,581.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.34 | Put | 220.21830 | 0.22022 | 191.70010 | 0.19170 | 220.218 | 11.78 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.36 | Put | 228.72440 | 0.22872 | 199.57460 | 0.19957 | 228.724 | 11.81 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put | 237.41520 | 0.23742 | 207.63190 | 0.20763 | 237.415 | 11.85 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.44 | Put | 264.58560 | 0.26459 | 232.92130 | 0.23292 | 264.586 | 11.96 | 0.00 | 0 | 2,491.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.50 | Put | 293.38800 | 0.29339 | 259.85710 | 0.25986 | 293.388 | 12.06 | 1,466,940.00 | 5,000 | 15,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put | 318.61450 | 0.31861 | 283.54710 | 0.28355 | 318.615 | 12.15 | 0.00 | 0 | 900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put | 400.74380 | 0.40074 | 361.19230 | 0.36119 | 400.744 | 12.42 | 0.00 | 0 | 1,902.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.74 | Call | 375.80780 | 0.37581 | 419.71000 | 0.41971 | 375.808 | 12.53 | 0.00 | 0 | 3,900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put | 476.90770 | 0.47691 | 430.61430 | 0.43061 | 476.908 | 12.75 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put | 551.39110 | 0.55139 | 501.60740 | 0.50161 | 551.391 | 13.05 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put | 600.90650 | 0.60091 | 549.03730 | 0.54904 | 600.907 | 13.25 | 17,987,535.17 | 29,934 | 35,066.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put | 674.24980 | 0.67425 | 619.58330 | 0.61958 | 674.250 | 13.53 | 0.00 | 0 | 4,955.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put | 750.38910 | 0.75039 | 693.13210 | 0.69313 | 750.389 | 13.81 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.50 | Call | 183.86070 | 0.18386 | 205.49370 | 0.20549 | 183.861 | 14.67 | 919,303.50 | 5,000 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.55 | Call | 176.12380 | 0.17612 | 196.78420 | 0.19678 | 176.124 | 14.81 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call | 122.08680 | 0.12209 | 136.16410 | 0.13616 | 122.087 | 16.09 | 1,831,302.00 | 15,000 | 10,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call | 121.14830 | 0.12115 | 135.10710 | 0.13511 | 121.148 | 16.12 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call | 113.13180 | 0.11313 | 126.06720 | 0.12607 | 113.132 | 16.37 | 0.00 | 0 | 6,581.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call | 98.48200 | 0.09848 | 109.52700 | 0.10953 | 98.482 | 16.90 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call | 67.19740 | 0.06720 | 70.77790 | 0.07078 | 67.197 | 19.20 | 0.00 | 0 | 47,455.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call | 66.77480 | 0.06677 | 70.29110 | 0.07029 | 66.775 | 19.50 | 0.00 | 0 | 7,471.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call | 65.79030 | 0.06579 | 69.14450 | 0.06914 | 65.790 | 20.38 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call | 65.70480 | 0.06570 | 69.04320 | 0.06904 | 65.705 | 20.48 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call | 27.46050 | 0.02746 | 33.97970 | 0.03398 | 27.461 | 23.64 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/12/2014 | Any day expiry | | | 10.69600 | 10.69600 | 10.78200 | 10.78200 | | 12.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 10.80 | Put | 463.65020 | 0.46365 | 418.15790 | 0.41816 | 463.650 | 12.69 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 13.80 | Call | 66.68840 | 0.06669 | 69.86830 | 0.06987 | 66.688 | 23.08 | 0.00 | 0 | 500.00 |
| \$ / R | On 23/12/2014 | Any day expiry | | | 10.71110 | 10.71110 | 10.79760 | 10.79760 | | 12.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/12/2014 | Any day expiry | 8.30 | Put | 6.69270 | 0.00669 | 4.53420 | 0.00453 | 6.693 | 15.59 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 23/12/2014 | Any day expiry | 11.20 | Call | 257.82960 | 0.25783 | 287.89700 | 0.28790 | 257.830 | 13.77 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | | 10.77930 | 10.77930 | 10.86750 | 10.86750 | | 12.75 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 8.30 | Put | 7.76610 | 0.00777 | 7.09290 | 0.00709 | 7.766 | 15.06 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 465.37950 | 0.46538 | 423.57690 | 0.42358 | 465.379 | 12.75 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.20 | Call | 317.07790 | 0.31708 | 350.98010 | 0.35098 | 317.078 | 13.75 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 76.55200 | 0.07655 | 86.50430 | 0.08650 | 76.552 | 23.20 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | | 10.83240 | 10.83240 | 10.92210 | 10.92210 | | 12.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 466.55810 | 0.46656 | 426.30270 | 0.42630 | 466.558 | 12.80 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 78.65810 | 0.07866 | 89.82600 | 0.08983 | 78.658 | 22.75 | 0.00 | 0 | 300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 10.87020 | 10.87020 | 10.96130 | 10.96130 | | 13.04 | 0.00 | 0 | 7,200.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 169.17350 | 0.16917 | 152.15340 | 0.15215 | 169.173 | 12.03 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 526.22760 | 0.52623 | 484.24780 | 0.48425 | 526.228 | 13.04 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 113.75550 | 0.11376 | 127.64600 | 0.12765 | 113.755 | 22.64 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 10.89220 | 10.89220 | 10.98390 | 10.98390 | | 13.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 467.61870 | 0.46762 | 429.14360 | 0.42914 | 467.619 | 12.88 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 77.95080 | 0.07795 | 92.91270 | 0.09291 | 77.951 | 22.54 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | | | 10.95610 | 10.95610 | 11.04990 | 11.04990 | | 13.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Put | 466.50540 | 0.46651 | 430.34120 | 0.43034 | 466.505 | 12.91 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Call | 84.46900 | 0.08447 | 95.39050 | 0.09539 | 84.469 | 22.55 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | | | 11.01410 | 11.01410 | 11.10970 | 11.10970 | | 13.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Put | 465.47200 | 0.46547 | 431.57220 | 0.43157 | 465.472 | 12.93 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 84.05210 | 0.08405 | 97.15240 | 0.09715 | 84.052 | 22.40 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | | | 11.05880 | 11.05880 | 11.15020 | 11.15020 | | 13.49 | 0.00 | 0 | 2,100.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | | 11.08470 | 11.08470 | 11.17370 | 11.17370 | | 13.65 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 465.73160 | 0.46573 | 435.10330 | 0.43510 | 465.732 | 13.08 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 84.05790 | 0.08406 | 91.18030 | 0.09118 | 84.058 | 22.40 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | | 11.16240 | 11.16240 | 11.24410 | 11.24410 | | 13.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 465.57920 | 0.46558 | 438.36990 | 0.43837 | 465.579 | 13.22 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 85.81410 | 0.08581 | 97.25970 | 0.09726 | 85.814 | 22.03 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | | 11.23060 | 11.23060 | 11.30590 | 11.30590 | | 14.03 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 464.66610 | 0.46467 | 440.17750 | 0.44018 | 464.666 | 13.32 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 83.42680 | 0.08343 | 93.82010 | 0.09382 | 83.427 | 21.82 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 11.30600 | 11.30600 | 11.37410 | 11.37410 | | 14.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 461.95000 | 0.46195 | 442.59150 | 0.44259 | 461.950 | 13.38 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 89.07070 | 0.08907 | 94.36240 | 0.09436 | 89.071 | 21.84 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 11.37660 | 11.37660 | 11.43810 | 11.43810 | | 14.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 461.65850 | 0.46166 | 445.23700 | 0.44524 | 461.658 | 13.47 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 94.88540 | 0.09489 | 103.01210 | 0.10301 | 94.885 | 21.65 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 11.44250 | 11.44250 | 11.49780 | 11.49780 | | 14.59 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 461.29570 | 0.46130 | 446.67440 | 0.44667 | 461.296 | 13.55 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 89.73700 | 0.08974 | 93.87860 | 0.09388 | 89.737 | 21.64 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 11.50370 | 11.50370 | 11.55330 | 11.55330 | | 14.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 460.16150 | 0.46016 | 446.04600 | 0.44605 | 460.162 | 13.61 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 83.80150 | 0.08380 | 87.24490 | 0.08724 | 83.801 | 21.50 | 0.00 | 0 | 300.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | | | 10.37260 | 10.37260 | 10.44730 | 10.44730 | | 10.54 | 1,089,123.00 | 105 | 1,609.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.93 | Put | 56,503.73160 | 0.56504 | 49,689.25640 | 0.49689 | 56,503.732 | 13.16 | 0.00 | 0 | 250.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | | | 10.53090 | 10.53090 | 10.61300 | 10.61300 | | 11.38 | 221,148.90 | 21 | 183.00 |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | | | 10.69030 | 10.69030 | 10.77620 | 10.77620 | | 12.42 | 0.00 | 0 | 31.00 |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | 10.72 | Call | 38,334.41650 | 0.38334 | 42,846.87870 | 0.42847 | 38,334.416 | 12.47 | 0.00 | 0 | 200.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | | | 17.48500 | 17.48500 | 17.63110 | 17.63110 | | 10.43 | 61,162,530.00 | 3,498 | 36,378.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 15.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 12.61 | 0.00 | 0 | 1,123.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.50 | Put | 5.62780 | 0.00563 | 3.87460 | 0.00387 | 5.628 | 12.39 | 0.00 | 0 | 1,123.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.65 | Put | 10.35150 | 0.01035 | 7.10610 | 0.00711 | 10.352 | 12.06 | 0.00 | 0 | 18,000.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.79 | Put | 18.13270 | 0.01813 | 12.32290 | 0.01232 | 18.133 | 11.79 | 0.00 | 0 | 6,000.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.88 | Put | 25.58900 | 0.02559 | 17.48050 | 0.01748 | 25.589 | 11.62 | 0.00 | 0 | 50.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 17.20 | Put | 77.94170 | 0.07794 | 54.53290 | 0.05453 | 77.942 | 11.00 | 0.00 | 0 | 7,500.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 17.55 | Call | 150.47120 | 0.15047 | 235.41770 | 0.23542 | 150.471 | 10.56 | 0.00 | 0 | 1,000.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 17.90 | Put | 471.39840 | 0.47140 | 363.26870 | 0.36327 | 471.398 | 11.46 | 0.00 | 0 | 4,000.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 18.31 | Call | 16.15550 | 0.01616 | 28.70940 | 0.02871 | 16.155 | 12.53 | 0.00 | 0 | 3,000.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 18.45 | Put | 975.81260 | 0.97581 | 837.58540 | 0.83759 | 975.813 | 12.97 | 0.00 | 0 | 400.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 19.55 | Call | 0.92180 | 0.00092 | 1.81980 | 0.00182 | 0.922 | 17.07 | 0.00 | 0 | 5,667.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 19.80 | Call | 0.47420 | 0.00047 | 0.93570 | 0.00094 | 0.474 | 17.61 | 0.00 | 0 | 12,000.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | | | 17.73840 | 17.73840 | 17.89680 | 17.89680 | | 11.38 | 3,388,034.40 | 191 | 9,951.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | | | 17.99140 | 17.99140 | 18.15650 | 18.15650 | | 12.23 | 0.00 | 0 | 7,006.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put | 988.45010 | 0.98845 | 892.20120 | 0.89220 | 988.450 | 12.96 | 0.00 | 0 | 500.00 |
| £ / R | On 23/01/2015 | Any day expiry | | | 18.11680 | 18.11680 | 18.28540 | 18.28540 | | 12.65 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 814.54380 | 0.81454 | 729.02740 | 0.72903 | 814.544 | 12.81 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 996.15870 | 0.99616 | 899.72460 | 0.89972 | 996.159 | 13.18 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 1,085.46500 | 1.08546 | 984.95960 | 0.98496 | 1,085.465 | 13.35 | 0.00 | 0 | 4,697.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 167.00250 | 0.16700 | 190.97800 | 0.19098 | 167.003 | 16.13 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 120.72860 | 0.12073 | 138.10980 | 0.13811 | 120.729 | 16.75 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 119.42780 | 0.11943 | 136.79120 | 0.13679 | 119.428 | 16.76 | 0.00 | 0 | 4,697.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 18.27200 | 18.27200 | 18.44610 | 18.44610 | | 13.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | | | 0.10200 | 0.10200 | 0.10293 | 0.10293 | | 11.99 | 0.00 | 0 | 15,604.00 |
| ¥ / R | On 15/09/2014 | Foreign Exchange Future | | | 0.10363 | 0.10363 | 0.10463 | 0.10463 | | 13.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ¥ / R | On 16/03/2015 | | Foreign Exchange Future | 0.10713 | 0.10713 | | 0.10824 | 0.10824 | | 14.21 | 0.00 | 0 | 50.00 |
| € / R | On 13/06/2014 | | Foreign Exchange Future | 14.16640 | 14.16640 | | 14.27300 | 14.27300 | | 10.85 | 2,011,628.80 | 142 | 82,965.00 |
| € / R | On 13/06/2014 | 13.80 | Put | 41.98490 | 0.04198 | | 25.85360 | 0.02585 | 41.985 | 11.98 | 0.00 | 0 | 27,500.00 |
| € / R | On 13/06/2014 | 13.85 | Put | 50.93470 | 0.05093 | | 32.04760 | 0.03205 | 50.935 | 11.84 | 0.00 | 0 | 14,800.00 |
| € / R | On 13/06/2014 | 14.15 | Put | 144.34700 | 0.14435 | | 101.72260 | 0.10172 | 144.347 | 10.99 | 0.00 | 0 | 8,800.00 |
| € / R | On 13/06/2014 | 14.40 | Put | 305.44040 | 0.30544 | | 229.21740 | 0.22922 | 305.440 | 11.63 | 0.00 | 0 | 8,800.00 |
| € / R | On 13/06/2014 | 14.45 | Call | 61.05760 | 0.06106 | | 87.48110 | 0.08748 | 61.058 | 11.82 | 0.00 | 0 | 1,000.00 |
| € / R | On 13/06/2014 | 14.85 | Put | 699.76040 | 0.69976 | | 601.01230 | 0.60101 | 699.760 | 13.38 | 0.00 | 0 | 5,000.00 |
| € / R | On 13/06/2014 | 15.07 | Call | 8.90100 | 0.00890 | | 12.18800 | 0.01219 | 8.901 | 14.57 | 0.00 | 0 | 3,000.00 |
| € / R | On 13/06/2014 | 16.35 | Call | 0.55310 | 0.00055 | | 0.80560 | 0.00081 | 0.553 | 20.72 | 0.00 | 0 | 4,200.00 |
| € / R | On 13/06/2014 | 16.40 | Call | 0.50170 | 0.00050 | | 0.74200 | 0.00074 | 0.502 | 20.92 | 0.00 | 0 | 12,500.00 |
| € / R | On 15/09/2014 | | Foreign Exchange Future | 14.38300 | 14.38300 | | 14.49970 | 14.49970 | | 11.51 | 19,143,773.00 | 1,331 | 12,006.00 |
| € / R | On 15/09/2014 | 14.30 | Put | 327.87780 | 0.32788 | | 266.31670 | 0.26632 | 327.878 | 11.41 | 0.00 | 0 | 650.00 |
| € / R | On 15/09/2014 | 14.33 | Put | 343.40600 | 0.34341 | | 280.42230 | 0.28042 | 343.406 | 11.44 | 0.00 | 0 | 800.00 |
| € / R | On 15/09/2014 | 16.34 | Call | 38.49520 | 0.03850 | | 47.39460 | 0.04739 | 38.495 | 15.11 | 0.00 | 0 | 800.00 |
| € / R | On 12/12/2014 | | Foreign Exchange Future | 14.60290 | 14.60290 | | 14.72440 | 14.72440 | | 12.13 | 1,898,377.00 | 130 | 9,153.00 |
| € / R | On 12/12/2014 | 13.50 | Put | 111.43230 | 0.11143 | | 88.63520 | 0.08864 | 111.432 | 11.25 | 0.00 | 0 | 1,737.00 |
| € / R | On 12/12/2014 | 13.74 | Put | 163.96540 | 0.16397 | | 132.76550 | 0.13277 | 163.965 | 11.27 | 0.00 | 0 | 650.00 |
| € / R | On 12/12/2014 | 16.30 | Call | 146.90520 | 0.14691 | | 162.80110 | 0.16280 | 146.905 | 14.91 | 0.00 | 0 | 1,737.00 |
| € / R | On 16/03/2015 | | Foreign Exchange Future | 14.85250 | 14.85250 | | 14.98050 | 14.98050 | | 12.51 | 0.00 | 0 | 1,100.00 |
| AIR03/R157 | On 09/03/2016 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL12 | On 07/08/2014 | | Index Future | 506.07500 | 506.07500 | | 500.03600 | 500.03600 | | | 0.00 | 0 | 0.00 |
| AL12 | On 06/11/2014 | | Index Future | 513.73400 | 513.73400 | | 507.63500 | 507.63500 | | | 0.00 | 0 | 0.00 |
| AL12 | On 05/02/2015 | | Index Future | 521.92900 | 521.92900 | | 515.56200 | 515.56200 | | | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2014 | | Index Future | 427.93800 | 427.93800 | | 425.79000 | 425.79000 | | | 0.00 | 0 | 0.00 |
| AL37 | On 06/11/2014 | | Index Future | 434.41400 | 434.41400 | | 432.26100 | 432.26100 | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/08/2014 | | Index Future | 507.11800 | 507.11800 | | 502.83400 | 502.83400 | | | 0.00 | 0 | 1.00 |
| AL7T | On 06/11/2014 | | Index Future | 514.79300 | 514.79300 | | 510.47500 | 510.47500 | | | 0.00 | 0 | 0.00 |
| ALBI | On 07/08/2014 | | Index Future | 459.87300 | 459.87300 | | 456.13700 | 456.13700 | | | 0.00 | 0 | 682.00 |
| ALBI | On 06/11/2014 | | Index Future | 466.83300 | 466.83300 | | 463.06900 | 463.06900 | | | 0.00 | 0 | 0.00 |
| ALBI | On 05/02/2015 | | Index Future | 474.28000 | 474.28000 | | 470.30000 | 470.30000 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | | Foreign Exchange Future | 9.57450 | 9.57450 | | 9.61760 | 9.61760 | | 10.21 | 574,470.00 | 60 | 5,016.00 |
| AU\$ / R | On 13/06/2014 | 9.20 | Put | 10.02810 | 0.01003 | | 9.21750 | 0.00922 | 10.028 | 11.67 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | 9.70 | Call | 50.74410 | 0.05074 | | 66.80100 | 0.06680 | 50.744 | 10.74 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | 10.70 | Call | 0.46380 | 0.00046 | | 0.51510 | 0.00052 | 0.464 | 16.85 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 15/09/2014 | | Foreign Exchange Future | 9.65630 | 9.65630 | | 9.70360 | 9.70360 | | 10.95 | 4,828,150.00 | 500 | 11,270.00 |
| AU\$ / R | On 12/12/2014 | | Foreign Exchange Future | 9.74340 | 9.74340 | | 9.79360 | 9.79360 | | 11.71 | 2,825,586.00 | 290 | 450.00 |
| AU\$ / R | On 12/12/2014 | 9.45 | Put | 208.04800 | 0.20805 | | 194.56760 | 0.19457 | 208.048 | 11.69 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | 10.05 | Call | 228.12370 | 0.22812 | | 247.88150 | 0.24788 | 228.124 | 12.23 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | 10.75 | Call | 91.75820 | 0.09176 | | 99.66580 | 0.09967 | 91.758 | 13.58 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | | Foreign Exchange Future | 9.84370 | 9.84370 | | 9.89710 | 9.89710 | | 12.05 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | | 9.50880 | 9.50880 | | 9.55390 | 9.55390 | | 9.23 | 0.00 | 0 | 0.00 |
| CAD/ R | On 15/09/2014 | Foreign Exchange Future | | 9.63150 | 9.63150 | | 9.68230 | 9.68230 | | 10.15 | 0.00 | 0 | 100.00 |
| CF CANDO CAFC | On 12/12/2014 | Can-Do Future | | 33.55590 | 33.55590 | | 7.12380 | 7.12380 | | | 0.00 | 0 | 1,942.00 |
| CF CANDO CAFE | On 12/12/2014 | Can-Do Future | | 558.34690 | 558.34690 | | 602.64060 | 602.64060 | | | 0.00 | 0 | 26,600.00 |
| CF CANDO CAFH | On 12/12/2014 | Can-Do Future | | 626.39650 | 626.39650 | | 674.62130 | 674.62130 | | | 377,752.80 | 642 | 3,463.00 |
| CF CANDO CAFJ | On 12/12/2014 | Can-Do Future | | 257.46950 | 257.46950 | | -179.59130 | -179.59130 | | | 0.00 | 0 | 4,362.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | 513.41510 | 513.41510 | | 555.40130 | 555.40130 | | | 0.00 | 0 | 1,871.00 |
| CF CANDO CAFM | On 15/09/2014 | Can-Do Future | | 70.43900 | 70.43900 | | 81.26730 | 81.26730 | | | 0.00 | 0 | 5,000.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | | 11.59930 | 11.59930 | | 11.68010 | 11.68010 | | 10.87 | 0.00 | 0 | 2,720.00 |
| CHF / R | On 15/09/2014 | Foreign Exchange Future | | 11.78750 | 11.78750 | | 11.87690 | 11.87690 | | 11.51 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | 12.19570 | 12.19570 | | 12.29410 | 12.29410 | | 12.73 | 0.00 | 0 | 100.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | | 1.66260 | 1.66260 | | 1.67400 | 1.67400 | | 9.98 | 0.00 | 0 | 0.00 |
| CNH / R | On 15/09/2014 | Foreign Exchange Future | | 1.68110 | 1.68110 | | 1.69330 | 1.69330 | | 11.47 | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | | 123.81374 | 123.81374 | | 123.04892 | 123.04892 | | | 0.00 | 0 | 0.00 |
| EL28 | On 06/11/2014 | Bond Future | | 124.22127 | 124.22127 | | 123.45261 | 123.45261 | | | 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 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | | 9.45643 | 85.90001 | | 9.60187 | 84.80621 | | | 0.00 | 0 | 6,220.00 |
| ES33 | On 06/11/2014 | Bond Future | | 9.54761 | 83.41518 | | 9.69695 | 82.31027 | | | 0.00 | 0 | 0.00 |
| ES33 | On 05/02/2015 | Bond Future | | 9.63496 | 84.74733 | | 9.79306 | 83.59640 | | | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | | 458.35900 | 458.35900 | | 454.82700 | 454.82700 | | | 9,167,180.00 | 2 | 507.00 |
| GOVI | On 06/11/2014 | GOVI | | 465.29600 | 465.29600 | | 461.73900 | 461.73900 | | | 0.00 | 0 | 28.00 |
| GOVI | On 05/02/2015 | GOVI | | 472.71800 | 472.71800 | | 468.94900 | 468.94900 | | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | | 116.51606 | 116.51606 | | 116.48123 | 116.48123 | | | 0.00 | 0 | 0.00 |
| I2025 | On 06/11/2014 | Bond Future | | 118.29388 | 118.29388 | | 118.26596 | 118.26596 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2014 | Bond Future | | 121.20280 | 121.20280 | | 120.15413 | 120.15413 | | | 0.00 | 0 | 334.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2038 | On 06/11/2014 | Bond Future | 123.05205 | | 123.05205 | | 121.99512 | 121.99512 | | | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2014 | Bond Future | 119.41242 | | 119.41242 | | 118.30798 | 118.30798 | | | 0.00 | 0 | 5,218.00 |
| I2046 | On 06/11/2014 | Bond Future | 119.88886 | | 119.88886 | | 118.77507 | 118.77507 | | | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2014 | Bond Future | 126.38831 | | 126.38831 | | 126.34895 | 126.34895 | | | 0.00 | 0 | 2,150.00 |
| I2050 | On 06/11/2014 | Bond Future | 128.31681 | | 128.31681 | | 128.28473 | 128.28473 | | | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On 07/08/2014 | Index Future | 215.35300 | | 215.35300 | | 214.67400 | 214.67400 | | | 0.00 | 0 | 1,268.00 |
| IGOV | On 06/11/2014 | Index Future | 218.63800 | | 218.63800 | | 217.96200 | 217.96200 | | | 0.00 | 0 | 87.00 |
| IGOV | On 05/02/2015 | Index Future | 222.15100 | | 222.15100 | | 221.39100 | 221.39100 | | | 0.00 | 0 | 0.00 |
| ILBI | On 07/08/2014 | Index Future | 584.25400 | | 584.25400 | | 582.38200 | 582.38200 | | | 0.00 | 0 | 210.00 |
| ILBI | On 06/11/2014 | Index Future | 593.14100 | | 593.14100 | | 591.30800 | 591.30800 | | | 0.00 | 0 | 0.00 |
| IR CANDO ICAA | On 07/08/2014 | Can-Do Interest Rate | 141.63313 | | 141.63313 | | 141.31805 | 141.31805 | | | 0.00 | 0 | 635.00 |
| J201 | On 22/12/2014 | Interest Rate Swap | 8.65500 | 0.05139 | | | 8.65500 | 0.05139 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/06/2014 | Jibar Tradeable Future | 5.81000 | | 94.19000 | | 5.90000 | 94.10000 | | | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/07/2014 | Jibar Tradeable Future | 5.86000 | | 94.14000 | | 5.96000 | 94.04000 | | | 0.00 | 0 | 545.00 |
| JIBAR FUTURE | On 20/08/2014 | Jibar Tradeable Future | 6.02000 | | 93.98000 | | 6.13000 | 93.87000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | 6.07000 | | 93.93000 | | 6.19000 | 93.81000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 15/10/2014 | Jibar Tradeable Future | 6.20000 | | 93.80000 | | 6.34000 | 93.66000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/11/2014 | Jibar Tradeable Future | 6.25000 | | 93.75000 | | 6.34000 | 6.34000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | 6.39000 | | 93.61000 | | 6.55000 | 93.45000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | 6.64000 | | 93.36000 | | 6.77000 | 93.23000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 17/06/2015 | Jibar Tradeable Future | 6.81000 | | 93.19000 | | 6.92000 | 93.08000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | 6.96000 | | 93.04000 | | 7.08000 | 92.92000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 7.12000 | | 92.88000 | | 7.24000 | 92.76000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | 7.26000 | | 92.74000 | | 7.39000 | 92.61000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.88620 | | 8.88620 | | 8.92960 | 8.92960 | | 7.79 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 15/09/2014 | Foreign Exchange Future | 8.96330 | | 8.96330 | | 9.01010 | 9.01010 | | 8.36 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/06/2014 | Foreign Exchange Future | 1.36580 | | 1.36580 | | 1.36620 | 1.36620 | | | 0.00 | 0 | 525.00 |
| QUANTO € / \$ | On 15/09/2014 | Foreign Exchange Future | 1.36580 | | 1.36580 | | 1.36620 | 1.36620 | | | 0.00 | 0 | 125.00 |
| R / ¥EN | On 13/06/2014 | Foreign Exchange Future | 9.82950 | | 9.82950 | 0.10172 | 9.74520 | 9.74520 | | 12.40 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.69561 | | 112.54046 | | 6.84810 | 112.37394 | | 1.10 | 0.00 | 0 | 8,548.00 |
| R157 | On 06/11/2014 | Bond Future | 6.88075 | | 107.43098 | | 7.07299 | 107.26909 | | 1.00 | 0.00 | 0 | 0.00 |
| R157 | On 05/02/2015 | Bond Future | 7.09421 | | 109.14733 | | 7.43612 | 108.94571 | | 1.00 | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R201 | On 15/09/2015 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R157/R206 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | | | 8.07434 | | 120.21712 | | 8.22537 | 118.91154 | | | 134,643,174.40 | 1,120 | 49,540.00 |
| R186 | On 07/08/2014 | Bond Future | 8.25 | Call | 3,177.89000 | | 3.17789 | | 2,451.20000 | 2.45120 | 3,177.890 | 10.70 | 0.00 | 0 | 1,200.00 |
| R186 | On 07/08/2014 | Bond Future | 8.70 | Put | 597.58000 | | 0.59758 | | 882.44000 | 0.88244 | 597.580 | 10.93 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/08/2014 | Bond Future | 8.92 | Put | 335.90000 | | 0.33590 | | 519.77000 | 0.51977 | 335.900 | 11.04 | 0.00 | 0 | 840.00 |
| R186 | On 07/08/2014 | Bond Future | 9.20 | Put | 150.23000 | | 0.15023 | | 247.09000 | 0.24709 | 150.230 | 11.18 | 0.00 | 0 | 2,100.00 |
| R186 | On 06/11/2014 | Bond Future | | | 8.14086 | | 122.03696 | | 8.29645 | 120.71940 | | 10.68 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Put | 830.08000 | | 0.83008 | | 1,078.75000 | 1.07875 | 830.080 | 11.12 | 0.00 | 0 | 2,010.00 |
| R186 | On 05/02/2015 | Bond Future | | | 8.19949 | | 118.68898 | | 8.36569 | 117.30982 | | 10.98 | 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/R157 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/08/2014 | Bond Future | | | 284.40353 | | 284.40353 | | 283.20934 | 283.20934 | | | 0.00 | 0 | 1,244.00 |
| R197 | On 06/11/2014 | Bond Future | | | 288.74247 | | 288.74247 | | 287.54828 | 287.54828 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | | | 6.08924 | | 102.14272 | | 6.28792 | 102.07150 | | 1.00 | 0.00 | 0 | 0.00 |
| R201 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201/R206 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2014 | Bond Future | | | 228.68907 | | 228.68907 | | 228.61918 | 228.61918 | | 10.28 | 0.00 | 0 | 44,590.00 |
| R202 | On 06/11/2014 | Bond Future | | | 232.17777 | | 232.17777 | | 232.12176 | 232.12176 | | | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | | | 7.93544 | | 102.33218 | | 8.07182 | 101.50729 | | 8.78 | 42,979,515.60 | 420 | 12,167.00 |
| R2023 | On 06/11/2014 | Bond Future | | | 8.01137 | | 99.96041 | | 8.15242 | 99.12957 | | 9.09 | 0.00 | 0 | 0.00 |
| R2023 | On 05/02/2015 | Bond Future | | | 8.08016 | | 101.55632 | | 8.23336 | 100.67824 | | 8.96 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | | | 7.21188 | | 106.18390 | | 7.33375 | 105.84612 | | 3.36 | 0.00 | 0 | 24,254.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Call | 255.01000 | | 0.25501 | | 180.13000 | 0.18013 | 255.010 | 3.30 | 0.00 | 0 | 46.00 |
| R203 | On 06/11/2014 | Bond Future | | | 7.32145 | | 103.62759 | | 7.45284 | 103.29142 | | 3.30 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.84 | Call | 416.71000 | | 0.41671 | | 327.82000 | 0.32782 | 416.710 | 3.21 | 0.00 | 0 | 45.00 |
| R203 | On 06/11/2014 | Bond Future | 6.98 | Call | 536.11000 | | 0.53611 | | 428.61000 | 0.42861 | 536.110 | 3.23 | 0.00 | 0 | 14.00 |
| R203 | On 05/02/2015 | Bond Future | | | 7.42161 | | 105.28228 | | 7.58254 | 104.90532 | | 3.24 | 0.00 | 0 | 0.00 |
| R203 | On 05/02/2015 | Bond Future | 7.69 | Call | 1,494.39000 | | 1.49439 | | 1,283.32000 | 1.28332 | 1,494.390 | 3.27 | 0.00 | 0 | 55.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R157 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2030 | On 07/08/2014 | Bond Future | | | 8.62532 | | 94.96963 | | 8.78103 | 93.71536 | | | 0.00 | 0 | 4,308.00 |
| R2030 | On 06/11/2014 | Bond Future | | | 8.69567 | | 96.40803 | | 8.85549 | 95.14090 | | | 0.00 | 0 | 0.00 |
| R2030 | On 05/02/2015 | Bond Future | | | 8.76052 | | 93.94001 | | 8.92964 | 92.62041 | | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | | | 8.86732 | | 96.71892 | | 9.00729 | 95.41754 | | | 0.00 | 0 | 10,102.00 |
| R2037 | On 06/11/2014 | Bond Future | | | 8.93521 | | 98.18375 | | 9.07859 | 96.86895 | | | 0.00 | 0 | 0.00 |
| R2037 | On 05/02/2015 | Bond Future | | | 8.99820 | | 95.49378 | | 9.14953 | 94.12507 | | | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | | | 7.41001 | | 103.28539 | | 7.52907 | 102.84398 | | 4.93 | 0.00 | 0 | 24,816.00 |
| R204 | On 07/08/2014 | Bond Future | 7.78 | Put | 410.73000 | | 0.41073 | | 553.04000 | 0.55304 | 410.730 | 5.00 | 0.00 | 0 | 530.00 |
| R204 | On 06/11/2014 | Bond Future | | | 7.50132 | | 104.84892 | | 7.62709 | 104.40746 | | 4.66 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.99 | Put | 646.77000 | | 0.64677 | | 792.73000 | 0.79273 | 646.770 | 4.72 | 0.00 | 0 | 1,270.00 |
| R204 | On 05/02/2015 | Bond Future | | | 7.58050 | | 102.48736 | | 7.72645 | 102.00381 | | 4.80 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | | | 8.95109 | | 101.78678 | | 9.07542 | 100.51098 | | | 0.00 | 0 | 14,129.00 |
| R2048 | On 06/11/2014 | Bond Future | | | 9.01819 | | 98.90100 | | 9.14553 | 97.61221 | | | 0.00 | 0 | 0.00 |
| R2048 | On 05/02/2015 | Bond Future | | | 9.08097 | | 100.48013 | | 9.21546 | 99.13734 | | | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | | | 7.60018 | | 99.00980 | | 7.73887 | 98.41037 | | 6.28 | 0.00 | 0 | 34,069.00 |
| R207 | On 06/11/2014 | Bond Future | | | 7.68271 | | 100.50891 | | 7.82794 | 99.90688 | | 6.10 | 0.00 | 0 | 0.00 |
| R207 | On 05/02/2015 | Bond Future | | | 7.75605 | | 98.47194 | | 7.91877 | 97.82649 | | 6.23 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | | | 7.75148 | | 97.33987 | | 7.88881 | 96.66296 | | 7.32 | 292,019.61 | 3 | 11,982.00 |
| R208 | On 07/08/2014 | Bond Future | 8.28 | Put | 412.41000 | | 0.41241 | | 584.84000 | 0.58484 | 412.410 | 7.49 | 0.00 | 0 | 630.00 |
| R208 | On 06/11/2014 | Bond Future | | | 7.83130 | | 95.41488 | | 7.97417 | 94.73390 | | 7.43 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 8.50 | Put | 751.77000 | | 0.75177 | | 942.45000 | 0.94245 | 751.770 | 7.59 | 0.00 | 0 | 1,520.00 |
| R208 | On 05/02/2015 | Bond Future | | | 7.90173 | | 96.93845 | | 8.05903 | 96.21406 | | 7.32 | 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/R157 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | | | 8.76472 | | 78.06905 | | 8.90938 | 76.95423 | | 16.01 | 78,069.05 | 1 | 24,623.00 |
| R209 | On 06/11/2014 | Bond Future | | | 8.82883 | | 76.10417 | | 8.97690 | 74.97740 | | 16.74 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209 | On 06/11/2014 | Bond Future | 8.50 | Call | 2,305.79000 | | 2.30579 | 1,889.10000 | 1.88910 | | 2,305.790 | 16.48 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 8.95 | Call | 3,901.84000 | | 3.90184 | 3,304.22000 | 3.30422 | | 3,901.840 | 16.71 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.00 | Call | 4,106.14000 | | 4.10614 | 3,488.81000 | 3.48881 | | 4,106.140 | 16.74 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 9.05 | Call | 4,316.54000 | | 4.31654 | 3,679.73000 | 3.67973 | | 4,316.540 | 16.77 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.50 | Put | 1,493.44000 | | 1.49344 | 1,823.33000 | 1.82333 | | 1,493.440 | 17.06 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 9.58 | Put | 1,341.36000 | | 1.34136 | 1,646.37000 | 1.64637 | | 1,341.360 | 17.11 | 0.00 | 0 | 907.00 |
| R209 | On 06/11/2014 | Bond Future | 9.95 | Put | 799.20000 | | 0.79920 | 1,005.27000 | 1.00527 | | 799.200 | 17.35 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 10.00 | Put | 743.29000 | | 0.74329 | 938.05000 | 0.93805 | | 743.290 | 17.38 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 10.05 | Put | 687.19000 | | 0.68719 | 870.63000 | 0.87063 | | 687.190 | 17.38 | 0.00 | 0 | 2,050.00 |
| R209 | On 05/02/2015 | Bond Future | | | 8.88720 | | 77.31954 | 9.04286 | 76.14906 | | | 16.55 | 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/R157 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2014 | Bond Future | | | 171.89039 | | 171.89039 | 170.83601 | 170.83601 | | | | 0.00 | 0 | 618.00 |
| R210 | On 06/11/2014 | Bond Future | | | 172.47320 | | 172.47320 | 171.41365 | 171.41365 | | | | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R211 | On 07/08/2014 | Bond Future | | | 129.21831 | | 129.21831 | 128.97968 | 128.97968 | | | | 0.00 | 0 | 390.00 |
| R211 | On 06/11/2014 | Bond Future | | | 131.18997 | | 131.18997 | 130.95604 | 130.95604 | | | | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R212 | On 07/08/2014 | Bond Future | | | 134.67946 | | 134.67946 | 134.35708 | 134.35708 | | | | 0.00 | 0 | 21,797.00 |
| R212 | On 06/11/2014 | Bond Future | | | 136.73453 | | 136.73453 | 136.41582 | 136.41582 | | | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | | | 8.62341 | | 88.96051 | 8.76843 | 87.83640 | | | 13.94 | 0.00 | 0 | 24,188.00 |
| R213 | On 06/11/2014 | Bond Future | | | 8.69274 | | 86.76584 | 8.84142 | 85.63025 | | | 14.62 | 0.00 | 0 | 0.00 |
| R213 | On 05/02/2015 | Bond Future | | | 8.75702 | | 88.15113 | 8.91421 | 86.96810 | | | 14.50 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | | | 8.89460 | | 78.65643 | 9.01366 | 77.70437 | | | 16.67 | 0.00 | 0 | 5,228.00 |
| R214 | On 06/11/2014 | Bond Future | | | 8.95997 | | 76.55871 | 9.08175 | 75.59715 | | | 17.54 | 0.00 | 0 | 0.00 |
| R214 | On 05/02/2015 | Bond Future | | | 9.02093 | | 77.78104 | 9.14952 | 76.77827 | | | 17.42 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| RAIN | On 13/06/2014 | Foreign Exchange Future | | | 20,388.02000 | | 20,388.02000 | 20,541.70000 | 20,541.70000 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TRY / R | On 13/06/2014 | | Foreign Exchange Future | 4.96510 | 4.96510 | | 4.94290 | 4.94290 | | 6.50 | 0.00 | 0 | 0.00 |
| TRY / R | On 15/09/2014 | | Foreign Exchange Future | 4.92770 | 4.92770 | | 4.90210 | 4.90210 | | 9.11 | 0.00 | 0 | 0.00 |

Total for Derivatives : **1,006,848,024.83** **144,159** **3 434 897.00**

i-Bonds

| | | | | | | | | | | | | | |
|--------|---------------|--|-----------|---------|-----------|--|---------|-----------|--|----------------------|------|---------------|------------------|
| AA02 | On 28/03/2016 | | Spot Bond | 0.00000 | 101.02149 | | 0.00000 | 101.00441 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | | Spot Bond | 7.09000 | 102.85504 | | 7.21000 | 102.72409 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | | Spot Bond | 0.00000 | 101.24448 | | 0.00000 | 101.22502 | | | 0.00 | 1,250,000,000 | 500,000,000.00 |
| AA05 | On 22/03/2019 | | Spot Bond | 8.51000 | 104.59511 | | 8.62000 | 104.13663 | | | 0.00 | 0 | 5,000,000,000.00 |
| AA06 | On 15/04/2021 | | Spot Bond | 0.00000 | 100.82850 | | 0.00000 | 100.80869 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | | Spot Bond | 9.14500 | 102.80469 | | 9.27500 | 102.12113 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | | Spot Bond | 0.00000 | 100.03682 | | 0.00000 | 99.93693 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | | Spot Bond | 0.00000 | 100.12800 | | 0.00000 | 100.02775 | | | 0.00 | 0 | 100,000,000.00 |
| AB013 | On 21/11/2018 | | Spot Bond | 9.37500 | 96.25147 | | 9.48500 | 95.84253 | | 6,562,500,000,000.00 | | 700,000,000 | 730,000,000.00 |
| AB06 | On 27/03/2015 | | Spot Bond | 7.39000 | 101.89079 | | 7.51000 | 101.77439 | | | 0.00 | 0 | 120,000,000.00 |
| AB08 | On 03/05/2017 | | Spot Bond | 0.00000 | 100.47227 | | 0.00000 | 100.45059 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | | Spot Bond | 8.71000 | 104.64820 | | 8.82000 | 104.33753 | | | 0.00 | 0 | 500,000,000.00 |
| ABCP12 | On 20/09/2014 | | Spot Bond | 1.45000 | 135.54570 | | 1.51000 | 135.46541 | | | 0.00 | 0 | 0.00 |
| ABCP13 | On 07/12/2023 | | Spot Bond | 2.20000 | 272.89811 | | 2.25000 | 271.75185 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | | Spot Bond | 0.00000 | 100.01923 | | 0.00000 | 99.99990 | | | 0.00 | 300,000,000 | 100,000,000.00 |
| ABFN06 | On 17/03/2016 | | Spot Bond | 0.00000 | 101.78813 | | 0.00000 | 101.76929 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | | Spot Bond | 0.00000 | 101.39814 | | 0.00000 | 101.37852 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | | Spot Bond | 0.00000 | 101.45629 | | 0.00000 | 101.43583 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | | Spot Bond | 0.00000 | 101.49491 | | 0.00000 | 101.47390 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | | Spot Bond | 0.00000 | 100.95599 | | 0.00000 | 100.93650 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | 101.05915 | 0.00000 | 101.04090 | | | | 0.00 | 0 | 1,000,000,000.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | 100.88921 | 0.00000 | 100.87059 | | | | 0.00 | 0 | 0.00 |
| ABL10A | On 15/03/2015 | Spot Bond | 7.85000 | 105.03800 | 7.97000 | 104.92180 | | | | 0.00 | 0 | 370,000,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 0.00000 | 102.21971 | 0.00000 | 102.19686 | | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 7.74000 | 102.04511 | 7.85500 | 101.98460 | | | | 0.00 | 0 | 0.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 0.00000 | 101.57460 | 0.00000 | 101.55433 | | | | 0.00 | 0 | 275,000,000.00 |
| ABL12B | On 08/03/2015 | Spot Bond | 0.00000 | 102.04177 | 0.00000 | 102.02061 | | | | 0.00 | 0 | 0.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 0.00000 | 101.03679 | 0.00000 | 101.01418 | | | | 0.00 | 0 | 0.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 0.00000 | 100.88473 | 0.00000 | 100.86334 | | | | 0.00 | 0 | 0.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 0.00000 | 101.09630 | 0.00000 | 101.07331 | | | | 0.00 | 0 | 0.00 |
| ABL16 | On 25/03/2016 | Spot Bond | 0.00000 | 101.32883 | 0.00000 | 101.30767 | | | | 0.00 | 0 | 0.00 |
| ABL17 | On 21/06/2016 | Spot Bond | 0.00000 | 101.48343 | 0.00000 | 101.46018 | | | | 0.00 | 0 | 0.00 |
| ABL18 | On 25/09/2015 | Spot Bond | 0.00000 | 101.97514 | 0.00000 | 101.95227 | | | | 0.00 | 0 | 0.00 |
| ABL19 | On 25/09/2018 | Spot Bond | 0.00000 | 101.67331 | 0.00000 | 101.64660 | | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 2.90000 | 127.86633 | 2.95000 | 127.76024 | | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 4.20000 | 115.62813 | 4.26000 | 115.41844 | | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 4.95000 | 102.05374 | 5.01000 | 101.79371 | | | | 0.00 | 0 | 0.00 |
| ABLI06 | On 19/07/2020 | Spot Bond | 5.85000 | 105.83679 | 5.88000 | 105.62272 | | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 11.11000 | 113.82489 | 11.22000 | 113.57606 | | | | 0.00 | 0 | 0.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 0.00000 | 101.41056 | 0.00000 | 101.37754 | | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 0.00000 | 101.51230 | 0.00000 | 101.48558 | | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 0.00000 | 101.59066 | 0.00000 | 101.56258 | | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 0.00000 | 101.66652 | 0.00000 | 101.63709 | | | | 0.00 | 0 | 0.00 |
| ABLS11 | On 29/06/2019 | Spot Bond | 4.70000 | 111.80997 | 4.76000 | 111.45944 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 65.21660 | 100.00000 | 65.05861 | | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 1.94000 | 168.63439 | 1.99000 | 168.04023 | | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | 159.91136 | 2.76000 | 159.84153 | | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 1.97000 | 173.32413 | 2.02000 | 172.57221 | | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.75000 | 181.71938 | 1.75000 | 181.64505 | | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.10625 | 75.08278 | 8.21625 | 74.78637 | | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.10625 | 75.08278 | 8.21625 | 74.78637 | | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | 90.45000 | 0.00000 | 90.45000 | | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | 101.31771 | 0.00000 | 101.29709 | | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | 93.26000 | 0.00000 | 93.26000 | | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | 92.16000 | 0.00000 | 92.16000 | | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | 92.89000 | 0.00000 | 92.89000 | | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | 88.59000 | 0.00000 | 88.59000 | | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | 88.06000 | 0.00000 | 88.06000 | | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | 100.93493 | 0.00000 | 100.91573 | | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | 100.82290 | 0.00000 | 100.80370 | | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | 87.58000 | 0.00000 | 87.58000 | | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 7.28000 | 104.56937 | 7.39500 | 104.48499 | | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | 88.57000 | 0.00000 | 88.57000 | | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | 90.76000 | 0.00000 | 90.76000 | | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | 88.83000 | 0.00000 | 88.83000 | | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | 101.14416 | 0.00000 | 101.12488 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN56 | On 15/09/2015 | Spot Bond | 7.38000 | 110.11366 | | 7.50000 | 109.93727 | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | 100.85052 | | 0.00000 | 100.82977 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | 85.69000 | | 0.00000 | 85.69000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | 85.49000 | | 0.00000 | 85.49000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.49000 | 106.29549 | | 2.49000 | 106.24981 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.42000 | 155.82198 | | 2.47000 | 154.85823 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.35000 | 209.80089 | | 2.35000 | 209.71161 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | 95.40000 | | 0.00000 | 95.40000 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | 84.91000 | | 0.00000 | 84.91000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.47500 | 91.71575 | | 9.60500 | 90.98438 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 0.00000 | 94.51000 | | 0.00000 | 94.51000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | 98.31000 | | 0.00000 | 98.31000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | 103.26691 | | 0.00000 | 103.24756 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | 90.74000 | | 0.00000 | 90.74000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | 101.01000 | | 0.00000 | 100.80000 | | | 0.00 | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | 112.66500 | | 0.00000 | 112.65000 | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.47000 | 111.99120 | | 9.61500 | 110.86254 | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | 110.61500 | | 0.00000 | 110.59000 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.41500 | 112.41269 | | 9.56000 | 111.27797 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 8.85000 | 90.42487 | | 8.98000 | 89.79292 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | 101.56000 | | 0.00000 | 101.56000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | 99.57000 | | 0.00000 | 99.57000 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| 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 | 9.51000 | | 111.68613 | | 9.65500 | 110.56186 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | | 88.83000 | | 0.00000 | 88.83000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | | 101.60223 | | 0.00000 | 101.58161 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | | 100.56287 | | 0.00000 | 100.54168 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 8.31000 | | 106.91796 | | 8.42000 | 106.53081 | | | 0.00 | 0 | 1,060,000,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | 8.85500 | | 104.12952 | | 8.98500 | 103.43655 | | | 1,771,000,000,000.00 | 200,000,000 | 700,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 7.04000 | | 101.69236 | | 7.16000 | 101.56581 | | | 0.00 | 0 | 510,000,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 8.85000 | | 96.90836 | | 8.98000 | 96.30218 | | | 0.00 | 0 | 10,000,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 9.63500 | | 95.87592 | | 9.78000 | 94.86964 | | | 0.00 | 0 | 1,000,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 7.74000 | | 104.48718 | | 7.86000 | 104.26294 | | | 3,870,000,000,000.00 | 500,000,000 | 500,000,000.00 |
| ABSI1 | On 11/06/2014 | Spot Bond | 2.15000 | | 132.00359 | | 2.21000 | 131.94465 | | | 0.00 | 0 | 3,510,000,000.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | 2.01000 | | 276.86072 | | 2.06000 | 275.69597 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | 1.39000 | | 127.43410 | | 1.45000 | 127.18654 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | 2.00000 | | 130.20393 | | 2.03000 | 129.88164 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | | 45.87920 | | 100.00000 | 45.76684 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 11.54000 | | 104.94047 | | 11.66000 | 104.76428 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.18644 | | 0.00000 | 100.15950 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | | 4.14934 | | 100.00000 | 4.13929 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.19111 | | 0.00000 | 100.16350 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.25715 | | 0.00000 | 100.22006 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | 24.73199 | 100.00000 | 24.67208 | | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | 100.18176 | 0.00000 | 100.15549 | | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | 63.14378 | 11.00000 | 63.12572 | | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | 15.82847 | 100.00000 | 15.79013 | | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | 0.00000 | 101.54487 | 0.00000 | 101.52213 | | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | 101.69852 | 0.00000 | 101.67348 | | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | 101.47635 | 0.00000 | 101.45463 | | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | 101.52265 | 0.00000 | 101.50024 | | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | 101.54302 | 0.00000 | 101.52030 | | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | 102.61615 | 0.00000 | 102.59274 | | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | 102.61615 | 0.00000 | 102.59274 | | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | 102.63171 | 0.00000 | 102.60817 | | | | 0.00 | 0 | 0.00 |
| ACL085 | On 20/12/2015 | Spot Bond | 0.00000 | 101.43933 | 0.00000 | 101.41816 | | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | 102.63171 | 0.00000 | 102.60817 | | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | 102.60058 | 0.00000 | 102.57731 | | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | 89.32671 | 0.00000 | 89.30805 | | | | 0.00 | 0 | 0.00 |
| ACL089 | On 20/12/2014 | Spot Bond | 0.00000 | 101.41332 | 0.00000 | 101.39254 | | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | 101.29254 | 0.00000 | 101.27163 | | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | 101.49491 | 0.00000 | 101.47291 | | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | 101.54097 | 0.00000 | 101.51828 | | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | 101.55946 | 0.00000 | 101.53649 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL098 | | On 20/12/2025 | Spot Bond | 0.00000 | 101.52244 | 0.00000 | 101.50002 | | | 0.00 | 0 | 0.00 |
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.43933 | 0.00000 | 101.41816 | | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 9.30500 | 104.83478 | 9.43500 | 104.24030 | | | 0.00 | 0 | 0.00 |
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.61286 | 0.00000 | 100.59089 | | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 101.30435 | 0.00000 | 101.28055 | | | 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 | 83.00998 | 0.00000 | 82.98992 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 158.73995 | 0.00000 | 159.53023 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 158.77036 | 0.00000 | 159.56031 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 101.47628 | 0.00000 | 101.45455 | | | 0.00 | 0 | 0.00 |
| ACL130 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.15922 | 0.00000 | 100.13916 | | | 0.00 | 0 | 0.00 |
| ACL131 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.15922 | 0.00000 | 100.13916 | | | 0.00 | 0 | 0.00 |
| ACL133 | | On 26/08/2014 | Spot Bond | 0.00000 | 100.01882 | 0.00000 | 99.99995 | | | 0.00 | 0 | 0.00 |
| ACL134 | | On 20/09/2014 | Spot Bond | 0.00000 | 101.42997 | 0.00000 | 101.40894 | | | 0.00 | 0 | 0.00 |
| ACL135 | | On 20/09/2014 | Spot Bond | 0.00000 | 101.41886 | 0.00000 | 101.39799 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 102.51166 | 0.00000 | 102.48728 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 99.87895 | 0.00000 | 99.85867 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 102.51016 | 0.00000 | 102.48580 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 102.59566 | 0.00000 | 102.57252 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.19051 | 0.00000 | 103.16795 | | | 0.00 | 0 | 0.00 |
| ACL142 | | On 20/12/2014 | Spot Bond | 0.00000 | 101.47443 | 0.00000 | 101.45359 | | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 103.54084 | 0.00000 | 103.51756 | | | 0.00 | 0 | 16,970,000.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 101.32918 | 0.00000 | 101.30832 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL145 | On 20/12/2021 | Spot Bond | 0.00000 | 101.48185 | | 0.00000 | 101.46005 | | | 0.00 | 0 | 0.00 |
| ACL151 | On 20/03/2017 | Spot Bond | 0.00000 | 101.45242 | | 0.00000 | 101.43105 | | | 0.00 | 0 | 0.00 |
| ACL153 | On 20/03/2015 | Spot Bond | 0.00000 | 101.30419 | | 0.00000 | 101.28503 | | | 0.00 | 0 | 0.00 |
| ACL154 | On 20/03/2015 | Spot Bond | 0.00000 | 101.27265 | | 0.00000 | 101.25397 | | | 0.00 | 0 | 0.00 |
| ACL155 | On 20/03/2015 | Spot Bond | 0.00000 | 101.33386 | | 0.00000 | 101.31427 | | | 0.00 | 0 | 0.00 |
| ACL156 | On 20/03/2017 | Spot Bond | 0.00000 | 101.44871 | | 0.00000 | 101.42740 | | | 0.00 | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | 0.00000 | 101.38384 | | 0.00000 | 101.36350 | | | 0.00 | 0 | 0.00 |
| ACL158 | On 20/03/2015 | Spot Bond | 0.00000 | 101.30975 | | 0.00000 | 101.29051 | | | 0.00 | 0 | 0.00 |
| ACL159 | On 20/03/2015 | Spot Bond | 0.00000 | 101.33015 | | 0.00000 | 101.31061 | | | 0.00 | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 10.23000 | 101.86066 | | 10.23000 | 101.83306 | | | 0.00 | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 0.00000 | 101.35037 | | 0.00000 | 101.33052 | | | 0.00 | 0 | 0.00 |
| ACL163 | On 20/03/2015 | Spot Bond | 0.00000 | 101.31902 | | 0.00000 | 101.29965 | | | 0.00 | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | 0.00000 | 114.84987 | | 0.00000 | 114.78191 | | | 0.00 | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 9.45000 | 105.62452 | | 9.56000 | 105.15994 | | | 0.00 | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 0.00000 | 101.44308 | | 0.00000 | 101.42185 | | | 0.00 | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 1.75000 | 113.17141 | | 1.75000 | 113.12503 | | | 0.00 | 0 | 0.00 |
| ACL170 | On 20/03/2015 | Spot Bond | 0.00000 | 101.32830 | | 0.00000 | 101.30879 | | | 0.00 | 0 | 0.00 |
| ACL172 | On 20/06/2015 | Spot Bond | 0.00000 | 101.33182 | | 0.00000 | 101.31225 | | | 0.00 | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 0.00000 | 101.41770 | | 0.00000 | 101.39629 | | | 0.00 | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 0.00000 | 101.46381 | | 0.00000 | 101.44169 | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 0.00000 | 101.37159 | | 0.00000 | 101.35087 | | | 0.00 | 0 | 0.00 |
| ACL178 | On 20/09/2014 | Spot Bond | 0.00000 | 101.45458 | | 0.00000 | 101.43261 | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 0.00000 | 102.05432 | | 0.00000 | 102.03469 | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 0.00000 | 103.53720 | | 0.00000 | 103.51341 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL182 | | On 20/06/2017 | Spot Bond | 0.00000 | 103.40559 | | 0.00000 | 103.38321 | | | 0.00 | 0 | 2,000,000,000.00 |
| ACL183 | | On 20/06/2019 | Spot Bond | 0.00000 | 101.47302 | | 0.00000 | 101.45076 | | | 0.00 | 0 | 0.00 |
| ACL184 | | On 20/09/2017 | Spot Bond | 0.00000 | 102.69925 | | 0.00000 | 102.67840 | | | 0.00 | 0 | 0.00 |
| ACL185 | | On 20/09/2022 | Spot Bond | 0.00000 | 101.45458 | | 0.00000 | 101.43261 | | | 0.00 | 0 | 0.00 |
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 101.41059 | | 0.00000 | 101.38985 | | | 0.00 | 0 | 0.00 |
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 101.48916 | | 0.00000 | 101.46724 | | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 101.51323 | | 0.00000 | 101.49095 | | | 0.00 | 0 | 0.00 |
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.31886 | | 0.00000 | 101.29949 | | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 101.34668 | | 0.00000 | 101.32689 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 101.51887 | | 0.00000 | 101.49651 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 101.50621 | | 0.00000 | 101.48345 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.61123 | | 0.00000 | 101.58688 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.42693 | | 0.00000 | 101.40536 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.59649 | | 0.00000 | 101.57236 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 103.98477 | | 0.00000 | 103.96267 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.61123 | | 0.00000 | 101.58688 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 92.24823 | | 0.00000 | 92.22998 | | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 101.53754 | | 0.00000 | 101.51430 | | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 101.53754 | | 0.00000 | 101.51430 | | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 115.55254 | | 0.00000 | 116.15186 | | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 116.38056 | | 0.00000 | 116.98403 | | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 101.33469 | | 0.00000 | 101.31452 | | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 101.32177 | | 0.00000 | 101.30180 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL210 | On 20/05/2018 | Spot Bond | | 0.00000 | 100.13006 | | 0.00000 | 100.11119 | | | 0.00 | 0 | 0.00 |
| ACL212 | On 20/09/2018 | Spot Bond | | 0.00000 | 101.35683 | | 0.00000 | 101.33633 | | | 0.00 | 0 | 0.00 |
| ACL213 | On 20/06/2018 | Spot Bond | | 0.00000 | 101.36236 | | 0.00000 | 101.34179 | | | 0.00 | 0 | 0.00 |
| ACL214 | On 20/09/2020 | Spot Bond | | 0.00000 | 101.41770 | | 0.00000 | 101.39629 | | | 0.00 | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | | 0.00000 | 101.33653 | | 0.00000 | 101.31634 | | | 0.00 | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | | 0.00000 | 101.33469 | | 0.00000 | 101.31452 | | | 0.00 | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | | 0.00000 | 101.45964 | | 0.00000 | 101.43816 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | | 0.00000 | 102.36321 | | 0.00000 | 102.34016 | | | 0.00 | 0 | 0.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | | 0.00000 | 100.59118 | | 0.00000 | 100.56912 | | | 0.00 | 0 | 0.00 |
| ADCP05 | On 26/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46836 | | | 0.00 | 0 | 0.00 |
| ADCP06 | On 25/08/2014 | Spot Bond | | 0.00000 | 101.50212 | | 0.00000 | 101.48562 | | | 0.00 | 0 | 0.00 |
| ADCP1U | On 03/07/2014 | Spot Bond | | 100.00000 | 94.64350 | | 100.00000 | 94.40866 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | | 100.00000 | 13.71798 | | 100.00000 | 13.68475 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2015 | Spot Bond | | 0.00000 | 100.11558 | | 0.00000 | 100.09631 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.12749 | | 0.00000 | 100.10622 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.13540 | | 0.00000 | 100.11281 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.69908 | | 0.00000 | 100.67918 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.77024 | | 0.00000 | 100.74830 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.86501 | | 0.00000 | 100.84034 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.67186 | | 0.00000 | 100.65238 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | | 8.04500 | 98.14579 | | 8.15500 | 97.93797 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.86957 | | 0.00000 | 100.84435 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | | 0.00000 | 101.01406 | | 0.00000 | 100.98463 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | | 8.43000 | 102.26326 | | 8.54000 | 101.81234 | | | 0.00 | 0 | 400,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| AIR02 | On 30/04/2023 | Spot Bond | 9.11000 | 116.31926 | | 9.25500 | 115.33420 | | | 0.00 | 0 | 0.00 |
| AIR02U | On 05/10/2014 | Spot Bond | 100.00000 | 90.27813 | | 100.00000 | 89.98970 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.23000 | 108.28700 | | 7.35000 | 108.06024 | | | 0.00 | 0 | 2,540,000,000.00 |
| AIR03U | On 26/10/2014 | Spot Bond | 100.00000 | 87.94786 | | 100.00000 | 87.74091 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 12.41437 | | 100.00000 | 12.38689 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.67000 | 160.36933 | | 2.72000 | 159.41686 | | | 0.00 | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | 101.59045 | | 0.00000 | 101.56950 | | | 0.00 | 0 | 0.00 |
| ANG06 | On 06/06/2014 | Spot Bond | 0.00000 | 101.43229 | | 0.00000 | 101.41413 | | | 0.00 | 0 | 0.00 |
| ANG08 | On 10/10/2014 | Spot Bond | 0.00000 | 100.81890 | | 0.00000 | 100.80069 | | | 0.00 | 0 | 0.00 |
| ASN002 | On 03/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN004 | On 22/03/2016 | Spot Bond | 0.00000 | 101.39017 | | 0.00000 | 101.37179 | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | 99.97234 | | 0.00000 | 99.94469 | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | 101.24239 | | 0.00000 | 101.22362 | | | 0.00 | 0 | 0.00 |
| ASN008 | On 06/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN009 | On 27/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN010 | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN011 | On 20/03/2019 | Spot Bond | 0.00000 | 101.39183 | | 0.00000 | 101.37111 | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | 101.65992 | | 0.00000 | 101.63242 | | | 0.00 | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | 101.33387 | | 0.00000 | 101.30884 | | | 0.00 | 0 | 0.00 |
| ASN014 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN015 | On 04/04/2017 | Spot Bond | 0.00000 | 101.41000 | | 0.00000 | 100.43000 | | | 0.00 | 0 | 0.00 |
| ASN016 | On 11/04/2017 | Spot Bond | 0.00000 | 99.07000 | | 0.00000 | 99.07000 | | | 0.00 | 0 | 0.00 |
| ASN017 | On 09/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| BAR001 | On 12/06/2018 | Spot Bond | | 0.00000 | 101.43193 | | 0.00000 | 101.41327 | | | 0.00 | 0 | 0.00 |
| BAR002 | On 20/12/2014 | Spot Bond | | 0.00000 | 101.24239 | | 0.00000 | 101.22361 | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | | 0.00000 | 101.22393 | | 0.00000 | 101.20543 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | | 0.00000 | 101.16643 | | 0.00000 | 101.14646 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | | 8.92000 | 104.59131 | | 9.03000 | 104.17003 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | | 0.00000 | 101.30533 | | 0.00000 | 101.28744 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | | 0.00000 | 101.69095 | | 0.00000 | 101.67041 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | | 0.00000 | 101.03116 | | 0.00000 | 101.01220 | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | | 0.00000 | 100.43009 | | 0.00000 | 100.41004 | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | | 0.00000 | 99.82421 | | 0.00000 | 99.80455 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | | 9.42500 | 100.41626 | | 9.55500 | 99.76764 | | | 197,925,000,000.00 | 21,000,000 | 1,017,400,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | | 7.34500 | 107.19431 | | 7.46500 | 107.01534 | | | 524,433,000,000.00 | 71,400,000 | 35,700,000.00 |
| BAW3 | On 02/10/2017 | Spot Bond | | 0.00000 | 101.25015 | | 0.00000 | 101.22730 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | | 0.00000 | 101.13818 | | 0.00000 | 101.11739 | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | | 7.72000 | 101.61402 | | 7.83500 | 101.55291 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | | 8.86000 | 104.54336 | | 8.97000 | 104.19983 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | | 11.01772 | 103.37238 | | 11.11861 | 103.24658 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | | 11.02548 | 102.09434 | | 11.12312 | 101.99699 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | | 11.05905 | 102.04935 | | 11.15803 | 101.94994 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | | 0.00000 | 101.62879 | | 0.00000 | 101.60002 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | | 11.09261 | 101.97632 | | 11.19295 | 101.86636 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | | 11.82529 | 101.69649 | | 11.92434 | 101.37712 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | | 0.00000 | 101.66748 | | 0.00000 | 101.63802 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | | 0.00000 | 101.66748 | | 0.00000 | 101.63802 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | 101.66755 | 0.00000 | 101.63809 | | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.26772 | 101.46705 | 11.36861 | 101.34303 | | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.20336 | 102.05667 | 11.30692 | 101.93131 | | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 11.02548 | 102.09434 | 11.12312 | 101.99699 | | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 11.11151 | 102.22609 | 11.20759 | 102.09495 | | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.28224 | 101.72611 | 10.38068 | 101.58364 | | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | 101.58241 | 0.00000 | 101.55447 | | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | 101.56702 | 0.00000 | 101.53878 | | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | 101.56702 | 0.00000 | 101.53878 | | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 0.00000 | 101.48270 | 0.00000 | 101.45598 | | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | 99.98174 | 0.00000 | 99.98174 | | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 10.83333 | 101.15204 | 10.88303 | 101.04871 | | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.63500 | 100.32827 | 11.74500 | 100.01684 | | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | 101.52104 | 0.00000 | 101.49363 | | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 11.56000 | 97.93369 | 11.67000 | 97.60843 | | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | 99.98173 | 0.00000 | 99.98173 | | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | 101.43551 | 0.00000 | 101.41019 | | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | 101.44696 | 9.28000 | 101.42139 | | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | 101.54404 | 0.00000 | 101.51620 | | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.32000 | 100.46021 | 11.43000 | 100.11858 | | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | 101.49804 | 0.00000 | 101.47103 | | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | 101.53637 | 0.00000 | 101.50868 | | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | 101.53637 | 0.00000 | 101.50868 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | 99.84542 | 0.00000 | 99.84542 | | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | 101.47963 | 0.00000 | 101.45296 | | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | 101.55121 | 0.00000 | 101.52380 | | | | 0.00 | 0 | 0.00 |
| BAYA40 | On 30/09/2014 | Spot Bond | 0.00000 | 101.51137 | 0.00000 | 101.49337 | | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | 0.00000 | 99.98174 | 0.00000 | 99.98174 | | | | 0.00 | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | 101.55121 | 0.00000 | 101.52380 | | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | 101.48270 | 0.00000 | 101.45598 | | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | 101.49739 | 0.00000 | 101.47096 | | | | 0.00 | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | 101.55130 | 0.00000 | 101.52389 | | | | 0.00 | 0 | 0.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | 0.00000 | 101.11803 | 0.00000 | 101.09835 | | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 14.01772 | 103.81613 | 14.11861 | 103.68318 | | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.22989 | 102.65457 | 15.33123 | 102.39733 | | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.11553 | 102.36160 | 14.21279 | 102.19106 | | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 102.03310 | 0.00000 | 101.99639 | | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 102.03310 | 0.00000 | 101.99639 | | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 102.03310 | 0.00000 | 101.99639 | | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 102.10926 | 0.00000 | 102.07115 | | | | 0.00 | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 101.76600 | 0.00000 | 101.73415 | | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 16.52520 | 100.00000 | 16.49385 | | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 21.49370 | 100.00000 | 21.44106 | | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 19.56169 | 100.00000 | 19.51377 | | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 12.07512 | 100.00000 | 12.04554 | | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 12.08606 | 100.00000 | 12.05679 | | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 14.59939 | 100.00000 | 14.56363 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | | 12.65012 | 100.00000 | 12.61914 | | | | 0.00 | 0 | 0.00 |
| BCJ03 | On 17/04/2015 | Spot Bond | 0.00000 | | 100.69427 | 0.00000 | 100.67682 | | | | 0.00 | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | | 100.64875 | 0.00000 | 100.63018 | | | | 0.00 | 0 | 0.00 |
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | | 7.03433 | 100.00000 | 6.99953 | | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | | 7.03433 | 100.00000 | 6.99953 | | | | 0.00 | 0 | 0.00 |
| BCP81U | On 06/06/2014 | Spot Bond | 100.00000 | | 97.33333 | 100.00000 | 97.07447 | | | | 0.00 | 0 | 0.00 |
| BCP82U | On 24/07/2014 | Spot Bond | 100.00000 | | 86.28842 | 100.00000 | 86.08491 | | | | 0.00 | 0 | 0.00 |
| BCP83U | On 19/08/2014 | Spot Bond | 100.00000 | | 81.29176 | 100.00000 | 81.11111 | | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 1.91000 | | 177.04098 | 1.96000 | 176.59183 | | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.03000 | | 150.04835 | 8.17500 | 147.13389 | | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.03000 | | 150.35986 | 8.17500 | 147.46581 | | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.41500 | | 98.46098 | 8.56000 | 97.29266 | | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 101.71866 | 0.00000 | 101.69766 | | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | | 101.36421 | 0.00000 | 101.34416 | | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 7.94000 | | 98.49553 | 8.05000 | 98.12307 | | | | 0.00 | 0 | 600,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.47878 | 0.00000 | 101.45921 | | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.69341 | 0.00000 | 100.67362 | | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.70764 | 0.00000 | 100.68743 | | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.75503 | 0.00000 | 100.73346 | | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.80239 | 0.00000 | 100.77946 | | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.93456 | 0.00000 | 100.90781 | | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | | 14.66047 | 100.00000 | 14.62457 | | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.51143 | 0.00000 | 100.49238 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | 100.53696 | | 0.00000 | 100.51695 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | 100.54789 | | 0.00000 | 100.52748 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | 100.55153 | | 0.00000 | 100.53098 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 100.59524 | | 0.00000 | 100.57306 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.65343 | | 0.00000 | 100.62907 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 14.34047 | 100.00000 | 100.00000 | 14.30535 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 14.34047 | 100.00000 | 100.00000 | 14.30535 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | 101.34028 | | 0.00000 | 101.32148 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | 101.44687 | | 0.00000 | 101.42655 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 101.47593 | | 0.00000 | 101.45520 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 8.41000 | 102.67975 | | 8.52000 | 102.38553 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | 101.56311 | | 0.00000 | 101.54114 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | 101.71794 | | 0.00000 | 101.69375 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 10.25382 | 100.00000 | 100.00000 | 10.22898 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 10.25382 | 100.00000 | 100.00000 | 10.22898 | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | 6.21000 | 103.84063 | | 6.32500 | 103.79992 | | | 0.00 | 0 | 70,000,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 100.63345 | | 0.00000 | 100.61495 | | | 0.00 | 0 | 0.00 |
| BIDC36 | On 05/08/2014 | Spot Bond | 0.00000 | 98.77601 | | 0.00000 | 98.75853 | | | 0.00 | 0 | 0.00 |
| BIDC38 | On 05/06/2014 | Spot Bond | 0.00000 | 99.85725 | | 0.00000 | 99.84139 | | | 0.00 | 0 | 0.00 |
| BIDC39 | On 04/09/2014 | Spot Bond | 0.00000 | 98.24713 | | 0.00000 | 98.22960 | | | 0.00 | 0 | 0.00 |
| BIDC40 | On 16/10/2014 | Spot Bond | 0.00000 | 97.52763 | | 0.00000 | 97.51022 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | 100.10391 | | 0.00000 | 100.00744 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | 100.12063 | | 0.00000 | 100.02154 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | 100.10316 | | 0.00000 | 100.08595 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | 100.10843 | | 0.00000 | 100.09034 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | 100.11797 | | 0.00000 | 100.09829 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | 100.15746 | | 0.00000 | 100.13119 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | 100.22164 | | 0.00000 | 100.10660 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | 100.00000 | 44.55313 | | 100.00000 | 44.44521 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 20.16456 | | 100.00000 | 20.11518 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | 101.38504 | | 0.00000 | 101.36470 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | 100.16605 | | 0.00000 | 100.14503 | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 7.54000 | 103.11320 | | 7.65500 | 103.04229 | | | 0.00 | 0 | 300,000.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.51000 | 110.70031 | | 9.62000 | 110.42375 | | | 0.00 | 0 | 20,000,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 100.82825 | | 0.00000 | 100.79847 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 9.16000 | 102.95984 | | 9.27000 | 102.73987 | | | 0.00 | 0 | 630,000,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 11.23000 | 102.78343 | | 11.34000 | 102.38685 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | 100.69867 | | 0.00000 | 100.67051 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 11.48000 | 103.87998 | | 11.59000 | 103.45774 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | 100.32621 | | 0.00000 | 100.30544 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.40000 | 100.32763 | | 9.51000 | 100.02276 | | | 0.00 | 0 | 900,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 100.10594 | | 0.00000 | 100.07941 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 11.92000 | 99.51831 | | 12.03000 | 99.07606 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 100.51519 | | 0.00000 | 100.49434 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 102.07003 | | 0.00000 | 102.04196 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | 100.41588 | | 0.00000 | 100.39581 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.17500 | 93.13953 | | 10.30500 | 92.57344 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CCT01 | On 23/06/2023 | Spot Bond | 9.86000 | 121.34200 | 10.00500 | 120.36663 | | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 9.71000 | 117.33502 | 9.85500 | 116.31821 | | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 9.04000 | 116.61169 | 9.18500 | 115.50709 | | | | 0.00 | 0 | 2,100,000,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 102.35810 | 0.00000 | 102.32793 | | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 11.76000 | 102.39390 | 11.87000 | 102.18409 | | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | 100.31443 | 0.00000 | 100.29017 | | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | 101.70267 | 0.00000 | 101.67458 | | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | 100.40245 | 0.00000 | 100.37354 | | | | 0.00 | 0 | 0.00 |
| CGR7 | On 22/07/2014 | Spot Bond | 0.00000 | 101.31134 | 0.00000 | 101.27370 | | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | 101.49887 | 0.00000 | 101.45581 | | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 0.00000 | 102.01536 | 0.00000 | 101.99099 | | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | 99.86680 | 0.00000 | 99.84445 | | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | 100.25048 | 0.00000 | 100.21435 | | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 100.24788 | 0.00000 | 100.21212 | | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | 100.26159 | 0.00000 | 100.22386 | | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | 100.29811 | 0.00000 | 100.27503 | | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | 101.47638 | 0.00000 | 101.45465 | | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | 102.47461 | 0.00000 | 102.45497 | | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | 0.00000 | 101.89213 | 0.00000 | 101.86544 | | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | 104.05798 | 10.11000 | 104.02963 | | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | 0.00000 | 101.89213 | 0.00000 | 101.86544 | | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | 101.00155 | 0.00000 | 100.98143 | | | | 0.00 | 0 | 0.00 |
| CLN187 | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | 117.38196 | 2.76000 | 117.33065 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | 106.30736 | 0.00000 | 106.30736 | | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | 117.32248 | 3.14000 | 117.27005 | | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | 101.95203 | 8.25000 | 101.92964 | | | | 0.00 | 0 | 0.00 |
| CLN195 | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN196 | On 15/06/2016 | Spot Bond | 0.00000 | 101.89213 | 0.00000 | 101.86544 | | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 0.00000 | 101.89213 | 0.00000 | 101.86544 | | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 3.10000 | 116.91553 | 3.10000 | 116.86350 | | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | 116.75111 | 2.40000 | 116.70135 | | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | 102.09433 | 0.00000 | 102.06335 | | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | 0.00000 | 101.07882 | 0.00000 | 101.06158 | | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | 0.00000 | 100.82760 | 0.00000 | 100.80829 | | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.44000 | 101.08615 | 8.56000 | 100.80802 | | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | 0.00000 | 100.90573 | 0.00000 | 100.88600 | | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | 0.00000 | 100.89325 | 0.00000 | 100.87379 | | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | 100.71910 | 0.00000 | 100.69824 | | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | 100.73136 | 0.00000 | 100.71047 | | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.49000 | 101.18965 | 8.61000 | 100.91050 | | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.49000 | 101.18965 | 8.61000 | 100.91050 | | | | 0.00 | 0 | 0.00 |
| CLN223 | On 15/06/2014 | Spot Bond | 0.00000 | 102.83151 | 0.00000 | 102.83151 | | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | 0.00000 | 103.32780 | 0.00000 | 103.32780 | | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.54000 | 104.33719 | 8.66000 | 104.04430 | | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | 101.51342 | 0.00000 | 101.49115 | | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | 101.67265 | 0.00000 | 101.64800 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CLN230 | On 17/01/2015 | Spot Bond | 0.00000 | 100.77354 | | 0.00000 | 100.75425 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | 0.00000 | 100.77354 | | 0.00000 | 100.75425 | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | 100.17539 | 101.59553 | | 100.17539 | 101.33460 | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | 0.00000 | 102.03723 | | 0.00000 | 102.00846 | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 0.00000 | 100.26058 | | 0.00000 | 100.24042 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 0.00000 | 101.53487 | | 0.00000 | 101.51227 | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | 0.00000 | 100.01859 | | 0.00000 | 99.99998 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 0.00000 | 100.01976 | | 0.00000 | 99.99988 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | 102.34955 | | 9.35000 | 102.32372 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | 102.34955 | | 9.35000 | 102.32372 | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | 0.00000 | 100.01852 | | 0.00000 | 99.99992 | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | 0.00000 | 100.01858 | | 0.00000 | 99.99991 | | | 0.00 | 0 | 0.00 |
| CLN246 | On 24/02/2017 | Spot Bond | 0.00000 | 95.50824 | | 0.00000 | 95.50824 | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 0.00000 | 100.03073 | | 0.00000 | 99.99961 | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 0.00000 | 101.41878 | | 0.00000 | 101.39967 | | | 0.00 | 0 | 0.00 |
| CLN249 | On 24/02/2017 | Spot Bond | 0.00000 | 100.03014 | | 0.00000 | 99.99963 | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 0.00000 | 101.19490 | | 0.00000 | 101.17559 | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 0.00000 | 101.19490 | | 0.00000 | 101.17559 | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | 0.00000 | 101.19490 | | 0.00000 | 101.17559 | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 0.00000 | 101.19490 | | 0.00000 | 101.17559 | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 0.00000 | 101.19490 | | 0.00000 | 101.17559 | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 0.00000 | 101.22530 | | 0.00000 | 101.20549 | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | 101.27578 | | 0.00000 | 101.25514 | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | 101.27578 | | 0.00000 | 101.25514 | | | 0.00 | 1,100,000,000 | 1,100,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN258 | | On 26/03/2017 | Spot Bond | 0.00000 | 101.27578 | 0.00000 | 101.25514 | | | 0.00 | 0 | 0.00 |
| CLN259 | | On 26/03/2017 | Spot Bond | 0.00000 | 101.27578 | 0.00000 | 101.25514 | | | 0.00 | 0 | 0.00 |
| CLN260 | | On 26/03/2017 | Spot Bond | 0.00000 | 101.27578 | 0.00000 | 101.25514 | | | 0.00 | 0 | 0.00 |
| CLN261 | | On 26/03/2017 | Spot Bond | 0.00000 | 101.28422 | 0.00000 | 101.26344 | | | 0.00 | 0 | 0.00 |
| CLN262 | | On 26/03/2019 | Spot Bond | 9.25000 | 103.13213 | 9.36000 | 102.68250 | | | 0.00 | 0 | 0.00 |
| CLN264 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.15208 | 0.00000 | 100.13305 | | | 0.00 | 0 | 0.00 |
| CLN268 | | On 30/04/2017 | Spot Bond | 0.00000 | 100.55567 | 0.00000 | 100.53474 | | | 0.00 | 0 | 0.00 |
| CLN269 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.72641 | 0.00000 | 101.70095 | | | 0.00 | 0 | 0.00 |
| CLN270 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.02986 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN272 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.39926 | 0.00000 | 101.37812 | | | 0.00 | 0 | 0.00 |
| CLN273 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.39004 | 0.00000 | 101.36904 | | | 0.00 | 0 | 0.00 |
| CLN274 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.41158 | 0.00000 | 101.39082 | | | 0.00 | 0 | 0.00 |
| CLN275 | | On 22/05/2017 | Spot Bond | 0.00000 | 100.02111 | 0.00000 | 100.07474 | | | 0.00 | 0 | 0.00 |
| CLN277 | | On 25/05/2017 | Spot Bond | 0.00000 | 100.02260 | 0.00000 | 99.99995 | | | 0.00 | 0 | 0.00 |
| CLN278 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.40787 | 0.00000 | 101.38717 | | | 0.00 | 0 | 0.00 |
| CLN279 | | On 20/06/2015 | Spot Bond | 0.00000 | 104.97206 | 0.00000 | 104.94993 | | | 0.00 | 0 | 0.00 |
| CLN280 | | On 07/06/2017 | Spot Bond | 0.00000 | 101.68557 | 0.00000 | 101.66499 | | | 0.00 | 0 | 0.00 |
| CLN281 | | On 21/06/2015 | Spot Bond | 0.00000 | 101.24799 | 0.00000 | 101.22847 | | | 0.00 | 0 | 0.00 |
| CLN282 | | On 27/06/2015 | Spot Bond | 0.00000 | 101.17197 | 0.00000 | 101.15271 | | | 0.00 | 0 | 0.00 |
| CLN283 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.35314 | 0.00000 | 101.33270 | | | 0.00 | 0 | 0.00 |
| CLN284 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.56517 | 0.00000 | 101.54152 | | | 0.00 | 0 | 0.00 |
| CLN285 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.56517 | 0.00000 | 101.54152 | | | 0.00 | 0 | 0.00 |
| CLN286 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.56517 | 0.00000 | 101.54152 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN287 | On 20/06/2017 | Spot Bond | 0.00000 | 101.56517 | 0.00000 | 101.54152 | | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | 100.31381 | 0.00000 | 100.29275 | | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | 0.00000 | 99.94028 | 0.00000 | 99.92034 | | | | 0.00 | 600,000,000 | 600,000,000.00 |
| CLN290 | On 26/06/2017 | Spot Bond | 0.00000 | 101.73481 | 0.00000 | 101.71081 | | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | 0.00000 | 101.46975 | 0.00000 | 101.44594 | | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | 0.00000 | 103.73591 | 0.00000 | 103.71079 | | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 0.00000 | 101.33492 | 0.00000 | 101.31138 | | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 0.00000 | 101.45290 | 0.00000 | 101.42936 | | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | 0.00000 | 101.19672 | 0.00000 | 101.17315 | | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 0.00000 | 101.61898 | 0.00000 | 101.59512 | | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 0.00000 | 101.33496 | 0.00000 | 101.31143 | | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | 0.00000 | 101.33496 | 0.00000 | 101.31143 | | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | 101.32916 | 0.00000 | 101.30521 | | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | 120.26935 | 0.00000 | 120.26935 | | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 0.00000 | 103.10837 | 0.00000 | 103.08329 | | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 0.00000 | 120.73033 | 0.00000 | 120.73033 | | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | 119.72961 | 0.00000 | 119.72961 | | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | 120.38830 | 0.00000 | 120.38830 | | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | 117.00407 | 0.00000 | 117.00407 | | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | 117.20749 | 0.00000 | 117.20749 | | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | 100.29796 | 0.00000 | 100.27498 | | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 10.75500 | 93.68615 | 10.88500 | 92.98347 | | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 11.27500 | 95.17685 | 11.40500 | 94.46922 | | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | 101.26766 | 0.00000 | 101.24482 | | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN317 | On 20/03/2023 | Spot Bond | | | 0.00000 | 101.63333 | | 0.00000 | 101.60863 | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | | | 0.00000 | 100.29109 | | 0.00000 | 100.26863 | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | | | 0.00000 | 100.69042 | | 0.00000 | 100.66916 | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | | | 0.00000 | 100.62037 | | 0.00000 | 100.59702 | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | | | 8.80500 | 100.63421 | | 8.80500 | 100.61065 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | | | 0.00000 | 101.42693 | | 0.00000 | 101.40536 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | | | 0.00000 | 102.34100 | | 0.00000 | 102.31918 | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | | | 0.00000 | 113.81237 | | 0.00000 | 113.81237 | | | 0.00 | 0 | 0.00 |
| CLN325 | On 20/06/2018 | Spot Bond | | | 0.00000 | 101.49515 | | 0.00000 | 101.47255 | | | 0.00 | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | | | 0.00000 | 101.52279 | | 0.00000 | 101.49979 | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | | | 0.00000 | 101.62964 | | 0.00000 | 101.60501 | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | | | 0.00000 | 101.48635 | | 0.00000 | 101.46361 | | | 0.00 | 0 | 0.00 |
| CLN329 | On 20/06/2017 | Spot Bond | | | 0.00000 | 102.08076 | | 0.00000 | 102.04898 | | | 0.00 | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | | | 0.00000 | 102.08076 | | 0.00000 | 102.04898 | | | 0.00 | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | | | 0.00000 | 102.08076 | | 0.00000 | 102.04898 | | | 0.00 | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | | | 0.00000 | 101.69865 | | 0.00000 | 101.67360 | | | 0.00 | 0 | 0.00 |
| CLN333 | On 21/06/2014 | Spot Bond | | | 0.00000 | 101.17814 | | 0.00000 | 101.15973 | | | 0.00 | 0 | 0.00 |
| CLN334 | On 19/07/2014 | Spot Bond | | | 0.00000 | 100.63177 | | 0.00000 | 100.61375 | | | 0.00 | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | | | 0.00000 | 101.26766 | | 0.00000 | 101.24482 | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | | | 0.00000 | 103.69089 | | 0.00000 | 103.69089 | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | | | 0.00000 | 103.73520 | | 0.00000 | 103.73520 | | | 0.00 | 0 | 0.00 |
| CLN338 | On 23/06/2014 | Spot Bond | | | 0.00000 | 101.21115 | | 0.00000 | 101.19170 | | | 0.00 | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | | | 0.00000 | 100.59864 | | 0.00000 | 100.57692 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | 101.90008 | 0.00000 | 101.87134 | | | | 0.00 | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | 101.27535 | 0.00000 | 101.25237 | | | | 0.00 | 0 | 0.00 |
| CLN342 | On 20/06/2017 | Spot Bond | 0.00000 | 102.16562 | 0.00000 | 102.13357 | | | | 0.00 | 0 | 0.00 |
| CLN343 | On 20/12/2023 | Spot Bond | 0.00000 | 101.77246 | 0.00000 | 101.74630 | | | | 0.00 | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | 0.00000 | 101.34669 | 0.00000 | 101.32690 | | | | 0.00 | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | 0.00000 | 101.57807 | 0.00000 | 101.55422 | | | | 0.00 | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | 0.00000 | 100.59267 | 0.00000 | 100.57116 | | | | 0.00 | 0 | 0.00 |
| CLN347 | On 10/02/2016 | Spot Bond | 0.00000 | 100.30542 | 0.00000 | 100.28487 | | | | 0.00 | 0 | 0.00 |
| CLN348 | On 23/06/2014 | Spot Bond | 0.00000 | 101.20248 | 0.00000 | 101.18316 | | | | 0.00 | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | 0.00000 | 101.23690 | 0.00000 | 101.21460 | | | | 0.00 | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | 0.00000 | 100.56505 | 0.00000 | 100.54479 | | | | 0.00 | 0 | 0.00 |
| CLN351 | On 24/02/2017 | Spot Bond | 0.00000 | 100.02622 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN352 | On 24/02/2017 | Spot Bond | 0.00000 | 100.02622 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | 0.00000 | 99.97948 | 0.00000 | 99.95897 | | | | 0.00 | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | 0.00000 | 102.16267 | 0.00000 | 102.12991 | | | | 0.00 | 0 | 0.00 |
| CLN355 | On 24/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN356 | On 24/02/2017 | Spot Bond | 0.00000 | 100.02817 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN357 | On 24/02/2017 | Spot Bond | 0.00000 | 100.02726 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | 0.00000 | 100.57025 | 0.00000 | 100.54879 | | | | 0.00 | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | 0.00000 | 100.68600 | 0.00000 | 100.66489 | | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | 0.00000 | 101.29408 | 0.00000 | 101.27453 | | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | 10.55000 | 101.80411 | 10.55000 | 101.77567 | | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | 9.93500 | 105.60864 | 10.06500 | 104.76021 | | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | 0.00000 | 101.37214 | 0.00000 | 101.35114 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN364 | On 06/08/2023 | Spot Bond | 0.00000 | 100.52492 | 0.00000 | 100.49951 | | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | 12.07500 | 107.34095 | 12.20500 | 106.54703 | | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | 0.00000 | 100.54711 | 0.00000 | 100.52062 | | | | 0.00 | 0 | 250,000,000.00 |
| CLN367 | On 06/08/2023 | Spot Bond | 12.10500 | 106.91760 | 12.23500 | 106.15718 | | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | 10.53500 | 106.31786 | 10.66500 | 105.57078 | | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | 100.54711 | 0.00000 | 100.52062 | | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | 100.61805 | 0.00000 | 100.59562 | | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | 101.81708 | 0.00000 | 101.79074 | | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | 101.31541 | 0.00000 | 101.29132 | | | | 0.00 | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | 0.00000 | 100.99745 | 0.00000 | 100.97315 | | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | 0.00000 | 100.84607 | 0.00000 | 100.82463 | | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | 0.00000 | 100.82002 | 0.00000 | 100.79627 | | | | 0.00 | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | 9.47500 | 102.98754 | 9.60500 | 102.30198 | | | | 0.00 | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | 0.00000 | 100.93330 | 0.00000 | 100.90401 | | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | 39.01242 | 7.01000 | 39.00518 | | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | 156.93617 | 0.00000 | 155.20512 | | | | 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 | 8.41500 | 136.32775 | 8.56000 | 135.25288 | | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 8.03000 | 150.04835 | 8.17500 | 147.13389 | | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.03000 | 150.35986 | 8.17500 | 147.46581 | | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | 90.21658 | 0.00000 | 90.19744 | | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | 90.13293 | 0.00000 | 90.11362 | | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | 101.03403 | 0.00000 | 101.01197 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | 101.03403 | | 0.00000 | 101.01197 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | 101.53191 | | 0.00000 | 101.50936 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | 101.42821 | | 0.00000 | 101.40721 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | 101.44864 | | 0.00000 | 101.42733 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2017 | Spot Bond | 0.00000 | 101.02689 | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | 101.45458 | | 0.00000 | 101.43261 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | 100.69042 | | 0.00000 | 100.66916 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | 101.31808 | | 0.00000 | 101.29816 | | | 0.00 | 0 | 0.00 |
| CLNF12 | On 20/06/2019 | Spot Bond | 0.00000 | 100.84354 | | 0.00000 | 100.82265 | | | 0.00 | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | 0.00000 | 100.85548 | | 0.00000 | 100.83473 | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | 100.02167 | | 0.00000 | 99.99963 | | | 0.00 | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | 100.95716 | | 0.00000 | 100.93425 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 8.99000 | 105.75781 | | 9.11000 | 105.58535 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 8.86000 | 100.24792 | | 8.97000 | 99.85798 | | | 0.00 | 0 | 710,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.08500 | 112.07693 | | 10.21500 | 111.22922 | | | 0.00 | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 8.34000 | 108.51350 | | 8.46000 | 108.31521 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 9.67500 | 107.30212 | | 9.80500 | 106.61599 | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 10.06500 | 95.81050 | | 10.19500 | 95.06550 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 10.76000 | 97.49136 | | 10.90500 | 96.46911 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 10.76000 | 90.46897 | | 10.90500 | 89.48453 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 0.00000 | 100.15936 | | 0.00000 | 100.14128 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | 99.98034 | | 0.00000 | 99.96089 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | 99.88521 | | 0.00000 | 99.86594 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | 100.49003 | | 0.00000 | 100.47029 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| CPV01 | On 30/06/2029 | Spot Bond | 10.99500 | 104.41476 | | 11.12500 | 103.65587 | | | 0.00 | 0 | 0.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | 12.08067 | | 100.00000 | 12.05140 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | 100.58289 | | 0.00000 | 100.56487 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 8.13500 | 97.42074 | | 8.24500 | 97.09085 | | | 0.00 | 0 | 0.00 |
| DENG50 | On 25/08/2014 | Spot Bond | 0.00000 | 100.01634 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG51 | On 03/09/2014 | Spot Bond | 0.00000 | 99.88411 | | 0.00000 | 99.86758 | | | 0.00 | 0 | 0.00 |
| DENG52 | On 21/11/2014 | Spot Bond | 0.00000 | 100.09805 | | 0.00000 | 100.08170 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | 101.54868 | | 0.00000 | 101.52908 | | | 0.00 | 0 | 0.00 |
| DLTC03 | On 06/08/2014 | Spot Bond | 0.00000 | 100.35815 | | 0.00000 | 100.34110 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | 101.35223 | | 0.00000 | 101.31932 | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | 101.89641 | | 0.00000 | 101.86772 | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | 101.12212 | | 0.00000 | 101.08830 | | | 0.00 | 0 | 0.00 |
| DRD03 | On 03/07/2014 | Spot Bond | 0.00000 | 101.50590 | | 0.00000 | 101.47782 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | 101.57902 | | 0.00000 | 101.54957 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.22000 | 113.82884 | | 7.34000 | 113.56063 | | | 0.00 | 0 | 660,000,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.32500 | 107.84604 | | 8.45500 | 107.22470 | | | 2,684,650,162,500.00 | 322,480,500 | 3,591,380,500.00 |
| DV23 | On 27/02/2023 | Spot Bond | 8.81500 | 109.55725 | | 8.94500 | 108.71673 | | | 5,055,290,549,500.00 | 573,487,300 | 4,850,387,300.00 |
| DV24 | On 18/02/2024 | Spot Bond | 8.92500 | 107.50311 | | 9.05500 | 106.62053 | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.51000 | 107.33022 | | 9.65000 | 106.17662 | | | 0.00 | 0 | 300,000,000.00 |
| DVC001 | On 09/06/2014 | Spot Bond | 0.00000 | 101.29272 | | 0.00000 | 101.27569 | | | 0.00 | 0 | 0.00 |
| DVC003 | On 09/12/2014 | Spot Bond | 0.00000 | 101.33984 | | 0.00000 | 101.32296 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | 100.14454 | | 0.00000 | 100.12623 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | 101.25388 | | 0.00000 | 101.23605 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| E170 | On 01/08/2020 | Spot Bond | 7.97500 | 130.81658 | | 8.10500 | 130.06260 | | | 302,651,250,000.00 | 37,950,000 | 2,037,950,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 102.14029 | | 0.00000 | 102.10758 | | | 0.00 | 0 | 0.00 |
| EFC01 | On 31/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 0.10000 | 134.13837 | | 0.10000 | 134.08952 | | | 0.00 | 0 | 2,000,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 1.85000 | 122.32987 | | 1.90000 | 121.56100 | | | 0.00 | 0 | 3,000,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 1.86000 | 109.99905 | | 1.91000 | 109.22193 | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.00500 | 109.13162 | | 2.05500 | 108.35645 | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.57500 | 107.95472 | | 9.70500 | 107.31613 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.42500 | 108.60157 | | 9.55500 | 107.90903 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 9.81000 | 102.11700 | | 9.95500 | 101.17903 | | | 3,924,000,000,000.00 | 400,000,000 | 200,000,000.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.20000 | 95.42845 | | 10.34000 | 94.78283 | | | 0.00 | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 10.36000 | 102.59800 | | 10.50000 | 101.89899 | | | 0.00 | 0 | 4,866,666,200.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.15760 | | 0.00000 | 100.13767 | | | 0.00 | 0 | 0.00 |
| EPFC08 | On 12/09/2014 | Spot Bond | 0.00000 | 101.33309 | | 0.00000 | 101.31550 | | | 0.00 | 0 | 0.00 |
| EPFC09 | On 06/11/2014 | Spot Bond | 0.00000 | 100.33708 | | 0.00000 | 100.31907 | | | 0.00 | 0 | 0.00 |
| EPFC10 | On 19/11/2014 | Spot Bond | 0.00000 | 100.14037 | | 0.00000 | 100.12280 | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | 0.00000 | 100.14143 | | 0.00000 | 100.12373 | | | 0.00 | 0 | 0.00 |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | 96.05263 | | 100.00000 | 95.80052 | | | 0.00 | 0 | 30,000,000.00 |
| EQ205U | On 10/09/2014 | Spot Bond | 100.00000 | 77.49469 | | 100.00000 | 77.33051 | | | 0.00 | 0 | 0.00 |
| EQ206U | On 15/10/2014 | Spot Bond | 100.00000 | 74.58515 | | 100.00000 | 74.43804 | | | 0.00 | 0 | 0.00 |
| EQ207U | On 14/08/2014 | Spot Bond | 100.00000 | 82.20721 | | 100.00000 | 82.02247 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| EQ208U | On 11/07/2014 | Spot Bond | 100.00000 | | 89.02439 | 100.00000 | 88.80779 | | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | | 127.76777 | 3.00000 | 127.71124 | | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 11.40000 | | 106.70924 | 11.52000 | 106.55421 | | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | | 105.09823 | 0.00000 | 105.07311 | | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.66548 | 0.00000 | 100.64229 | | | | 0.00 | 0 | 1,130,000,000.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | | 101.46838 | 0.00000 | 101.44525 | | | | 0.00 | 0 | 900,000,000.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 9.90000 | | 97.19240 | 10.01000 | 96.82900 | | | | 0.00 | 0 | 660,000,000.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | | 101.11981 | 0.00000 | 101.09860 | | | | 0.00 | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | | 99.97863 | 0.00000 | 99.95728 | | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | | 100.18187 | 0.00000 | 100.15899 | | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.16786 | 0.00000 | 100.14673 | | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.16269 | 0.00000 | 100.14232 | | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.18507 | 0.00000 | 100.16178 | | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.17855 | 0.00000 | 100.15620 | | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.15598 | 0.00000 | 100.13633 | | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.16036 | 0.00000 | 100.14018 | | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.15102 | 0.00000 | 100.13212 | | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.15739 | 0.00000 | 100.13769 | | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.14975 | 0.00000 | 100.13101 | | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.15505 | 0.00000 | 100.13565 | | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.81500 | | 102.95772 | 6.93500 | 102.79479 | | | | 0.00 | 0 | 3,000,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.64500 | | 106.24562 | 7.75500 | 105.84746 | | | 31,482,765,941,000.00 | 4,118,085,800 | 7,959,500,000.00 | |
| ES23 | On 25/01/2023 | Spot Bond | 8.34500 | | 113.41242 | 8.47500 | 112.54869 | | | 1,549,758,295,000.00 | 185,711,000 | 8,302,171,300.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| ES26 | On 02/04/2026 | Spot Bond | 8.62000 | 95.51558 | | 8.76500 | 94.47809 | | | 3,075,072,078,000.00 | 356,736,900 | 13,240,300,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.37500 | 84.87937 | | 9.51500 | 83.78960 | | | 4,572,827,812,500.00 | 487,768,300 | 11,735,900,000.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.62500 | 89.88812 | | 9.74000 | 88.86994 | | | 0.00 | 0 | 7,800,000,000.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | 100.16403 | | 0.00000 | 100.14328 | | | 0.00 | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | 100.16930 | | 0.00000 | 100.14788 | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.01916 | | 0.00000 | 100.00009 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.79799 | | 0.00000 | 100.77808 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 101.24198 | | 0.00000 | 101.22189 | | | 0.00 | 0 | 0.00 |
| FIFC07 | On 28/08/2014 | Spot Bond | 0.00000 | 99.98300 | | 0.00000 | 99.96599 | | | 0.00 | 0 | 0.00 |
| FIFC09 | On 08/10/2014 | Spot Bond | 0.00000 | 100.85666 | | 0.00000 | 100.83872 | | | 0.00 | 0 | 0.00 |
| FIFC10 | On 11/09/2014 | Spot Bond | 0.00000 | 101.41553 | | 0.00000 | 101.39715 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 10.88896 | | 100.00000 | 10.86258 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 10.59685 | | 100.00000 | 10.57118 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | 101.39523 | | 0.00000 | 101.37505 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | 101.45310 | | 0.00000 | 101.43207 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | 101.56876 | | 0.00000 | 101.54606 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | 101.68435 | | 0.00000 | 101.65996 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 6.64000 | 102.43161 | | 6.76000 | 102.37640 | | | 0.00 | 0 | 1,190,000,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.32000 | 100.65941 | | 9.43000 | 100.24058 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | 101.37813 | | 0.00000 | 101.36072 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | 101.37806 | | 0.00000 | 101.36065 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | 100.68072 | | 0.00000 | 100.65939 | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | 103.77998 | | 0.00000 | 103.75446 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 11.12000 | 108.24337 | | 11.23000 | 107.81836 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBC22 | On 21/12/2018 | Spot Bond | | 0.00000 | 100.08147 | | 0.00000 | 100.05987 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | | 2.10000 | 129.31275 | | 2.13000 | 128.99257 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | | 2.04000 | 276.23042 | | 2.09000 | 275.06861 | | | 0.00 | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | | 2.20000 | 109.25640 | | 2.20000 | 109.21031 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | | 2.40000 | 156.18261 | | 2.45000 | 155.21638 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | | 2.24000 | 213.16872 | | 2.24000 | 213.07864 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | | 7.65000 | 109.76674 | | 7.77000 | 109.59035 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | | 7.91500 | 60.22808 | | 7.91700 | 60.20907 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | | 9.47700 | 38.02213 | | 9.47700 | 38.01181 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | | 9.71000 | 36.73010 | | 9.71000 | 36.71988 | | | 0.00 | 0 | 0.00 |
| FRC04 | On 03/06/2014 | Spot Bond | | 0.00000 | 104.91670 | | 0.00000 | 104.88487 | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.02962 | | 0.00000 | 99.99964 | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.02878 | | 0.00000 | 99.99966 | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.02878 | | 0.00000 | 99.99966 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | | 0.00000 | 102.30214 | | 0.00000 | 102.27407 | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.02829 | | 0.00000 | 99.99967 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | | 0.00000 | 101.71716 | | 0.00000 | 101.69184 | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | | 0.00000 | 101.97533 | | 0.00000 | 101.94744 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | | 0.00000 | 101.47643 | | 0.00000 | 101.45471 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | | 0.00000 | 101.62830 | | 0.00000 | 101.60431 | | | 0.00 | 0 | 0.00 |
| FRC114 | On 20/06/2014 | Spot Bond | | 0.00000 | 102.05282 | | 0.00000 | 102.03519 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | | 7.47000 | 98.00000 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | | 7.47000 | 100.00000 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC117 | On 15/06/2016 | Spot Bond | 0.00000 | 101.94631 | 0.00000 | 101.91884 | | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | 101.61123 | 0.00000 | 101.58688 | | | | 0.00 | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | 0.00000 | 101.53201 | 0.00000 | 101.50885 | | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 0.00000 | 101.74929 | 0.00000 | 101.72284 | | | | 0.00 | 0 | 0.00 |
| FRC123 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC124 | On 20/06/2017 | Spot Bond | 0.00000 | 101.58359 | 0.00000 | 101.55966 | | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | 100.00000 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC126 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC127 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC128 | On 20/09/2017 | Spot Bond | 0.00000 | 101.68856 | 0.00000 | 101.66303 | | | | 0.00 | 0 | 0.00 |
| FRC129 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC130 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC131 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC132 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC133 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC134 | On 20/09/2017 | Spot Bond | 0.00000 | 102.09845 | 0.00000 | 102.06667 | | | | 0.00 | 0 | 0.00 |
| FRC135 | On 20/09/2017 | Spot Bond | 0.00000 | 102.03419 | 0.00000 | 102.00340 | | | | 0.00 | 0 | 0.00 |
| FRC136 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC137 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC138 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC139 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| FRC140 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC141 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC142 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC143 | | On 20/09/2017 | Spot Bond | 100.09221 | 16.03033 | 100.09221 | 15.99147 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.43061 | 0.00000 | 101.40900 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 112.59630 | 0.00000 | 112.53830 | | | 0.00 | 0 | 0.00 |
| FRC146 | | On 20/09/2014 | Spot Bond | 0.00000 | 101.70949 | 0.00000 | 101.68427 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.92050 | 0.00000 | 101.89213 | | | 0.00 | 0 | 0.00 |
| FRC148 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.02644 | 0.00000 | 99.99972 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 105.51453 | 0.00000 | 105.51799 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.59117 | 0.00000 | 101.56773 | | | 0.00 | 0 | 0.00 |
| FRC151 | | On 20/09/2017 | Spot Bond | 0.00000 | 98.00000 | 0.00000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC152 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.60972 | 0.00000 | 101.58600 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.46342 | 0.00000 | 101.44188 | | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.50068 | 0.00000 | 101.47800 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.98828 | 0.00000 | 101.95819 | | | 0.00 | 0 | 0.00 |
| FRC158 | | On 11/06/2014 | Spot Bond | 0.00000 | 101.39202 | 0.00000 | 101.37417 | | | 0.00 | 0 | 0.00 |
| FRC160 | | On 12/06/2014 | Spot Bond | 0.00000 | 101.37385 | 0.00000 | 101.35597 | | | 0.00 | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.47302 | 0.00000 | 101.45076 | | | 0.00 | 0 | 0.00 |
| FRC162 | | On 14/12/2018 | Spot Bond | 13.22500 | 55.32958 | 13.22500 | 55.31002 | | | 0.00 | 0 | 0.00 |
| FRC163 | | On 20/03/2018 | Spot Bond | 0.00000 | 101.38451 | 0.00000 | 101.36358 | | | 0.00 | 0 | 0.00 |
| FRC166 | | On 20/03/2018 | Spot Bond | 0.00000 | 101.38635 | 0.00000 | 101.36540 | | | 0.00 | 0 | 0.00 |
| FRC167 | | On 20/03/2018 | Spot Bond | 0.00000 | 102.06877 | 0.00000 | 102.03818 | | | 0.00 | 0 | 0.00 |
| FRC168 | | On 20/06/2018 | Spot Bond | 0.00000 | 101.45274 | 0.00000 | 101.43079 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC169 | On 31/01/2025 | Spot Bond | 3.44500 | 97.16648 | | 3.44500 | 97.12219 | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | 0.00000 | 101.51911 | | 0.00000 | 101.49615 | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | 0.00000 | 101.51911 | | 0.00000 | 101.49615 | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | 0.00000 | 102.05804 | | 0.00000 | 102.03528 | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | 0.00000 | 101.26766 | | 0.00000 | 101.24482 | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | 0.00000 | 99.52473 | | 0.00000 | 99.50222 | | | 0.00 | 0 | 0.00 |
| FRC175 | On 15/06/2016 | Spot Bond | 0.00000 | 102.93363 | | 0.00000 | 102.91674 | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | 0.00000 | 101.42693 | | 0.00000 | 101.40536 | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | 0.00000 | 101.39188 | | 0.00000 | 101.37086 | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | 100.51937 | | 0.00000 | 100.49422 | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | 101.64253 | | 0.00000 | 101.61770 | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | 100.30223 | | 0.00000 | 100.28189 | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | 100.51382 | | 0.00000 | 100.48894 | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | 100.66352 | | 0.00000 | 100.63946 | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | 101.89641 | | 0.00000 | 101.86772 | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | 101.48592 | | 0.00000 | 101.46347 | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | 101.89457 | | 0.00000 | 101.86591 | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | 101.37528 | | 0.00000 | 101.35451 | | | 0.00 | 0 | 0.00 |
| FRC187 | On 07/03/2017 | Spot Bond | 0.00000 | 100.03657 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | 101.50068 | | 0.00000 | 101.47800 | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | 101.50068 | | 0.00000 | 101.47800 | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | 0.00000 | 101.39662 | | 0.00000 | 101.37781 | | | 0.00 | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | 0.00000 | 101.08572 | | 0.00000 | 101.06589 | | | 0.00 | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | 0.00000 | 101.14859 | | 0.00000 | 101.12761 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| FRC193 | On 08/04/2016 | Spot Bond | | 0.00000 | 100.92396 | | 0.00000 | 100.90501 | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | | 0.00000 | 100.92396 | | 0.00000 | 100.90501 | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | | 0.00000 | 101.14539 | | 0.00000 | 101.12148 | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | | 0.00000 | 100.90866 | | 0.00000 | 100.88962 | | | 0.00 | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | | 0.00000 | 100.90475 | | 0.00000 | 100.88580 | | | 0.00 | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.89118 | | 0.00000 | 100.87219 | | | 0.00 | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.89373 | | 0.00000 | 100.87469 | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.85216 | | 0.00000 | 100.83088 | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.77089 | | 0.00000 | 100.75167 | | | 0.00 | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.85216 | | 0.00000 | 100.83088 | | | 0.00 | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.76764 | | 0.00000 | 100.74850 | | | 0.00 | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | | 0.00000 | 100.45531 | | 0.00000 | 100.43334 | | | 0.00 | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.10956 | | 100.00000 | 0.95117 | | | 0.00 | 10,000,000,000 | 10,000,000,000.00 |
| FRC29 | On 22/07/2014 | Spot Bond | | 0.00000 | 100.80684 | | 0.00000 | 100.78376 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | | 0.00000 | 101.59668 | | 0.00000 | 101.57316 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | | 0.00000 | 101.58746 | | 0.00000 | 101.56408 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | | 0.00000 | 101.72944 | | 0.00000 | 101.70746 | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | | 0.00000 | 101.35607 | | 0.00000 | 101.33614 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.61060 | | 0.00000 | 100.58871 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | | 3.34000 | 118.82190 | | 3.37000 | 118.52664 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | | 0.00000 | 101.61708 | | 0.00000 | 101.59326 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | | 0.00000 | 101.63374 | | 0.00000 | 101.60967 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC69 | On 31/01/2022 | Spot Bond | | 3.32000 | 118.98318 | | 3.35000 | 118.68755 | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | | 1.73000 | 123.54484 | | 1.79000 | 123.49969 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | | 3.34000 | 118.82190 | | 3.37000 | 118.52664 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | | 2.71000 | 123.19503 | | 2.77000 | 122.95265 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | | 2.78000 | 127.72787 | | 2.84000 | 127.52689 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.68771 | | 0.00000 | 100.66305 | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | | 0.00000 | 101.63758 | | 0.00000 | 101.60908 | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | | 0.00000 | 102.17260 | | 0.00000 | 102.14188 | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | | 0.00000 | 102.21127 | | 0.00000 | 102.18000 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | | 0.00000 | 101.40225 | | 0.00000 | 101.38163 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | | 0.00000 | 101.60601 | | 0.00000 | 101.58235 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | | 0.00000 | 104.60978 | | 0.00000 | 104.61862 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | | 0.00000 | 101.87988 | | 0.00000 | 101.85212 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | | 0.00000 | 101.80959 | | 0.00000 | 101.78288 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | | 0.00000 | 101.54307 | | 0.00000 | 101.51975 | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | | 0.00000 | 102.01788 | | 0.00000 | 101.98939 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | | 0.00000 | 101.54122 | | 0.00000 | 101.51793 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | | 0.00000 | 103.89933 | | 0.00000 | 103.93930 | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | | 0.00000 | 97.85049 | | 0.00000 | 97.81684 | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | | 0.00000 | 97.69726 | | 0.00000 | 97.57784 | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | | 0.00000 | 101.34611 | | 0.00000 | 101.32799 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | | 100.00000 | 9.81711 | | 100.00000 | 9.79333 | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | | 100.00000 | 16.57498 | | 100.00000 | 16.53483 | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | | 4.85000 | 144.94971 | | 4.91000 | 144.81108 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRJ14 | On 20/07/2014 | Spot Bond | | 0.00000 | 101.08756 | | 0.00000 | 101.07153 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | | 0.00000 | 101.42583 | | 0.00000 | 101.40859 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | | 0.00000 | 102.60187 | | 0.00000 | 102.58265 | | | 0.00 | 0 | 333,600,000.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | | 0.00000 | 102.43661 | | 0.00000 | 102.41636 | | | 0.00 | 0 | 2,000,000.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | | 0.00000 | 102.05718 | | 0.00000 | 101.95599 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | | 0.00000 | 101.39695 | | 0.00000 | 101.37736 | | | 0.00 | 0 | 10,000,000.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | | 0.00000 | 101.24239 | | 0.00000 | 101.22361 | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | | 0.00000 | 100.21011 | | 0.00000 | 100.19097 | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | | 0.00000 | 95.67836 | | 0.00000 | 95.51718 | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | | 2.42000 | 130.51795 | | 2.46500 | 129.38724 | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | | 0.00000 | 100.66761 | | 0.00000 | 100.64855 | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | | 10.38000 | 100.96179 | | 10.38000 | 100.93337 | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | | 10.38000 | 100.96179 | | 10.38000 | 100.93337 | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | | 0.00000 | 102.79000 | | 0.00000 | 102.79000 | | | 0.00 | 0 | 0.00 |
| FRS106 | On 22/10/2014 | Spot Bond | | 0.00000 | 100.45878 | | 0.00000 | 100.44210 | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | | 0.00000 | 100.62775 | | 0.00000 | 100.60414 | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | | 2.56000 | 105.37812 | | 2.60500 | 104.48633 | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | | 2.55000 | 203.84439 | | 2.55000 | 203.75654 | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | | 2.53000 | 105.94710 | | 2.57500 | 105.04961 | | | 0.00 | 0 | 0.00 |
| FRS111 | On 03/04/2015 | Spot Bond | | 0.00000 | 100.87481 | | 0.00000 | 100.85855 | | | 0.00 | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | | 2.58000 | 202.96905 | | 2.58000 | 202.88140 | | | 0.00 | 0 | 0.00 |
| FRS113 | On 29/04/2019 | Spot Bond | | 0.00000 | 100.70345 | | 0.00000 | 100.67793 | | | 0.00 | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | | 2.30000 | 108.22502 | | 2.00000 | 110.66757 | | | 0.00 | 0 | 1,500,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS36 | On 07/12/2023 | Spot Bond | 2.55000 | | 265.77770 | | 2.60000 | 264.66460 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.05000 | | 276.02070 | | 2.10000 | 274.85988 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.77000 | | 261.41786 | | 2.82000 | 260.32505 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.47000 | | 126.07539 | | 2.50000 | 125.76289 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | | 100.57269 | | 0.00000 | 100.55216 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 2.00000 | | 126.22273 | | 2.03000 | 125.91029 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | | 100.75333 | | 0.00000 | 100.73182 | | | 0.00 | 60,000,000 | 30,000,000.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | | 101.02858 | | 0.00000 | 101.00791 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 100.45410 | | 0.00000 | 100.43323 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.40000 | | 105.36331 | | 2.44500 | 104.34467 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 14.82879 | | 104.97509 | 14.79128 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 21.75256 | | 101.07593 | 21.69935 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 13.22034 | | 100.44759 | 13.18818 | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | 0.00000 | | 101.31683 | | 0.00000 | 101.29879 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 20.01225 | | 100.76967 | 19.96345 | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | 2.07000 | | 113.95195 | | 2.07000 | 113.90434 | | | 0.00 | 0 | 0.00 |
| FRS82 | On 21/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS85 | On 31/01/2025 | Spot Bond | 2.16000 | | 109.67204 | | 2.16000 | 109.62590 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 98.43702 | | 0.00000 | 98.43593 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.19000 | | 109.36014 | | 2.19000 | 109.31405 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 99.97807 | | 0.00000 | 99.95634 | | | 0.00 | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.25000 | | 344.45525 | | 2.30000 | 343.00901 | | | 0.00 | 0 | 0.00 |
| FRS92 | On 21/06/2014 | Spot Bond | 0.00000 | | 100.99403 | | 0.00000 | 100.97804 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| FRS93 | On 11/08/2014 | Spot Bond | 0.00000 | | 100.40211 | | 0.00000 | 100.38049 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 100.38064 | | 0.00000 | 100.36028 | | | 0.00 | 0 | 0.00 |
| FRS95 | On 11/08/2014 | Spot Bond | 0.00000 | | 100.36122 | | 0.00000 | 100.34177 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 99.99983 | | 0.00000 | 99.98030 | | | 0.00 | 0 | 0.00 |
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | | 99.96120 | | 0.00000 | 99.94181 | | | 0.00 | 0 | 0.00 |
| FRS98 | On 21/11/2017 | Spot Bond | 0.00000 | | 100.15935 | | 0.00000 | 100.13275 | | | 0.00 | 0 | 0.00 |
| FRS99 | On 09/10/2014 | Spot Bond | 0.00000 | | 101.00006 | | 0.00000 | 100.97910 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | 5.85000 | | 102.65408 | | 5.96500 | 102.60669 | | | 0.00 | 0 | 135,000,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 6.73000 | | 103.28813 | | 6.85000 | 103.17601 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.53000 | | 102.54577 | | 7.65000 | 102.27416 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 7.86000 | | 103.49639 | | 7.97000 | 103.15677 | | 1,823,520,000,000.00 | | 232,000,000 | 116,000,000.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.03000 | | 109.31627 | | 8.14000 | 108.91438 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.51500 | | 102.37321 | | 8.64500 | 101.78546 | | 2,670,304,000,000.00 | | 313,600,000 | 956,800,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 8.70500 | | 101.53501 | | 8.83500 | 100.88864 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.25500 | | 92.93081 | | 9.38500 | 92.18730 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 9.44000 | | 113.58008 | | 9.58500 | 112.54656 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 9.63000 | | 100.39935 | | 9.77500 | 99.35254 | | | 0.00 | 0 | 500,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 9.98000 | | 98.59690 | | 10.12000 | 97.48457 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.26000 | | 79.89703 | | 10.37500 | 79.01546 | | | 0.00 | 0 | 0.00 |
| FS1A1 | On 20/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS1A2 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.19836 | | 0.00000 | 101.18078 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.24475 | | 0.00000 | 101.22648 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | | 101.26329 | | 0.00000 | 101.24475 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | 101.30960 | | 0.00000 | 101.29037 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | 101.38373 | | 0.00000 | 101.36339 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | 101.43931 | | 0.00000 | 101.41814 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | 101.68003 | | 0.00000 | 101.65527 | | | 0.00 | 0 | 0.00 |
| FS2A1 | On 20/02/2015 | Spot Bond | 0.00000 | 100.11786 | | 0.00000 | 100.10075 | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | 0.00000 | 100.12409 | | 0.00000 | 100.10609 | | | 0.00 | 0 | 39,000,000.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | 100.12963 | | 0.00000 | 100.11081 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | 100.13097 | | 0.00000 | 100.11197 | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | 100.13469 | | 0.00000 | 100.11514 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.14030 | | 0.00000 | 100.11994 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.14497 | | 0.00000 | 100.12394 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.16547 | | 0.00000 | 100.14148 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | 101.22478 | | 0.00000 | 101.20450 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 0.00000 | 100.96405 | | 0.00000 | 100.94350 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 9.21000 | 101.85296 | | 9.32000 | 101.55440 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GPT29 | On 04/08/2014 | Spot Bond | 0.00000 | 100.36014 | | 0.00000 | 100.34377 | | | 0.00 | 0 | 0.00 |
| GRA311 | On 17/06/2014 | Spot Bond | 0.00000 | 99.65569 | | 0.00000 | 99.63930 | | | 0.00 | 0 | 0.00 |
| GRB95 | On 28/07/2014 | Spot Bond | 0.00000 | 98.98991 | | 0.00000 | 98.97362 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | 0.00000 | 100.59210 | | 0.00000 | 100.57329 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | 100.60495 | | 0.00000 | 100.58574 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | 100.62981 | | 0.00000 | 100.60980 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| GRH1B | On 25/10/2017 | Spot Bond | | 0.00000 | 100.66062 | | 0.00000 | 100.63964 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | | 0.00000 | 100.70335 | | 0.00000 | 100.68103 | | | 0.00 | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GRT01 | On 08/12/2014 | Spot Bond | | 0.00000 | 101.56161 | | 0.00000 | 101.54184 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | | 0.00000 | 101.02864 | | 0.00000 | 101.00917 | | | 0.00 | 159,000,000 | 20,600,000,000.00 |
| GRT03 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.82632 | | 0.00000 | 100.80656 | | | 0.00 | 4,440,000,000 | 1,530,000,000.00 |
| GRT04 | On 15/09/2016 | Spot Bond | | 0.00000 | 102.77769 | | 0.00000 | 102.75788 | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | | 0.00000 | 101.11166 | | 0.00000 | 101.09394 | | | 0.00 | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 101.52865 | | 0.00000 | 101.50900 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | | 0.00000 | 100.12549 | | 0.00000 | 100.02564 | | | 0.00 | 0 | 0.00 |
| GRX01U | On 30/06/2032 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GSIS01 | On 27/06/2014 | Spot Bond | | 0.00000 | 101.06154 | | 0.00000 | 101.04364 | | | 0.00 | 0 | 0.00 |
| GSIS02 | On 24/02/2015 | Spot Bond | | 0.00000 | 100.01655 | | 0.00000 | 99.99999 | | | 0.00 | 0 | 0.00 |
| GSIS03 | On 26/06/2015 | Spot Bond | | 100.00000 | 32.76800 | | 100.00000 | 40.89991 | | | 0.00 | 0 | 45,000,000,000.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 101.35240 | | 0.00000 | 101.33122 | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | | 0.00000 | 100.78016 | | 0.00000 | 100.75571 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 101.16550 | | 0.00000 | 101.14688 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 101.48862 | | 0.00000 | 101.46892 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 100.49227 | | 0.00000 | 100.47234 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | | 0.00000 | 100.49952 | | 0.00000 | 100.47939 | | | 0.00 | 0 | 0.00 |
| HILC12 | On 28/07/2014 | Spot Bond | | 0.00000 | 100.52559 | | 0.00000 | 100.50916 | | | 0.00 | 0 | 0.00 |
| HILC13 | On 07/08/2014 | Spot Bond | | 0.00000 | 100.31155 | | 0.00000 | 100.29515 | | | 0.00 | 0 | 0.00 |
| HM1B5U | On 19/07/2045 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|-------------------|---------------|
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2046 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.71253 | 0.00000 | 100.69219 | | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 8.01961 | 99.02916 | | 8.13723 | 98.79510 | | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.74574 | 0.00000 | 100.72445 | | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 8.37238 | 104.41639 | | 8.48990 | 104.41639 | | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.78842 | 0.00000 | 100.76590 | | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 8.82270 | 104.41639 | | 8.94009 | 104.41639 | | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.84055 | 0.00000 | 100.81653 | | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.83266 | 0.00000 | 100.81188 | | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.93455 | 0.00000 | 100.91219 | | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.96855 | 0.00000 | 100.94538 | | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | | 100.17093 | 0.00000 | 100.14939 | | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 9.89000 | 102.67513 | | 9.89000 | 102.64776 | | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 8.05500 | 111.22776 | | 8.18500 | 110.55081 | | | 11,555,703,000,000.00 | 1,434,600,000 | 5,227,300,000.00 | |
| HWAY23 | On 07/12/2023 | Spot Bond | 1.84000 | 280.46558 | | 1.89000 | 279.28403 | | | 0.00 | 0 | 29,700,000,000.00 | |
| HWAY24 | On 07/12/2024 | Spot Bond | 1.84000 | 280.46558 | | 1.90000 | 279.07141 | | | 0.00 | 0 | 2,500,000,000.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| HWAY34 | On 31/07/2034 | Spot Bond | | 9.38000 | 101.77168 | | 9.52000 | 100.51149 | | | 141,082,704,000,000.00 | 15,040,800,000 | 31,073,900,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | | 9.27500 | 102.70988 | | 9.41500 | 101.41095 | | | 0.00 | 0 | 0.00 |
| HWF01U | On 26/03/2015 | Spot Bond | | 100.00000 | 59.50848 | | 100.00000 | 59.36432 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | | 100.00000 | 15.44918 | | 100.00000 | 15.41175 | | | 0.00 | 0 | 0.00 |
| HWF03U | On 09/10/2014 | Spot Bond | | 100.00000 | 88.07475 | | 100.00000 | 87.79692 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | | 100.00000 | 41.39276 | | 100.00000 | 41.29138 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | | 100.00000 | 21.12882 | | 100.00000 | 21.07708 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | | 100.00000 | 13.65160 | | 100.00000 | 13.61853 | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | | 100.00000 | 63.05064 | | 100.00000 | 62.89451 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | 1.55000 | 116.23596 | | 1.55000 | 116.18900 | | | 672,700,000,000.00 | 434,000,000 | 68,677,300,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | | 1.80000 | 121.00603 | | 1.84500 | 119.95699 | | | 10,069,200,000,000.00 | 5,594,000,000 | 42,113,062,400.00 |
| I2046 | On 31/03/2046 | Spot Bond | | 1.96000 | 117.98132 | | 2.00000 | 116.87746 | | | 76,533,884,000,000.00 | 39,047,900,000 | 81,436,328,400.00 |
| I2050 | On 31/12/2050 | Spot Bond | | 1.99000 | 126.26798 | | 1.99000 | 126.21545 | | | 20,815,400,000,000.00 | 10,460,000,000 | 30,630,935,900.00 |
| IBC01 | On 16/03/2015 | Spot Bond | | 0.00000 | 93.85000 | | 0.00000 | 93.80000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | | 7.54000 | 104.23996 | | 7.66000 | 104.12603 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | | 0.00000 | 102.26945 | | 0.00000 | 102.25041 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | | 0.00000 | 101.51116 | | 0.00000 | 101.49120 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | | 8.04000 | 104.28470 | | 8.16000 | 104.06126 | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | | 8.11000 | 108.00432 | | 8.22000 | 107.61431 | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | | 0.00000 | 100.15166 | | 0.00000 | 100.13256 | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | | 4.70000 | 116.43156 | | 4.76000 | 116.35876 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | | 7.86000 | 103.04274 | | 7.98000 | 102.77824 | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | | 0.00000 | 100.40680 | | 0.00000 | 100.38811 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | 100.43054 | 0.00000 | 100.41077 | | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.55000 | 126.91092 | 1.61000 | 126.66399 | | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.07000 | 129.57937 | 2.10000 | 129.25856 | | | | 0.00 | 0 | 20,000,000.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | 101.45985 | 0.00000 | 101.44217 | | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | 102.35315 | 0.00000 | 102.33279 | | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.23000 | 103.03369 | 8.34000 | 102.65077 | | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | 101.80336 | 0.00000 | 101.78536 | | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | 103.06076 | 0.00000 | 103.03989 | | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 100.22755 | 0.00000 | 100.20847 | | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 8.75000 | 100.66495 | 8.86000 | 100.24188 | | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.16500 | 94.34297 | 9.29500 | 93.78788 | | | | 0.00 | 0 | 400,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 101.69720 | 0.00000 | 101.67902 | | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 8.31000 | 97.92958 | 8.42000 | 97.55891 | | | | 0.00 | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 9.21500 | 102.30868 | 9.34500 | 101.68433 | | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 100.49645 | 0.00000 | 100.47793 | | | | 0.00 | 600,000,000 | 300,000,000.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.51109 | 0.00000 | 100.49203 | | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.80000 | 101.22407 | 7.92000 | 100.96784 | | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.53000 | 101.12824 | 8.64000 | 100.72872 | | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 100.56567 | 0.00000 | 100.54456 | | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 100.25819 | 0.00000 | 100.23967 | | | | 0.00 | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 7.88000 | 103.94155 | 7.99000 | 103.65247 | | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.49000 | 105.25095 | 8.60000 | 104.79917 | | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.56500 | 107.08137 | 9.69500 | 106.22287 | | | | 0.00 | 0 | 0.00 |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | 101.06361 | 0.00000 | 101.04489 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | 100.60848 | 0.00000 | 100.59002 | | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00413 | 100.00000 | 0.00412 | | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 100.64079 | 0.00000 | 100.62249 | | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 100.66932 | 0.00000 | 100.65019 | | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 8.82500 | 98.44898 | 8.95500 | 97.81118 | | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 100.51406 | 5.00000 | 100.50050 | | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 100.51406 | 5.00000 | 100.50050 | | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 101.59510 | 5.00000 | 101.58124 | | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 100.51406 | 5.00000 | 100.50050 | | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 100.79959 | 4.00000 | 100.78874 | | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 0.00000 | 102.11435 | 0.00000 | 102.08870 | | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 0.00000 | 102.03992 | 0.00000 | 102.01486 | | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 0.00000 | 101.43666 | 0.00000 | 101.41077 | | | | 0.00 | 0 | 0.00 |
| IF422U | On 27/05/2014 | Spot Bond | 100.00000 | 81.16500 | 100.00000 | 99.72677 | | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 107.39956 | 9.20000 | 107.37318 | | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 101.23441 | 0.00000 | 101.21267 | | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 101.23441 | 0.00000 | 101.21267 | | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 100.18193 | 0.00000 | 100.15904 | | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 8.72692 | 100.00000 | 8.70578 | | | | 0.00 | 0 | 0.00 |
| IN01Q | On 23/07/2014 | Spot Bond | 0.00000 | 100.62020 | 0.00000 | 100.60196 | | | | 0.00 | 0 | 0.00 |
| IN02Q | On 05/08/2014 | Spot Bond | 0.00000 | 100.39102 | 0.00000 | 100.37290 | | | | 0.00 | 0 | 0.00 |
| IN03Q | On 12/08/2014 | Spot Bond | 0.00000 | 100.26843 | 0.00000 | 100.25036 | | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 9.54000 | 101.25780 | 9.66000 | 101.14144 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN04Q | On 26/08/2014 | Spot Bond | 0.00000 | 100.01799 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IN06H | On 10/09/2014 | Spot Bond | 0.00000 | 101.31888 | | 0.00000 | 101.30151 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 99.86639 | | 0.00000 | 99.84043 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 8.82220 | | 100.00000 | 8.80083 | | | 0.00 | 0 | 0.00 |
| IN246U | On 12/06/2014 | Spot Bond | 100.00000 | 95.80052 | | 100.00000 | 95.54974 | | | 0.00 | 0 | 0.00 |
| IN248U | On 26/06/2014 | Spot Bond | 100.00000 | 95.14256 | | 100.00000 | 94.90231 | | | 0.00 | 0 | 0.00 |
| IN249U | On 10/07/2014 | Spot Bond | 100.00000 | 89.24205 | | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| IN423U | On 03/06/2014 | Spot Bond | 100.00000 | 99.55449 | | 100.00000 | 99.28759 | | | 0.00 | 0 | 0.00 |
| IN424U | On 10/06/2014 | Spot Bond | 100.00000 | 97.72658 | | 100.00000 | 97.46941 | | | 0.00 | 0 | 0.00 |
| IN427U | On 01/07/2014 | Spot Bond | 100.00000 | 96.12404 | | 100.00000 | 96.79559 | | | 0.00 | 0 | 0.00 |
| IN428U | On 08/07/2014 | Spot Bond | 100.00000 | 92.53090 | | 100.00000 | 91.85549 | | | 0.00 | 0 | 0.00 |
| IN429U | On 15/07/2014 | Spot Bond | 100.00000 | 88.00141 | | 100.00000 | 87.39029 | | | 0.00 | 0 | 0.00 |
| IN430U | On 22/07/2014 | Spot Bond | 100.00000 | 83.90150 | | 100.00000 | 83.34586 | | | 0.00 | 0 | 0.00 |
| IN431U | On 29/07/2014 | Spot Bond | 100.00000 | 98.36066 | | 100.00000 | 97.56098 | | | 0.00 | 0 | 0.00 |
| IN432U | On 05/08/2014 | Spot Bond | 100.00000 | 94.41279 | | 100.00000 | 93.68654 | | | 0.00 | 0 | 0.00 |
| IN433U | On 12/08/2014 | Spot Bond | 100.00000 | 89.55883 | | 100.00000 | 88.90511 | | | 0.00 | 0 | 0.00 |
| IN434U | On 19/08/2014 | Spot Bond | 100.00000 | 85.17483 | | 100.00000 | 84.58333 | | | 0.00 | 0 | 0.00 |
| INA422 | On 27/05/2014 | Spot Bond | 5.90000 | 99.91924 | | 5.90000 | 99.90311 | | | 0.00 | 0 | 0.00 |
| INA424 | On 10/06/2014 | Spot Bond | 5.90000 | 99.69382 | | 5.90000 | 99.67775 | | | 0.00 | 0 | 0.00 |
| INA426 | On 24/06/2014 | Spot Bond | 5.90000 | 99.46941 | | 5.90000 | 99.45341 | | | 0.00 | 0 | 0.00 |
| INA427 | On 01/07/2014 | Spot Bond | 6.00000 | 99.34676 | | 6.00000 | 99.33054 | | | 0.00 | 0 | 0.00 |
| INA428 | On 08/07/2014 | Spot Bond | 6.00000 | 99.23332 | | 6.00000 | 99.21714 | | | 0.00 | 0 | 0.00 |
| INA430 | On 22/07/2014 | Spot Bond | 6.00000 | 99.00722 | | 6.00000 | 98.99110 | | | 0.00 | 0 | 0.00 |
| INA432 | On 05/08/2014 | Spot Bond | 6.10000 | 98.76209 | | 6.10000 | 98.74579 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA433 | On 12/08/2014 | Spot Bond | 6.10000 | | 98.64812 | | 6.10000 | 98.63185 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | | 101.39682 | | 0.00000 | 101.37218 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 11.01772 | | 102.85070 | | 11.11861 | 102.72553 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 11.01772 | | 101.69784 | | 11.11861 | 101.57407 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | | 101.45686 | | 0.00000 | 101.43403 | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 0.00000 | | 102.18750 | | 0.00000 | 102.15953 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | | 101.42761 | | 0.00000 | 101.40524 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | | 100.94823 | | 6.50000 | 100.93059 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | | 101.56517 | | 0.00000 | 101.54152 | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | 0.00000 | | 101.07922 | | 0.00000 | 101.06023 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | | 97.40822 | | 0.00000 | 97.40822 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | | 101.42421 | | 0.00000 | 101.40443 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | | 100.77875 | | 0.00000 | 100.76021 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | 0.00000 | | 101.41056 | | 0.00000 | 101.38792 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | 0.00000 | | 100.97981 | | 0.00000 | 100.96023 | | | 0.00 | 0 | 0.00 |
| ING233 | On 25/06/2014 | Spot Bond | 0.00000 | | 102.94589 | | 0.00000 | 102.93014 | | | 0.00 | 0 | 0.00 |
| ING234 | On 28/05/2014 | Spot Bond | 0.00000 | | 102.88493 | | 0.00000 | 102.86890 | | | 0.00 | 0 | 0.00 |
| ING235 | On 20/12/2014 | Spot Bond | 0.00000 | | 101.15003 | | 0.00000 | 101.13265 | | | 0.00 | 0 | 0.00 |
| ING236 | On 20/12/2014 | Spot Bond | 0.00000 | | 101.14079 | | 0.00000 | 101.12354 | | | 0.00 | 0 | 0.00 |
| ING237 | On 09/06/2014 | Spot Bond | 0.00000 | | 101.28207 | | 0.00000 | 101.26519 | | | 0.00 | 0 | 0.00 |
| ING239 | On 15/07/2014 | Spot Bond | 0.00000 | | 100.68951 | | 0.00000 | 100.67269 | | | 0.00 | 0 | 0.00 |
| ING241 | On 03/02/2015 | Spot Bond | 0.00000 | | 100.37204 | | 0.00000 | 100.35478 | | | 0.00 | 0 | 0.00 |
| ING242 | On 10/02/2015 | Spot Bond | 0.00000 | | 100.25551 | | 0.00000 | 100.23829 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ING243 | On 18/02/2015 | Spot Bond | 0.00000 | 100.13975 | | 0.00000 | 100.12213 | | | 0.00 | 0 | 0.00 |
| ING244 | On 18/02/2015 | Spot Bond | 0.00000 | 100.13813 | | 0.00000 | 100.12071 | | | 0.00 | 0 | 0.00 |
| ING245 | On 28/08/2014 | Spot Bond | 0.00000 | 99.98295 | | 0.00000 | 99.96591 | | | 0.00 | 0 | 0.00 |
| ING247 | On 17/09/2014 | Spot Bond | 0.00000 | 101.15253 | | 0.00000 | 101.13630 | | | 0.00 | 0 | 0.00 |
| ING251 | On 12/04/2015 | Spot Bond | 0.00000 | 100.72373 | | 0.00000 | 100.70649 | | | 0.00 | 0 | 0.00 |
| ING252 | On 20/06/2014 | Spot Bond | 0.00000 | 100.32767 | | 0.00000 | 100.31042 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | 0.00000 | 101.48270 | | 0.00000 | 101.45598 | | | 0.00 | 0 | 0.00 |
| INGR02 | On 28/11/2014 | Spot Bond | 0.00000 | 99.98417 | | 0.00000 | 99.96831 | | | 0.00 | 0 | 0.00 |
| INGR04 | On 08/05/2015 | Spot Bond | 0.00000 | 100.36699 | | 0.00000 | 100.34767 | | | 0.00 | 0 | 0.00 |
| INGR05 | On 07/11/2014 | Spot Bond | 0.00000 | 97.16482 | | 0.00000 | 97.14753 | | | 0.00 | 0 | 0.00 |
| IP269U | On 18/06/2014 | Spot Bond | 100.00000 | 94.31525 | | 100.00000 | 94.07216 | | | 0.00 | 0 | 0.00 |
| IP270U | On 10/07/2014 | Spot Bond | 100.00000 | 89.24205 | | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| IPC02U | On 04/07/2014 | Spot Bond | 100.00000 | 90.57072 | | 100.00000 | 90.34653 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | 0.00000 | 100.84047 | | 0.00000 | 100.82086 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | 0.00000 | 100.85791 | | 0.00000 | 100.83789 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 0.00000 | 100.86958 | | 0.00000 | 100.84928 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 8.55000 | 101.66760 | | 8.67000 | 101.34256 | | | 0.00 | 0 | 0.00 |
| IPFC01 | On 15/07/2014 | Spot Bond | 0.00000 | 100.69271 | | 0.00000 | 100.67622 | | | 0.00 | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | 9.37500 | 100.14914 | | 9.50500 | 99.47163 | | | 0.00 | 0 | 1,000,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | 101.57837 | | 0.00000 | 101.55764 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 8.71000 | 104.61352 | | 8.82000 | 104.27078 | | | 1,379,664,000,000.00 | 158,400,000 | 79,900,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | 100.98802 | | 0.00000 | 100.96817 | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | 100.96374 | | 0.00000 | 100.94319 | | | 0.00 | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | 100.45255 | | 0.00000 | 100.43113 | | | 0.00 | 10,000,000,000 | 6,000,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV012 | | On 26/11/2014 | Spot Bond | 0.00000 | 100.02312 | | 0.00000 | 99.99976 | | | 0.00 | 0 | 0.00 |
| IV013 | | On 22/06/2015 | Spot Bond | 0.00000 | 101.48343 | | 0.00000 | 101.46018 | | | 0.00 | 0 | 0.00 |
| IV014 | | On 22/06/2015 | Spot Bond | 8.72000 | 106.33446 | | 8.84000 | 106.18724 | | | 0.00 | 0 | 0.00 |
| IV015 | | On 20/09/2022 | Spot Bond | 0.00000 | 103.41935 | | 0.00000 | 103.39478 | | | 0.00 | 0 | 0.00 |
| IV016 | | On 06/12/2021 | Spot Bond | 0.00000 | 99.77622 | | 0.00000 | 101.88035 | | | 0.00 | 0 | 0.00 |
| IV017 | | On 31/01/2022 | Spot Bond | 3.16000 | 120.28254 | | 3.19000 | 119.98380 | | | 0.00 | 0 | 0.00 |
| IV019 | | On 31/03/2028 | Spot Bond | 3.58000 | 136.46781 | | 3.63000 | 135.63634 | | | 0.00 | 0 | 0.00 |
| IV022 | | On 02/04/2022 | Spot Bond | 0.00000 | 101.23499 | | 0.00000 | 101.21242 | | | 0.00 | 0 | 0.00 |
| IV023 | | On 11/07/2022 | Spot Bond | 0.00000 | 101.03688 | | 0.00000 | 101.01427 | | | 0.00 | 0 | 0.00 |
| IV024 | | On 27/07/2022 | Spot Bond | 0.00000 | 100.92087 | | 0.00000 | 100.89742 | | | 0.00 | 0 | 0.00 |
| IV025 | | On 12/09/2019 | Spot Bond | 0.00000 | 101.71609 | | 0.00000 | 101.69364 | | | 0.00 | 0 | 0.00 |
| IV026 | | On 27/09/2024 | Spot Bond | 0.00000 | 101.36284 | | 0.00000 | 101.34041 | | | 0.00 | 0 | 0.00 |
| IV030 | | On 31/01/2025 | Spot Bond | 3.55000 | 96.21806 | | 3.55000 | 96.17394 | | | 0.00 | 0 | 0.00 |
| IV030A | | On 31/01/2025 | Spot Bond | 3.55000 | 101.62722 | | 3.55000 | 101.58062 | | | 0.00 | 0 | 0.00 |
| IV031 | | On 11/03/2025 | Spot Bond | 0.00000 | 101.83345 | | 0.00000 | 101.80978 | | | 0.00 | 0 | 0.00 |
| IV032 | | On 14/08/2023 | Spot Bond | 0.00000 | 100.31128 | | 0.00000 | 100.28721 | | | 0.00 | 0 | 0.00 |
| IV04Q | | On 10/09/2014 | Spot Bond | 0.00000 | 101.31888 | | 0.00000 | 101.30151 | | | 0.00 | 0 | 0.00 |
| IV08 | | On 30/04/2018 | Spot Bond | 10.32000 | 111.78717 | | 10.43000 | 111.38549 | | | 0.00 | 0 | 0.00 |
| IV09 | | On 30/04/2018 | Spot Bond | 0.00000 | 100.70047 | | 0.00000 | 100.67435 | | | 0.00 | 0 | 0.00 |
| IV19A | | On 31/03/2028 | Spot Bond | 3.58000 | 136.46781 | | 3.63000 | 135.63634 | | | 0.00 | 0 | 0.00 |
| IV422U | | On 29/05/2014 | Spot Bond | 100.00000 | 99.45504 | | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| IV424U | | On 12/06/2014 | Spot Bond | 100.00000 | 97.21359 | | 100.00000 | 96.95910 | | | 0.00 | 0 | 0.00 |
| IV427U | | On 03/07/2014 | Spot Bond | 100.00000 | 96.06049 | | 100.00000 | 95.33275 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV428U | On 10/07/2014 | Spot Bond | 100.00000 | | 91.18987 | 100.00000 | 90.53383 | | | | 0.00 | 0 | 0.00 |
| IV429U | On 17/07/2014 | Spot Bond | 100.00000 | | 86.79466 | 100.00000 | 86.20017 | | | | 0.00 | 0 | 0.00 |
| IV430U | On 24/07/2014 | Spot Bond | 100.00000 | | 82.79753 | 100.00000 | 82.25637 | | | | 0.00 | 0 | 0.00 |
| IV432U | On 07/08/2014 | Spot Bond | 100.00000 | | 92.97138 | 100.00000 | 92.26705 | | | | 0.00 | 0 | 0.00 |
| IV433U | On 14/08/2014 | Spot Bond | 100.00000 | | 88.26087 | 100.00000 | 87.62590 | | | | 0.00 | 0 | 0.00 |
| IVA01A | On 28/08/2014 | Spot Bond | 0.00000 | | 99.98294 | 0.00000 | 99.96585 | | | | 0.00 | 0 | 0.00 |
| IVA02A | On 17/10/2014 | Spot Bond | 0.00000 | | 100.71130 | 0.00000 | 100.69358 | | | | 0.00 | 0 | 0.00 |
| IVA03A | On 17/11/2014 | Spot Bond | 0.00000 | | 100.13826 | 0.00000 | 100.12096 | | | | 0.00 | 0 | 0.00 |
| IVA422 | On 29/05/2014 | Spot Bond | 5.90000 | | 99.88698 | 5.90000 | 99.87085 | | | | 0.00 | 0 | 0.00 |
| IVA424 | On 12/06/2014 | Spot Bond | 5.90000 | | 99.66170 | 5.90000 | 99.64564 | | | | 0.00 | 0 | 0.00 |
| IVA427 | On 03/07/2014 | Spot Bond | 6.00000 | | 99.31432 | 6.00000 | 99.29811 | | | | 0.00 | 0 | 0.00 |
| IVA428 | On 10/07/2014 | Spot Bond | 6.00000 | | 99.20096 | 6.00000 | 99.18478 | | | | 0.00 | 0 | 0.00 |
| IVA429 | On 17/07/2014 | Spot Bond | 6.00000 | | 99.08785 | 6.00000 | 99.07171 | | | | 0.00 | 0 | 0.00 |
| IVA432 | On 07/08/2014 | Spot Bond | 6.10000 | | 98.72950 | 6.10000 | 98.71321 | | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.31922 | 0.00000 | 100.29774 | | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 100.56533 | 0.00000 | 100.54507 | | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 101.00087 | 0.00000 | 100.98218 | | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.99740 | 0.00000 | 100.97853 | | | | 0.00 | 0 | 0.00 |
| IVC012 | On 09/08/2014 | Spot Bond | 0.00000 | | 100.30934 | 0.00000 | 100.29184 | | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.12916 | 0.00000 | 100.11043 | | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.02713 | 0.00000 | 100.07947 | | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 99.88764 | 0.00000 | 99.86878 | | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.85800 | 0.00000 | 100.83798 | | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.86384 | 0.00000 | 100.84368 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IVC019 | On 12/07/2017 | Spot Bond | | 0.00000 | 100.87551 | | 0.00000 | 100.85508 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | | 0.00000 | 100.82297 | | 0.00000 | 100.80377 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | | 0.00000 | 100.70779 | | 0.00000 | 100.68758 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | | 0.00000 | 100.56098 | | 0.00000 | 100.54085 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | | 0.00000 | 101.38594 | | 0.00000 | 101.36587 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | | 0.00000 | 100.23400 | | 0.00000 | 100.21438 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | | 0.00000 | 100.01682 | | 0.00000 | 99.99991 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | | 0.00000 | 100.01664 | | 0.00000 | 99.99992 | | | 0.00 | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | | 0.00000 | 101.10398 | | 0.00000 | 101.08343 | | | 0.00 | 0 | 0.00 |
| IVC028 | On 09/04/2015 | Spot Bond | | 0.00000 | 100.84359 | | 0.00000 | 100.82593 | | | 0.00 | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | | 0.00000 | 100.63976 | | 0.00000 | 100.62035 | | | 0.00 | 0 | 0.00 |
| IVC030 | On 29/04/2015 | Spot Bond | | 0.00000 | 100.50039 | | 0.00000 | 100.48244 | | | 0.00 | 0 | 0.00 |
| IVF57U | On 12/02/2015 | Spot Bond | 100.00000 | | 56.18416 | 100.00000 | 56.04805 | | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | | 0.00000 | 100.56119 | | 0.00000 | 100.54029 | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | | 59.15468 | 100.00000 | 59.00981 | | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | | 0.00000 | 101.37199 | | 0.00000 | 101.35190 | | | 0.00 | 0 | 100,000,000.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | | 21.27895 | 100.00000 | 21.22740 | | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | | 0.00000 | 100.89222 | | 0.00000 | 100.87088 | | | 0.00 | 0 | 0.00 |
| JDG07U | On 14/11/2014 | Spot Bond | 100.00000 | | 82.32662 | 100.00000 | 82.14286 | | | | 0.00 | 0 | 0.00 |
| JDG08U | On 28/11/2014 | Spot Bond | 100.00000 | | 66.06328 | 100.00000 | 65.89785 | | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | 100.00000 | | 58.09256 | 100.00000 | 57.95029 | | | | 0.00 | 0 | 0.00 |
| JDG10U | On 29/01/2015 | Spot Bond | 100.00000 | | 66.92554 | 100.00000 | 66.79857 | | | | 0.00 | 0 | 0.00 |
| JDG11U | On 04/02/2015 | Spot Bond | 100.00000 | | 57.58169 | 100.00000 | 57.44220 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| JDG12U | On 18/03/2015 | Spot Bond | 100.00000 | | 64.79486 | | 100.00000 | 64.63789 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | 100.00000 | | 80.93842 | | 100.00000 | 80.70175 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 101.95362 | | 0.00000 | 101.93028 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 100.61814 | | 0.00000 | 100.59324 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.41000 | | 141.47213 | | 8.55500 | 139.97325 | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | | 101.60046 | | 0.00000 | 101.58222 | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | | 101.32443 | | 0.00000 | 101.30527 | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | | 99.98097 | | 0.00000 | 99.96211 | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | | 100.01668 | | 0.00000 | 101.72769 | | | 0.00 | 600,000,000 | 800,000,000.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.54241 | | 0.00000 | 100.52217 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 8.81000 | | 99.02915 | | 8.92000 | 98.70927 | | | 3,756,584,000,000.00 | 426,400,000 | 253,200,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 8.96000 | | 96.88805 | | 9.07000 | 96.52259 | | | 0.00 | 0 | 20,000,000.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.31500 | | 101.86061 | | 9.44500 | 101.23608 | | | 704,214,000,000.00 | 75,600,000 | 38,400,000.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | | 102.20443 | | 0.00000 | 102.17501 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 10.54000 | | 105.06155 | | 10.66000 | 104.86419 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | | 102.40872 | | 0.00000 | 102.37651 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.14044 | | 0.00000 | 100.12036 | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.14970 | | 0.00000 | 100.12828 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.16077 | | 0.00000 | 100.13777 | | | 0.00 | 0 | 0.00 |
| MAQ041 | On 09/10/2014 | Spot Bond | 0.00000 | | 100.79553 | | 0.00000 | 100.77848 | | | 0.00 | 0 | 0.00 |
| MAQ048 | On 06/06/2014 | Spot Bond | 0.00000 | | 99.83725 | | 0.00000 | 99.82101 | | | 0.00 | 0 | 0.00 |
| MAQ049 | On 06/06/2014 | Spot Bond | 0.00000 | | 99.84070 | | 0.00000 | 99.82477 | | | 0.00 | 0 | 0.00 |
| MAQ050 | On 02/07/2014 | Spot Bond | 0.00000 | | 98.71989 | | 0.00000 | 98.71669 | | | 0.00 | 0 | 0.00 |
| MAQ051 | On 09/10/2014 | Spot Bond | 0.00000 | | 97.65588 | | 0.00000 | 97.63852 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MAQ052 | On 25/07/2014 | Spot Bond | | 0.00000 | 99.05012 | | 0.00000 | 99.03402 | | | 0.00 | 0 | 0.00 |
| MAQ053 | On 22/08/2014 | Spot Bond | | 100.00000 | 99.82111 | | 100.00000 | 99.64286 | | | 0.00 | 0 | 0.00 |
| MAQ08U | On 11/12/2014 | Spot Bond | | 100.00000 | 68.65964 | | 100.00000 | 68.52938 | | | 0.00 | 0 | 0.00 |
| MAQ09U | On 14/11/2014 | Spot Bond | | 100.00000 | 82.32662 | | 100.00000 | 82.14286 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | | 0.00000 | 101.52420 | | 0.00000 | 101.50662 | | | 0.00 | 0 | 0.00 |
| MAQ12U | On 12/12/2014 | Spot Bond | | 100.00000 | 61.56389 | | 100.00000 | 61.41475 | | | 0.00 | 0 | 0.00 |
| MAQ21U | On 29/07/2014 | Spot Bond | | 100.00000 | 98.36066 | | 100.00000 | 97.56098 | | | 0.00 | 0 | 0.00 |
| MAQ22U | On 09/06/2014 | Spot Bond | | 100.00000 | 96.56085 | | 100.00000 | 96.30607 | | | 0.00 | 0 | 0.00 |
| MAQ23U | On 19/06/2014 | Spot Bond | | 100.00000 | 94.07216 | | 100.00000 | 93.83033 | | | 0.00 | 0 | 0.00 |
| MBF025 | On 26/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | | 0.00000 | 101.05876 | | 0.00000 | 101.04093 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.77171 | | 0.00000 | 100.75290 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | | 0.00000 | 101.64873 | | 0.00000 | 101.63074 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | | 0.00000 | 102.10979 | | 0.00000 | 102.08946 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | | 0.00000 | 101.40819 | | 0.00000 | 101.38994 | | | 0.00 | 0 | 5,000,000,000.00 |
| MBF034 | On 10/09/2014 | Spot Bond | | 0.00000 | 101.32272 | | 0.00000 | 101.30603 | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 101.72338 | | 0.00000 | 101.70530 | | | 0.00 | 0 | 0.00 |
| MBF036 | On 11/11/2014 | Spot Bond | | 0.00000 | 100.25505 | | 0.00000 | 100.23791 | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | | 0.00000 | 100.36432 | | 0.00000 | 100.34584 | | | 0.00 | 0 | 0.00 |
| MBF038 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.71802 | | 0.00000 | 100.70086 | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.77176 | | 0.00000 | 100.75343 | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | | 100.00000 | 95.50173 | | 100.00000 | 95.17241 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | | 100.00000 | 56.49030 | | 100.00000 | 56.35346 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------------|------------------|---------------|
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | 24.61231 | 100.00000 | 24.55268 | | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | 60.08864 | 100.00000 | 59.94307 | | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 8.67000 | 102.42507 | 8.78000 | 101.96744 | | | 376,278,000,000.00 | 43,400,000 | 151,700,000.00 | |
| MBSA02 | On 15/04/2019 | Spot Bond | 8.56000 | 102.35966 | 8.67000 | 101.90159 | | | 0.00 | 0 | 0.00 | |
| MCB3M | On 13/12/2014 | Spot Bond | 0.00000 | 101.60112 | 0.00000 | 101.57990 | | | 0.00 | 0 | 0.00 | |
| MCB5M | On 13/12/2014 | Spot Bond | 0.00000 | 101.48858 | 0.00000 | 101.46888 | | | 0.00 | 0 | 0.00 | |
| MCB6M | On 13/01/2015 | Spot Bond | 0.00000 | 100.79954 | 0.00000 | 100.78088 | | | 0.00 | 0 | 0.00 | |
| MEFSA1 | On 05/10/2014 | Spot Bond | 0.00000 | 100.90933 | 0.00000 | 100.89033 | | | 0.00 | 0 | 0.00 | |
| MEFSA2 | On 05/10/2014 | Spot Bond | 0.00000 | 100.91584 | 0.00000 | 100.89671 | | | 0.00 | 0 | 0.00 | |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | 100.94840 | 0.00000 | 100.92860 | | | 0.00 | 0 | 0.00 | |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | 102.58874 | 0.00000 | 102.56783 | | | 0.00 | 0 | 0.00 | |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | 102.72175 | 0.00000 | 102.69986 | | | 0.00 | 0 | 0.00 | |
| MEFSB3 | On 05/10/2016 | Spot Bond | 8.04500 | 102.35293 | 8.15500 | 102.09701 | | | 0.00 | 0 | 0.00 | |
| MEFSB4 | On 05/01/2019 | Spot Bond | 8.74000 | 105.88312 | 8.85000 | 105.44307 | | | 0.00 | 0 | 0.00 | |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.50000 | 106.62560 | 9.63000 | 105.89576 | | | 0.00 | 0 | 0.00 | |
| MET01 | On 15/12/2014 | Spot Bond | 6.50500 | 105.60082 | 6.62000 | 105.51959 | | | 0.00 | 0 | 0.00 | |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | 101.25400 | 0.00000 | 101.23559 | | | 0.00 | 0 | 0.00 | |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | 101.30035 | 0.00000 | 101.28125 | | | 0.00 | 0 | 0.00 | |
| MFS1B | On 20/09/2019 | Spot Bond | 9.51500 | 104.92678 | 9.64500 | 104.35412 | | | 0.00 | 0 | 0.00 | |
| MGL01 | On 15/09/2015 | Spot Bond | 7.55500 | 102.81824 | 7.67500 | 102.64975 | | | 0.00 | 0 | 4,770,000,000.00 | |
| MIL01 | On 31/05/2015 | Spot Bond | 0.00000 | 99.94252 | 0.00000 | 99.92325 | | | 0.00 | 0 | 0.00 | |
| MIL02 | On 31/05/2017 | Spot Bond | 8.97000 | 99.42675 | 9.08000 | 99.11922 | | | 0.00 | 0 | 0.00 | |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | 101.40014 | 0.00000 | 101.38049 | | | 0.00 | 0 | 0.00 | |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.37500 | 105.32980 | 9.50500 | 104.64824 | | | 0.00 | 0 | 400,000,000.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | | 10.37893 | 100.00000 | 10.35379 | | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | 0.00000 | | 99.94493 | 0.00000 | 99.92646 | | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.67000 | | 99.42757 | 8.78000 | 99.11945 | | | | 0.00 | 0 | 90,000,000.00 |
| MTN02 | On 13/07/2014 | Spot Bond | 5.99000 | | 104.29059 | 6.10500 | 104.25797 | | | 95,840,000,000.00 | | 16,000,000 | 18,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 7.64000 | | 105.27641 | 7.76000 | 105.12487 | | | | 0.00 | 0 | 90,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 8.61000 | | 107.82318 | 8.72000 | 107.49431 | | | 1,508,472,000,000.00 | | 175,200,000 | 117,600,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | | 6.07651 | 100.89771 | 6.06168 | | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | | 6.15811 | 100.61875 | 6.14311 | | | | 0.00 | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| N4A308 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| N4A311 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| N4A405 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| N4A408 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.24850 | 0.00000 | 100.22930 | | | | 0.00 | 0 | 0.00 |
| N4A411 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.25197 | 0.00000 | 100.23249 | | | | 0.00 | 0 | 0.00 |
| N4A502 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.25355 | 0.00000 | 100.23394 | | | | 0.00 | 0 | 0.00 |
| N4B508 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.27475 | 0.00000 | 100.25352 | | | | 0.00 | 0 | 0.00 |
| N4C508 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.29922 | 0.00000 | 100.27610 | | | | 0.00 | 0 | 0.00 |
| N4D68U | On 14/08/2020 | Spot Bond | 100.00000 | | 0.38989 | 100.00000 | 0.38895 | | | | 0.00 | 0 | 0.00 |
| N4E68U | On 14/08/2020 | Spot Bond | 100.00000 | | 0.38989 | 100.00000 | 0.38895 | | | | 0.00 | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | 8.93000 | | 96.25025 | 9.06000 | 95.48860 | | | | 0.00 | 0 | 2,000,000,000.00 |
| NBK10A | On 25/07/2016 | Spot Bond | 7.49000 | | 101.17614 | 7.61000 | 100.92158 | | | | 0.00 | 0 | 0.00 |
| NBK11A | On 28/11/2020 | Spot Bond | 9.03500 | | 99.41956 | 9.16500 | 98.77089 | | | 361,400,000,000.00 | | 40,000,000 | 28,900,000.00 |
| NBK11B | On 27/10/2014 | Spot Bond | 0.00000 | | 100.78864 | 0.00000 | 100.77191 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| NBK12A | On 19/03/2021 | Spot Bond | 8.82500 | 104.53201 | | 8.95500 | 103.84296 | | | 0.00 | 0 | 0.00 |
| NBK12B | On 20/02/2015 | Spot Bond | 0.00000 | 100.20136 | | 0.00000 | 100.18273 | | | 0.00 | 0 | 0.00 |
| NBK13A | On 19/03/2024 | Spot Bond | 9.26500 | 104.75378 | | 9.39500 | 103.88963 | | | 0.00 | 0 | 0.00 |
| NBK13B | On 21/02/2017 | Spot Bond | 0.00000 | 101.47274 | | 0.00000 | 101.37367 | | | 0.00 | 0 | 5,500,000.00 |
| NBK14B | On 27/08/2015 | Spot Bond | 0.00000 | 100.29750 | | 0.00000 | 100.28058 | | | 0.00 | 0 | 0.00 |
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | 101.17465 | | 0.00000 | 101.15547 | | | 0.00 | 0 | 0.00 |
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | 100.57691 | | 0.00000 | 100.55886 | | | 0.00 | 0 | 0.00 |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | 100.15418 | | 0.00000 | 100.13739 | | | 0.00 | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | 101.23263 | | 0.00000 | 101.21426 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.24000 | 106.11264 | | 7.36000 | 105.94090 | | | 144,800,000,000.00 | 20,000,000 | 690,000,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | 103.21335 | | 0.00000 | 103.19400 | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.57000 | 114.20344 | | 8.68000 | 113.68484 | | | 0.00 | 0 | 2,000,600,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.58500 | 35.04302 | | 10.73000 | 34.55806 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.64000 | 102.72535 | | 7.76000 | 102.60040 | | | 183,360,000,000.00 | 24,000,000 | 962,000,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | 100.72200 | | 0.00000 | 100.70139 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 100.75977 | | 0.00000 | 100.73806 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.99000 | 103.91486 | | 8.11000 | 103.68949 | | | 0.00 | 0 | 300,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 101.22174 | | 0.00000 | 101.20264 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On 17/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 0.00000 | 100.01989 | | 0.00000 | 99.99988 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | 101.24983 | | 0.00000 | 101.22782 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN55 | On 07/04/2015 | Spot Bond | | 0.00000 | 101.05994 | | 0.00000 | 101.03864 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.89242 | | 0.00000 | 100.87108 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | | 0.00000 | 99.88121 | | 0.00000 | 99.86127 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | | 0.00000 | 89.79965 | | 0.00000 | 89.78117 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | | 0.00000 | 99.88754 | | 0.00000 | 99.86867 | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | | 0.00000 | 100.65052 | | 0.00000 | 100.63015 | | | 0.00 | 0 | 0.00 |
| NCLN65 | On 25/01/2016 | Spot Bond | | 0.00000 | 100.70676 | | 0.00000 | 100.68461 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | | 0.00000 | 100.57229 | | 0.00000 | 100.55175 | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | | 0.00000 | 100.94541 | | 0.00000 | 100.92333 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | | 0.00000 | 86.03209 | | 0.00000 | 86.01298 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | | 0.00000 | 101.35559 | | 0.00000 | 101.33753 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | | 0.00000 | 100.25275 | | 0.00000 | 100.23156 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | | 0.00000 | 101.36057 | | 0.00000 | 101.34057 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | | 0.00000 | 101.28643 | | 0.00000 | 101.26754 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | | 0.00000 | 100.98693 | | 0.00000 | 100.96625 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | | 0.00000 | 101.24099 | | 0.00000 | 101.22278 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | | 0.00000 | 101.22947 | | 0.00000 | 101.21088 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | | 0.00000 | 101.22854 | | 0.00000 | 101.20997 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | | 0.00000 | 100.51176 | | 0.00000 | 100.49266 | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | | 0.00000 | 101.42693 | | 0.00000 | 101.40536 | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | | 9.75500 | 107.46360 | | 9.90000 | 106.50309 | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | | 0.00000 | 101.41770 | | 0.00000 | 101.39629 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NCLN85 | On 20/03/2024 | Spot Bond | 9.79000 | 106.28122 | | 9.93500 | 105.30158 | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | 101.42693 | | 0.00000 | 101.40536 | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | 101.27562 | | 0.00000 | 101.25635 | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | 99.80913 | | 0.00000 | 101.56463 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 8.49000 | 104.49422 | | 8.61000 | 104.32200 | | | 0.00 | 0 | 0.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | 100.73322 | | 0.00000 | 100.70995 | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | 99.97713 | | 0.00000 | 99.95427 | | | 0.00 | 700,000,000 | 350,000,000.00 |
| NED15 | On 08/04/2024 | Spot Bond | 9.95000 | 104.61350 | | 10.06000 | 103.89125 | | | 0.00 | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | 101.09383 | | 0.00000 | 101.07092 | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.84792 | | 0.00000 | 100.83089 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 12.06000 | 110.40091 | | 12.17000 | 109.96993 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 109.90558 | | 0.00000 | 109.86114 | | | 0.00 | 0 | 0.00 |
| NET48 | On 03/06/2014 | Spot Bond | 0.00000 | 102.63315 | | 0.00000 | 102.61810 | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 99.80551 | | 0.00000 | 99.78107 | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.06000 | 165.95703 | | 2.11000 | 165.68872 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 8.56500 | 106.85349 | | 8.69500 | 106.20403 | | | 0.00 | 0 | 0.00 |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | 101.36325 | | 0.00000 | 101.34598 | | | 0.00 | 0 | 0.00 |
| NPL09 | On 10/09/2014 | Spot Bond | 0.00000 | 101.32419 | | 0.00000 | 101.30675 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 9.19500 | 105.80024 | | 9.32500 | 105.16220 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.01698 | | 0.00000 | 100.07147 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On 22/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.25864 | | 0.00000 | 100.31471 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.01155 | | 0.00000 | 100.06719 | | | 0.00 | 0 | 8,000,000.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.01500 | | 0.00000 | 100.06991 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|-------------------|
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 100.09169 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 31,800,000,000.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.39500 | 107.05459 | 9.52500 | 106.27435 | | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On 22/05/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.01505 | 0.00000 | 100.06997 | | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.01704 | 0.00000 | 100.07152 | | | | 0.00 | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.09437 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 3,200,000,000.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.59500 | 105.74300 | 9.72500 | 105.11071 | | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On 22/05/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.01983 | 0.00000 | 100.07374 | | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.01840 | 0.00000 | 100.07259 | | | | 0.00 | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.09772 | 100.00000 | 0.00000 | | | | 0.00 | 5,400,000,000 | 3,200,000,000.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | 100.04400 | 0.00000 | 100.09274 | | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | 100.03577 | 0.00000 | 100.08628 | | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | 100.02111 | 0.00000 | 100.07474 | | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 8.43000 | 113.95991 | 8.54000 | 113.49396 | | | | 0.00 | 0 | 500,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 8.77500 | 121.27829 | 8.90500 | 120.39004 | | | 1,637,415,000,000.00 | | 186,600,000 | 293,300,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 1.95500 | 169.83001 | 2.00500 | 169.12428 | | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.13000 | 124.68627 | 9.27500 | 123.30712 | | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | 100.61158 | 0.00000 | 100.59201 | | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 0.00000 | 100.52574 | 0.00000 | 100.50613 | | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 0.00000 | 101.29751 | 0.00000 | 101.27902 | | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | 101.28460 | 0.00000 | 101.26451 | | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | 0.00000 | 99.99980 | 0.00000 | 99.98176 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NTC18 | On 27/02/2019 | Spot Bond | 0.00000 | 99.99977 | | 0.00000 | 99.98105 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | 99.97779 | | 0.00000 | 99.95579 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | 99.97042 | | 0.00000 | 99.94086 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | 15.48693 | | 100.00000 | 15.44815 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | 40.48039 | | 100.00000 | 40.38125 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 6.77000 | 103.58213 | | 6.89000 | 103.40015 | | | 0.00 | 0 | 20,000,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | 14.33015 | | 100.00000 | 14.29544 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | 99.20000 | | 0.00000 | 99.20000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | 62.76541 | | 100.00000 | 62.61169 | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | 100.24502 | | 0.00000 | 100.22609 | | | 0.00 | 0 | 0.00 |
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | 100.61148 | | 0.00000 | 100.59320 | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | 99.88999 | | 0.00000 | 99.87167 | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | 99.81677 | | 0.00000 | 101.48836 | | | 0.00 | 0 | 0.00 |
| PNP16 | On 22/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | 101.67577 | | 0.00000 | 101.65685 | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | 101.48328 | | 0.00000 | 101.46339 | | | 0.00 | 0 | 0.00 |
| PR2A1F | On 15/06/2014 | Spot Bond | 0.00000 | 101.39184 | | 0.00000 | 101.37454 | | | 0.00 | 0 | 0.00 |
| PR2A1G | On 15/06/2014 | Spot Bond | 0.00000 | 101.27945 | | 0.00000 | 101.26094 | | | 0.00 | 0 | 0.00 |
| PR2A1H | On 15/06/2036 | Spot Bond | 0.00000 | 101.25821 | | 0.00000 | 101.24000 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | 0.00000 | 101.38862 | | 0.00000 | 101.36914 | | | 0.00 | 0 | 0.00 |
| PR2B1G | On 15/06/2014 | Spot Bond | 0.00000 | 101.32771 | | 0.00000 | 101.30849 | | | 0.00 | 0 | 0.00 |
| PR2B1H | On 15/06/2036 | Spot Bond | 0.00000 | 101.28331 | | 0.00000 | 101.26474 | | | 0.00 | 0 | 0.00 |
| PR2C1F | On 15/06/2014 | Spot Bond | 0.00000 | 101.46223 | | 0.00000 | 101.44169 | | | 0.00 | 0 | 0.00 |
| PR2C1G | On 15/06/2014 | Spot Bond | 0.00000 | 101.38559 | | 0.00000 | 101.36554 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PR2C1H | On 15/06/2036 | Spot Bond | 0.00000 | | 101.32963 | | 0.00000 | 101.31039 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On 15/06/2014 | Spot Bond | 0.00000 | | 101.54356 | | 0.00000 | 101.52186 | | | 0.00 | 0 | 0.00 |
| PR2D1G | On 15/06/2014 | Spot Bond | 0.00000 | | 101.45310 | | 0.00000 | 101.43207 | | | 0.00 | 0 | 0.00 |
| PR2D1H | On 15/06/2036 | Spot Bond | 0.00000 | | 101.38366 | | 0.00000 | 101.36364 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.52338 | | 0.00000 | 100.50462 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.53852 | | 0.00000 | 100.51922 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.54533 | | 0.00000 | 100.52578 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.56046 | | 0.00000 | 100.54037 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.62547 | | 0.00000 | 100.60304 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.64058 | | 0.00000 | 100.61760 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.58057 | | 0.00000 | 100.55892 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | 6.54000 | | 104.66828 | | 6.66000 | 104.61213 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 6.36000 | | 98.10256 | | 6.47500 | 98.05186 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 7.83000 | | 41.12534 | | 7.97500 | 40.45833 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | 6.54000 | | 111.20326 | | 6.66000 | 111.02687 | | 6,845,035,238,652,000.00 | 46,641,473,800 | 02,780,572,000.00 | |
| R158 | On 15/09/2015 | Spot Bond | 6.54000 | | 111.20326 | | 6.66000 | 111.02687 | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | 6.44000 | | 92.08080 | | 6.56000 | 91.92548 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.54000 | | 117.30321 | | 6.66000 | 117.00634 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | 6.37000 | | 86.56043 | | 6.49000 | 86.31412 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 8.01000 | | 124.01845 | | 8.15500 | 122.71513 | | 2,271,073,232,726,000.00 | 31,969,192,600 | 67,766,099,900.00 | |
| R187P | On 21/12/2026 | Spot Bond | 7.75000 | | 38.45529 | | 7.89500 | 37.77868 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.67000 | | 36.01416 | | 7.81500 | 35.33098 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.55000 | | 286.74737 | | 1.60000 | 285.53648 | | 1,435,635,885,000.00 | 926,216,700 | 26,403,031,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R201 | On 21/12/2014 | Spot Bond | 5.99000 | 105.28721 | 6.10500 | 105.20545 | | | | 36,371,031,415,000.00 | 6,071,958,500 | 71,082,840,300.00 |
| R202 | On 07/12/2033 | Spot Bond | 1.75000 | 229.00358 | 1.75000 | 228.90987 | | | | 4,599,350,000,000.00 | 2,628,200,000 | 52,056,300,000.00 |
| R2023 | On 28/02/2023 | Spot Bond | 7.86500 | 101.11629 | 7.99500 | 100.29051 | | | | 905,623,961,671,000.00 | 15,146,085,400 | 15,050,266,900.00 |
| R203 | On 15/09/2017 | Spot Bond | 7.11000 | 104.92225 | 7.22000 | 104.57731 | | | | 1,159,339,476,987,000.00 | 63,057,591,700 | 65,546,091,700.00 |
| R2030 | On 31/01/2030 | Spot Bond | 8.55500 | 97.80113 | 8.70500 | 96.55142 | | | | 366,862,354,000,000.00 | 42,882,800,000 | 26,297,600,000.00 |
| R2037 | On 31/01/2037 | Spot Bond | 8.80000 | 99.77707 | 8.93500 | 98.48060 | | | | 1,110,864,446,560,000.00 | 26,234,596,200 | 50,737,596,200.00 |
| R204 | On 21/12/2018 | Spot Bond | 7.32000 | 106.04275 | 7.43000 | 105.59518 | | | | 3,052,061,005,536,000.00 | 16,948,224,800 | 31,745,893,800.00 |
| R2048 | On 28/02/2048 | Spot Bond | 8.89000 | 100.57740 | 9.01000 | 99.30614 | | | | 581,479,149,587,000.00 | 65,408,228,300 | 64,712,808,300.00 |
| R207 | On 15/01/2020 | Spot Bond | 7.51500 | 101.43097 | 7.64500 | 100.82785 | | | | 2,078,623,221,295,500.00 | 76,596,569,700 | 77,667,869,700.00 |
| R208 | On 31/03/2021 | Spot Bond | 7.67500 | 96.18329 | 7.80500 | 95.50422 | | | | 1,983,311,814,490,000.00 | 58,411,962,800 | 19,565,381,400.00 |
| R209 | On 31/03/2036 | Spot Bond | 8.70500 | 77.14144 | 8.84500 | 76.03179 | | | | 3,699,419,894,531,000.00 | 24,976,438,200 | 77,801,880,400.00 |
| R210 | On 31/03/2028 | Spot Bond | 1.68000 | 169.83023 | 1.73000 | 168.77029 | | | | 1,680,000,000,000.00 | 1,000,000,000 | 27,930,000,000.00 |
| R211 | On 31/01/2017 | Spot Bond | 0.85000 | 129.21928 | 0.91000 | 128.96957 | | | | 11,236,738,200,000.00 | 13,219,692,000 | 27,663,732,800.00 |
| R212 | On 31/01/2022 | Spot Bond | 1.50000 | 134.76627 | 1.53000 | 134.43318 | | | | 7,071,000,000,000.00 | 4,714,000,000 | 54,232,900,000.00 |
| R213 | On 28/02/2031 | Spot Bond | 8.56000 | 87.90352 | 8.70000 | 86.78347 | | | | 1,492,073,328,208,000.00 | 74,307,631,800 | 54,797,775,500.00 |
| R214 | On 28/02/2041 | Spot Bond | 8.83500 | 77.72182 | 8.95000 | 76.77290 | | | | 3,531,477,877,851,000.00 | 99,714,530,600 | 10,720,430,600.00 |
| R226C | On 15/09/2014 | Spot Bond | 5.96000 | 98.21977 | 6.07500 | 98.17000 | | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | 6.60000 | 94.92782 | 6.72000 | 94.82245 | | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | 6.44000 | 92.08080 | 6.56000 | 91.92548 | | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 6.36000 | 89.33297 | 6.48000 | 89.13059 | | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 6.37000 | 86.56043 | 6.49000 | 86.31412 | | | | 0.00 | 0 | 0.00 |
| R325C | On 21/06/2014 | Spot Bond | 6.04500 | 99.58767 | 6.16000 | 99.56312 | | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | 5.99500 | 96.69665 | 6.11000 | 96.61931 | | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | 6.51000 | 93.38281 | 6.63000 | 93.25023 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R328C | On 21/12/2015 | Spot Bond | 6.38000 | 90.61787 | 6.50000 | 90.43687 | | | 0.00 | | 0 | 0.00 | |
| R329C | On 21/06/2016 | Spot Bond | 6.36000 | 87.85174 | 6.48000 | 87.62534 | | | 0.00 | | 0 | 0.00 | |
| R330C | On 21/12/2016 | Spot Bond | 6.42000 | 85.01709 | 6.54000 | 84.74865 | | | 0.00 | | 0 | 0.00 | |
| R331C | On 21/06/2017 | Spot Bond | 7.08500 | 80.76280 | 7.19500 | 80.48438 | | | 0.00 | | 0 | 0.00 | |
| R332C | On 21/12/2017 | Spot Bond | 7.13500 | 77.86538 | 7.24500 | 77.55572 | | | 0.00 | | 0 | 0.00 | |
| R333C | On 21/06/2018 | Spot Bond | 7.32500 | 74.62438 | 7.43500 | 74.28807 | | | 0.00 | | 0 | 0.00 | |
| R334C | On 21/12/2018 | Spot Bond | 7.30500 | 72.05131 | 7.41500 | 71.68857 | | | 0.00 | | 0 | 0.00 | |
| R335C | On 21/06/2019 | Spot Bond | 7.28500 | 69.58039 | 7.39500 | 69.19338 | | | 0.00 | | 0 | 0.00 | |
| R336C | On 21/12/2019 | Spot Bond | 7.27500 | 67.17108 | 7.38500 | 66.76204 | | | 0.00 | | 0 | 0.00 | |
| R337C | On 21/06/2020 | Spot Bond | 7.47500 | 64.05923 | 7.60500 | 63.56102 | | | 0.00 | | 0 | 0.00 | |
| R338C | On 21/12/2020 | Spot Bond | 7.45500 | 61.82953 | 7.58500 | 61.31023 | | | 0.00 | | 0 | 0.00 | |
| R339C | On 21/06/2021 | Spot Bond | 7.59500 | 59.04186 | 7.72500 | 58.50944 | | | 0.00 | | 0 | 0.00 | |
| R340C | On 21/12/2021 | Spot Bond | 7.56500 | 57.00635 | 7.69500 | 56.45690 | | | 0.00 | | 0 | 0.00 | |
| R341C | On 21/06/2022 | Spot Bond | 7.53500 | 55.05695 | 7.66500 | 54.49212 | | | 0.00 | | 0 | 0.00 | |
| R342C | On 21/12/2022 | Spot Bond | 7.50500 | 53.18960 | 7.63500 | 52.61093 | | | 0.00 | | 0 | 0.00 | |
| R343C | On 21/06/2023 | Spot Bond | 7.46500 | 51.44542 | 7.59500 | 50.85381 | | | 0.00 | | 0 | 0.00 | |
| R344C | On 21/12/2023 | Spot Bond | 7.42500 | 49.77766 | 7.55500 | 49.17435 | | | 0.00 | | 0 | 0.00 | |
| R345C | On 21/06/2024 | Spot Bond | 7.95000 | 45.61378 | 8.09500 | 44.96818 | | | 0.00 | | 0 | 0.00 | |
| R346C | On 21/12/2024 | Spot Bond | 7.91000 | 44.04869 | 8.05500 | 43.39492 | | | 0.00 | | 0 | 0.00 | |
| R347C | On 21/06/2025 | Spot Bond | 7.87000 | 42.55372 | 8.01500 | 41.89283 | | | 0.00 | | 0 | 0.00 | |
| R348C | On 21/12/2025 | Spot Bond | 7.83000 | 41.12534 | 7.97500 | 40.45833 | | | 0.00 | | 0 | 0.00 | |
| R349C | On 21/06/2026 | Spot Bond | 7.79000 | 39.76024 | 7.93500 | 39.08802 | | | 0.00 | | 0 | 0.00 | |
| R350C | On 21/12/2026 | Spot Bond | 7.75000 | 38.45529 | 7.89500 | 37.77868 | | | 0.00 | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R351C | On 21/06/2027 | Spot Bond | 7.71000 | 37.20753 | | 7.85500 | 36.52729 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 7.67000 | 36.01416 | | 7.81500 | 35.33098 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 101.08224 | | 0.00000 | 101.05633 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | 100.02202 | | 0.00000 | 100.00013 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | 101.09699 | | 0.00000 | 101.07135 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | 100.97114 | | 0.00000 | 100.94685 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | 16.10067 | | 100.00000 | 16.06165 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 5.96092 | | 100.00000 | 5.94632 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | 20.22148 | | 100.00000 | 20.17249 | | | 0.00 | 0 | 0.00 |
| RCSC14 | On 06/06/2014 | Spot Bond | 0.00000 | 101.58982 | | 0.00000 | 101.57073 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | 101.11034 | | 0.00000 | 101.09079 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | 101.54969 | | 0.00000 | 101.52976 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | 102.00164 | | 0.00000 | 101.98265 | | | 0.00 | 0 | 0.00 |
| RDFC12 | On 14/08/2014 | Spot Bond | 0.00000 | 101.81839 | | 0.00000 | 101.80057 | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | 0.00000 | 101.11689 | | 0.00000 | 101.09943 | | | 0.00 | 0 | 0.00 |
| RDFC14 | On 18/08/2014 | Spot Bond | 0.00000 | 100.21381 | | 0.00000 | 100.19736 | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | 0.00000 | 100.70375 | | 0.00000 | 100.68372 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 100.13860 | | 0.00000 | 100.11852 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 100.84586 | | 0.00000 | 100.82466 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | 100.44773 | | 0.00000 | 100.42712 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | 101.54866 | | 0.00000 | 101.52906 | | | 0.00 | 0 | 0.00 |
| RES25 | On 03/10/2014 | Spot Bond | 0.00000 | 100.97023 | | 0.00000 | 100.95240 | | | 0.00 | 50,000,000 | 25,000,000.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | 100.69810 | | 0.00000 | 100.67817 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | 99.98123 | | 0.00000 | 99.96259 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|------------------|
| RES30 | On 07/03/2021 | Spot Bond | | 0.00000 | 101.65692 | | 0.00000 | 101.63662 | | | 0.00 | 0 | 0.00 |
| RESB01 | On 03/06/2014 | Spot Bond | | 0.00000 | 101.66216 | | 0.00000 | 101.64291 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On 24/07/2038 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| RP004 | On 25/11/2014 | Spot Bond | | 0.00000 | 100.38856 | | 0.00000 | 100.36170 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | | 0.00000 | 101.72778 | | 0.00000 | 101.69661 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | | 0.00000 | 100.86647 | | 0.00000 | 100.83389 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.77764 | | 0.00000 | 100.74839 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.77764 | | 0.00000 | 100.74839 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | | 0.00000 | 101.78525 | | 0.00000 | 101.75578 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | | 0.00000 | 101.99204 | | 0.00000 | 101.95911 | | | 0.00 | 4,282,000,000 | 3,262,000,000.00 |
| RP016 | On 10/12/2015 | Spot Bond | | 0.00000 | 102.18750 | | 0.00000 | 102.15953 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | | 12.35000 | 106.08124 | | 12.35000 | 106.04613 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | | 0.00000 | 101.82585 | | 0.00000 | 101.80265 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | | 100.00000 | 13.02663 | | 100.00000 | 12.99507 | | 109,340,000,000,000.00 | 1,093,400,000 | 840,000,000.00 | |
| RP021 | On 10/06/2014 | Spot Bond | | 0.00000 | 101.70848 | | 0.00000 | 101.68677 | | | 0.00 | 0 | 0.00 |
| RP022 | On 15/08/2014 | Spot Bond | | 0.00000 | 100.23990 | | 0.00000 | 100.21805 | | | 0.00 | 0 | 0.00 |
| RP024 | On 13/10/2014 | Spot Bond | | 0.00000 | 100.92609 | | 0.00000 | 100.90407 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | | 0.00000 | 100.76919 | | 0.00000 | 100.74721 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | | 0.00000 | 100.02262 | | 0.00000 | 99.99992 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | | 100.00000 | 2.79412 | | 100.00000 | 2.78728 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | | 100.00000 | 15.17250 | | 100.00000 | 15.13534 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | | 100.00000 | 22.39087 | | 100.00000 | 22.33662 | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | | 100.00000 | 13.13331 | | 100.00000 | 13.08535 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | | 22.35231 | | 100.00000 | 22.29816 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 100.45970 | | 0.00000 | 100.41773 | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 101.15210 | | 0.00000 | 101.10904 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 8.97500 | | 106.00142 | | 9.10500 | 105.29910 | | | 0.00 | 0 | 580,000,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 9.11500 | | 106.86334 | | 9.24500 | 106.01118 | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 9.71000 | | 108.84133 | | 9.85000 | 107.71038 | | | 0.00 | 0 | 0.00 |
| SA063U | On 23/05/2014 | Spot Bond | 100.00000 | | 66.66670 | | 100.00000 | 66.66669 | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 98.96186 | | 0.00000 | 98.85828 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.79000 | | 106.83098 | | 7.91000 | 106.53051 | | | 0.00 | 0 | 4,032,140,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 100.02049 | | 0.00000 | 99.99994 | | | 0.00 | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 9.16000 | | 101.34411 | | 9.27000 | 100.99246 | | | 0.00 | 0 | 3,150,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | | 100.72359 | | 0.00000 | 100.70228 | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | | 101.52436 | | 0.00000 | 101.50294 | | | 0.00 | 0 | 200,000,000.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 100.58813 | | 0.00000 | 100.56622 | | | 0.00 | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | | 100.73319 | | 0.00000 | 100.71092 | | | 0.00 | 120,000,000 | 30,000,000.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | | 100.72007 | | 0.00000 | 100.69820 | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 7.64000 | | 101.94381 | | 7.76000 | 101.80865 | | | 0.00 | 0 | 1,050,000,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 8.92000 | | 99.38986 | | 9.03000 | 99.01662 | | | 0.00 | 0 | 380,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 8.00000 | | 109.31939 | | 8.12000 | 109.14301 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 7.86000 | | 109.49801 | | 7.98000 | 109.32163 | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.79000 | | 109.58748 | | 7.91000 | 109.41110 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 8.51000 | | 100.88109 | | 8.62000 | 100.54885 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 7.93500 | | 109.40226 | | 8.05500 | 109.22589 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 7.90000 | | 109.44693 | | 8.02000 | 109.27055 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 101.37895 | 0.00000 | 101.35960 | | | | 0.00 | 0 | 0.00 |
| SBN49 | On 02/06/2014 | Spot Bond | 0.00000 | 99.91952 | 0.00000 | 99.90612 | | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 0.00000 | 101.56158 | 0.00000 | 101.53709 | | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 101.10980 | 0.00000 | 101.08915 | | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 8.16000 | 103.69095 | 8.27000 | 103.35000 | | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 100.93804 | 0.00000 | 100.91889 | | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 101.26513 | 0.00000 | 101.24533 | | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 105.41035 | 0.00000 | 105.37838 | | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 8.82500 | 111.34000 | 8.95500 | 110.61274 | | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 9.66000 | 103.05233 | 9.80500 | 101.99791 | | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 100.26294 | 0.00000 | 100.24087 | | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | 100.59094 | 0.00000 | 100.57476 | | | | 0.00 | 200,000,000 | 110,500,000.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | 100.28296 | 0.00000 | 100.26440 | | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | 102.72189 | 0.00000 | 102.69788 | | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 8.42000 | 101.87449 | 8.53000 | 101.40686 | | | | 0.00 | 0 | 1,330,000,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | 100.00000 | 10.69217 | 100.00000 | 10.66825 | | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | 9.40500 | 107.21526 | 9.53500 | 106.34987 | | | 1,881,000,000,000.00 | | 200,000,000 | 2,700,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | 0.00000 | 100.81322 | 0.00000 | 100.79487 | | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 8.71000 | 96.29418 | 8.85500 | 95.24062 | | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.37500 | 96.15453 | 9.50500 | 95.46423 | | | | 0.00 | 0 | 400,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.59000 | 111.74812 | 7.71000 | 111.48371 | | | 333,960,000,000.00 | | 44,000,000 | 42,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.08000 | 275.39273 | 2.13000 | 274.23483 | | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.49500 | 127.09046 | 1.55500 | 126.84332 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | | 106.11076 | | 0.00000 | 106.11076 | | | 0.00 | 0 | 0.00 |
| SF2A1U | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SGI001 | On 30/05/2014 | Spot Bond | 0.00000 | | 99.93963 | | 0.00000 | 99.91951 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 10.25382 | | 100.00000 | 10.22898 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 82.63494 | | 0.00000 | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.12000 | | 125.06821 | | 2.18000 | 124.82353 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 100.94823 | | 6.50000 | 100.93059 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 101.54029 | | 0.00000 | 101.51832 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | | 101.15690 | | 0.00000 | 101.13654 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | | 102.81810 | | 0.00000 | 102.79498 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 9.14000 | | 102.53730 | | 9.25000 | 102.22366 | | | 743,996,000,000.00 | 81,400,000 | 41,100,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | | 102.56333 | | 0.00000 | 102.54079 | | | 0.00 | 0 | 7,950,000.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.94475 | | 0.00000 | 100.92461 | | | 0.00 | 0 | 10,000,000.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | | 101.27187 | | 0.00000 | 101.25146 | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | 0.00000 | | 101.15199 | | 0.00000 | 101.13398 | | | 0.00 | 0 | 0.00 |
| SHS10 | On 28/07/2014 | Spot Bond | 0.00000 | | 100.48334 | | 0.00000 | 100.46577 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | | 13.68475 | | 100.00000 | 13.65160 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | | 101.52942 | | 0.00000 | 101.50946 | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | 100.00000 | | 54.26191 | | 100.00000 | 54.09250 | | | 0.00 | 0 | 200,000,000.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.84000 | | 106.27156 | | 7.96000 | 106.00287 | | | 0.00 | 0 | 1,740,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| SLI3 | On 15/08/2023 | Spot Bond | 8.92000 | | 101.64396 | | 9.03000 | 101.24166 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.46000 | | 101.02202 | | 8.57000 | 100.68934 | | | 0.00 | 0 | 1,890,000,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 0.00000 | | 100.14927 | | 0.00000 | 100.05153 | | | 0.00 | 40,000,000 | 20,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | | 100.11756 | | 0.00000 | 100.01895 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | | 100.46737 | | 0.00000 | 100.36962 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | | 100.11843 | | 0.00000 | 100.01969 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.55846 | | 0.00000 | 100.53763 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 8.21000 | | 106.62896 | | 8.32000 | 106.39446 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | | 100.89976 | | 0.00000 | 100.88052 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | | 101.27806 | | 0.00000 | 101.25910 | | | 0.00 | 1,000,000,000 | 500,000,000.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 100.81613 | | 0.00000 | 100.79623 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.22500 | | 95.68426 | | 9.35500 | 95.10075 | | | 2,276,730,000,000.00 | 246,800,000 | 3,063,400,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 99.87877 | | 0.00000 | 99.85843 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | | 101.33483 | | 0.00000 | 101.31322 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.67219 | | 0.00000 | 100.65113 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 9.28300 | | 88.41162 | | 9.41300 | 87.79608 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 9.34500 | | 88.12795 | | 9.47500 | 87.51472 | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 7.23500 | | 104.59425 | | 7.35000 | 104.50996 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 8.77500 | | 95.96058 | | 8.90500 | 95.39455 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | | 101.46384 | | 0.00000 | 101.44296 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 8.29000 | | 101.50303 | | 8.40000 | 101.16884 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.30000 | | 108.22502 | | 2.30000 | 108.17909 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 8.27000 | | 102.43070 | | 8.38000 | 101.99959 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SSN013 | On 19/07/2014 | Spot Bond | 0.00000 | 100.47964 | 0.00000 | 100.46243 | | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 0.00000 | 100.02602 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 9.43000 | 112.29750 | 9.57500 | 111.16444 | | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | 99.89298 | 0.00000 | 99.87502 | | | | 0.00 | 0 | 0.00 |
| SSN019 | On 04/09/2014 | Spot Bond | 0.00000 | 99.52497 | 0.00000 | 99.50643 | | | | 0.00 | 0 | 0.00 |
| SSN020 | On 18/09/2014 | Spot Bond | 0.00000 | 101.38761 | 0.00000 | 101.36783 | | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 9.79000 | 78.89687 | 9.93000 | 77.93961 | | | | 0.00 | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | 100.72078 | 0.00000 | 100.70019 | | | | 0.00 | 0 | 0.00 |
| SSN025 | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | 0.00000 | 100.21339 | 0.00000 | 100.19395 | | | | 0.00 | 0 | 0.00 |
| SY1056 | On 22/05/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| SY1057 | On 27/05/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.98383 | | | | 0.00 | 0 | 0.00 |
| SY1063 | On 10/06/2014 | Spot Bond | 0.00000 | 99.77456 | 0.00000 | 99.75846 | | | | 0.00 | 0 | 0.00 |
| SY1065 | On 17/06/2014 | Spot Bond | 0.00000 | 99.65834 | 0.00000 | 99.64207 | | | | 0.00 | 13,200,000,000 | 3,300,000,000.00 |
| SY1067 | On 18/06/2014 | Spot Bond | 0.00000 | 99.64170 | 0.00000 | 99.62541 | | | | 0.00 | 0 | 0.00 |
| SY1072 | On 09/06/2014 | Spot Bond | 100.00000 | 96.56085 | 100.00000 | 96.30607 | | | | 0.00 | 0 | 0.00 |
| SY1075 | On 23/05/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| SY1076 | On 21/07/2014 | Spot Bond | 0.00000 | 99.09795 | 0.00000 | 99.08155 | | | | 0.00 | 0 | 0.00 |
| SY1078 | On 29/07/2014 | Spot Bond | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | | 0.00 | 0 | 0.00 |
| SY1080 | On 30/05/2014 | Spot Bond | 0.00000 | 99.95113 | 0.00000 | 99.93484 | | | | 0.00 | 0 | 0.00 |
| SY1081 | On 29/05/2014 | Spot Bond | 0.00000 | 99.96739 | 0.00000 | 99.95108 | | | | 0.00 | 0 | 0.00 |
| SY1082 | On 05/06/2014 | Spot Bond | 0.00000 | 99.85342 | 0.00000 | 99.83713 | | | | 0.00 | 0 | 0.00 |
| SY1084 | On 09/06/2014 | Spot Bond | 0.00000 | 99.78844 | 0.00000 | 99.77217 | | | | 0.00 | 0 | 0.00 |
| SY1085 | On 10/06/2014 | Spot Bond | 0.00000 | 99.77236 | 0.00000 | 99.75610 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| SY1086 | On 13/06/2014 | Spot Bond | 0.00000 | 99.72196 | 0.00000 | 99.70561 | | | | 0.00 | 0 | 0.00 |
| SY1087 | On 11/08/2014 | Spot Bond | 0.00000 | 98.75342 | 0.00000 | 98.73702 | | | | 0.00 | 0 | 0.00 |
| SY1088 | On 13/06/2014 | Spot Bond | 0.00000 | 99.72192 | 0.00000 | 99.70556 | | | | 0.00 | 0 | 0.00 |
| SY1089 | On 17/06/2014 | Spot Bond | 0.00000 | 99.65745 | 0.00000 | 99.64114 | | | | 0.00 | 0 | 0.00 |
| SY1090 | On 18/08/2014 | Spot Bond | 0.00000 | 98.64051 | 0.00000 | 98.62413 | | | | 0.00 | 0 | 0.00 |
| SY1092 | On 20/06/2014 | Spot Bond | 0.00000 | 99.60748 | 0.00000 | 99.59112 | | | | 0.00 | 0 | 0.00 |
| SY1094 | On 19/08/2014 | Spot Bond | 0.00000 | 98.62389 | 0.00000 | 98.60751 | | | | 0.00 | 0 | 0.00 |
| SY1095 | On 18/06/2014 | Spot Bond | 0.00000 | 99.64001 | 0.00000 | 99.62365 | | | | 0.00 | 0 | 0.00 |
| SY1096 | On 23/06/2014 | Spot Bond | 0.00000 | 99.55909 | 100.00000 | 92.87532 | | | | 0.00 | 28,200,000,000 | 14,100,000,000.00 |
| SY1098 | On 22/08/2014 | Spot Bond | 0.00000 | 98.57498 | 100.00000 | 80.57395 | | | | 0.00 | 61,800,000,000 | 20,600,000,000.00 |
| SY1099 | On 23/06/2014 | Spot Bond | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | | 0.00 | 0 | 0.00 |
| SY1100 | On 27/06/2014 | Spot Bond | 100.00000 | 92.17172 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| SY1101 | On 26/08/2014 | Spot Bond | 100.00000 | 80.04386 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 7.00000 | 108.86478 | 7.12000 | 108.68500 | | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.61000 | 104.17019 | 8.75500 | 103.09664 | | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | 92.90308 | 100.00000 | 92.67922 | | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | 87.29438 | 100.00000 | 87.08850 | | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 25.97336 | 100.00000 | 25.91045 | | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.63736 | 0.00000 | 100.61924 | | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.45167 | 0.00000 | 100.43338 | | | | 0.00 | 0 | 0.00 |
| TFS116 | On 18/08/2014 | Spot Bond | 0.00000 | 100.13507 | 0.00000 | 100.11816 | | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 99.89227 | 0.00000 | 99.87420 | | | | 0.00 | 0 | 0.00 |
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | 100.11721 | 0.00000 | 100.10045 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | | 101.20769 | | 0.00000 | 101.18997 | | | 0.00 | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | | 101.27260 | | 0.00000 | 101.25391 | | | 0.00 | 0 | 3,000,000.00 |
| TFS124 | On 18/06/2014 | Spot Bond | 0.00000 | | 99.64987 | | 0.00000 | 99.63395 | | | 0.00 | 0 | 0.00 |
| TFS125 | On 23/10/2014 | Spot Bond | 0.00000 | | 97.38731 | | 0.00000 | 97.36978 | | | 0.00 | 0 | 0.00 |
| TFS126 | On 21/11/2014 | Spot Bond | 0.00000 | | 96.88049 | | 0.00000 | 96.86297 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.50837 | | 0.00000 | 100.49015 | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.79000 | | 104.62726 | | 7.91000 | 104.36674 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.67280 | | 0.00000 | 100.65329 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.69160 | | 0.00000 | 100.67153 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 102.77482 | | 7.83000 | 102.75301 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.66246 | | 0.00000 | 100.64324 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.68595 | | 0.00000 | 100.66606 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 102.41207 | | 0.00000 | 102.39037 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.66246 | | 0.00000 | 100.64324 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.68595 | | 0.00000 | 100.66606 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 102.53857 | | 7.16000 | 102.51864 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.73196 | | 0.00000 | 100.71072 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.72820 | | 0.00000 | 100.70708 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.81815 | | 0.00000 | 100.79441 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.80598 | | 0.00000 | 100.78260 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 101.17180 | | 0.00000 | 101.13777 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 101.13012 | | 0.00000 | 101.09731 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.66152 | | 0.00000 | 100.64233 | | | 0.00 | 0 | 10,000,000.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.69160 | | 0.00000 | 100.67153 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | 102.99453 | | 8.73000 | 102.97022 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | 100.65871 | | 0.00000 | 100.63960 | | | 0.00 | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | 100.68595 | | 0.00000 | 100.66606 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | 8.79000 | 100.79554 | | 8.90000 | 100.40064 | | | 0.00 | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | 100.79670 | | 0.00000 | 100.77772 | | | 0.00 | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | 100.83711 | | 0.00000 | 100.81719 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | 100.73383 | | 0.00000 | 100.71255 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.72351 | | 0.00000 | 100.70253 | | | 0.00 | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | 100.87864 | | 0.00000 | 100.85773 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | 100.81627 | | 0.00000 | 100.79260 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.81254 | | 0.00000 | 100.78896 | | | 0.00 | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | 100.95237 | | 0.00000 | 100.92971 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | 101.10694 | | 0.00000 | 101.07480 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | 101.11065 | | 0.00000 | 101.07841 | | | 0.00 | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | 101.33612 | | 0.00000 | 101.30433 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | 100.69913 | | 0.00000 | 100.67923 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | 6.35455 | | 101.06155 | 6.33883 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 0.00000 | 100.65871 | | 0.00000 | 100.63960 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 0.00000 | 100.98167 | | 0.00000 | 100.96372 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.74321 | | 0.00000 | 100.72165 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.78070 | | 0.00000 | 100.75805 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | 101.17551 | | 0.00000 | 101.14137 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | 101.08492 | | 0.00000 | 101.06587 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | | 100.68489 | | 0.00000 | 100.66540 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.69438 | | 0.00000 | 100.67462 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.68489 | | 0.00000 | 100.66540 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.69438 | | 0.00000 | 100.67462 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.69913 | | 0.00000 | 100.67923 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.67919 | | 0.00000 | 100.65986 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.69438 | | 0.00000 | 100.67462 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.74660 | | 0.00000 | 100.72534 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.74660 | | 0.00000 | 100.72534 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.74660 | | 0.00000 | 100.72534 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.82249 | | 0.00000 | 100.79904 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.84145 | | 0.00000 | 100.81746 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.81775 | | 0.00000 | 100.79444 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | | 101.19599 | | 0.00000 | 101.16180 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 101.21957 | | 0.00000 | 101.18469 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 101.21014 | | 0.00000 | 101.17553 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 8.29000 | | 104.04187 | | 8.41000 | 103.91116 | | | 0.00 | 0 | 970,000,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 9.66500 | | 85.86715 | | 9.79500 | 85.35093 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 7.95000 | | 104.19149 | | 8.06000 | 103.83447 | | | 1,954,110,000,000.00 | 245,800,000 | 4,080,000,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 8.92500 | | 109.47150 | | 9.05500 | 108.80160 | | | 1,231,764,240,000.00 | 138,012,800 | 28,283,999,900.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | | 0.74578 | | 100.00000 | 0.74342 | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.11500 | | 111.12306 | | 9.24500 | 110.23236 | | | 1,002,650,000,000.00 | 110,000,000 | 11,000,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.26000 | | 104.17298 | | 9.40500 | 103.14255 | | | 27,780,000,000,000.00 | 3,000,000,000 | 19,780,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.26000 | | 97.56926 | | 9.40500 | 96.47192 | | | 2,235,482,528,000.00 | 241,412,800 | 6,842,554,200.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | 102.03840 | 0.00000 | 102.02014 | | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | 101.09176 | 0.00000 | 101.14458 | | | | 0.00 | 0 | 1,500,000,000.00 |
| TORQ1 | On 15/08/2014 | Spot Bond | 0.00000 | 100.28650 | 0.00000 | 100.26768 | | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | 100.23720 | 0.00000 | 100.21731 | | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | 100.24340 | 0.00000 | 100.22299 | | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | 100.24397 | 0.00000 | 100.22351 | | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | 100.27420 | 0.00000 | 100.25120 | | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | 100.33691 | 0.00000 | 100.30866 | | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | 101.12130 | 0.00000 | 101.10353 | | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | 100.94723 | 0.00000 | 100.92821 | | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | 100.96763 | 0.00000 | 100.94819 | | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | 0.00000 | 100.72726 | 0.00000 | 100.70921 | | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | 100.77754 | 0.00000 | 100.75825 | | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 99.89298 | 10.00000 | 99.86623 | | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 99.89564 | 9.75000 | 99.86957 | | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 9.89725 | 100.00000 | 9.87172 | | | | 0.00 | 0 | 0.00 |
| TSP145 | On 29/05/2014 | Spot Bond | 0.00000 | 99.97073 | 0.00000 | 99.95609 | | | | 0.00 | 0 | 0.00 |
| TSP150 | On 02/10/2014 | Spot Bond | 0.00000 | 97.97352 | 0.00000 | 97.95769 | | | | 0.00 | 0 | 0.00 |
| TSP152 | On 13/11/2014 | Spot Bond | 0.00000 | 97.28048 | 0.00000 | 97.26448 | | | | 0.00 | 0 | 0.00 |
| TSP153 | On 27/11/2014 | Spot Bond | 0.00000 | 97.09231 | 0.00000 | 97.07651 | | | | 0.00 | 0 | 0.00 |
| TSP154 | On 12/06/2014 | Spot Bond | 0.00000 | 99.75704 | 0.00000 | 99.74186 | | | | 0.00 | 0 | 0.00 |
| TSP155 | On 24/07/2014 | Spot Bond | 0.00000 | 99.10051 | 0.00000 | 99.08500 | | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | 0.00000 | 96.03554 | 0.00000 | 96.01902 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TSP157 | On 07/08/2014 | Spot Bond | 0.00000 | 98.76584 | | 0.00000 | 98.74870 | | | 0.00 | 0 | 0.00 |
| TSP158 | On 05/02/2015 | Spot Bond | 0.00000 | 95.13168 | | 0.00000 | 95.11251 | | | 0.00 | 0 | 0.00 |
| TSP159 | On 21/08/2014 | Spot Bond | 0.00000 | 98.54422 | | 0.00000 | 98.52730 | | | 0.00 | 0 | 0.00 |
| TSP160 | On 19/02/2015 | Spot Bond | 0.00000 | 94.72183 | | 0.00000 | 94.70705 | | | 0.00 | 0 | 0.00 |
| TSP161 | On 05/03/2015 | Spot Bond | 0.00000 | 94.74273 | | 0.00000 | 94.72409 | | | 0.00 | 0 | 0.00 |
| TSP162 | On 18/09/2014 | Spot Bond | 0.00000 | 98.05059 | | 0.00000 | 98.03349 | | | 0.00 | 0 | 0.00 |
| TSP163 | On 19/03/2015 | Spot Bond | 0.00000 | 94.57556 | | 0.00000 | 94.55724 | | | 0.00 | 0 | 0.00 |
| TSP164 | On 02/04/2015 | Spot Bond | 0.00000 | 94.35009 | | 0.00000 | 94.33186 | | | 0.00 | 0 | 0.00 |
| TSP165 | On 16/10/2014 | Spot Bond | 0.00000 | 97.58421 | | 0.00000 | 97.56720 | | | 0.00 | 0 | 0.00 |
| TSP166 | On 16/04/2015 | Spot Bond | 0.00000 | 94.12744 | | 0.00000 | 94.10931 | | | 0.00 | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | 12.16853 | | 100.00000 | 12.13807 | | | 0.00 | 0 | 0.00 |
| TWC044 | On 15/08/2014 | Spot Bond | 0.00000 | 100.20270 | | 0.00000 | 100.18578 | | | 0.00 | 0 | 0.00 |
| TWC047 | On 21/07/2014 | Spot Bond | 0.00000 | 100.76662 | | 0.00000 | 100.74996 | | | 0.00 | 0 | 0.00 |
| TWC048 | On 22/07/2014 | Spot Bond | 0.00000 | 100.70921 | | 0.00000 | 100.69271 | | | 0.00 | 0 | 0.00 |
| TWC049 | On 24/07/2014 | Spot Bond | 0.00000 | 100.69996 | | 0.00000 | 100.68330 | | | 0.00 | 0 | 0.00 |
| TWC050 | On 26/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66409 | | | 0.00 | 0 | 0.00 |
| TWC051 | On 25/07/2014 | Spot Bond | 0.00000 | 100.67079 | | 0.00000 | 100.65402 | | | 0.00 | 0 | 0.00 |
| TWC052 | On 26/07/2014 | Spot Bond | 0.00000 | 100.56310 | | 0.00000 | 100.54653 | | | 0.00 | 0 | 0.00 |
| TWC053 | On 19/08/2014 | Spot Bond | 0.00000 | 100.19956 | | 0.00000 | 100.18293 | | | 0.00 | 0 | 0.00 |
| TWCJ10 | On 24/07/2014 | Spot Bond | 0.00000 | 100.78741 | | 0.00000 | 100.76867 | | | 0.00 | 0 | 0.00 |
| TWCM10 | On 24/07/2014 | Spot Bond | 0.00000 | 100.70687 | | 0.00000 | 100.69004 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.07500 | 110.55524 | | 9.20500 | 109.85080 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 100.76943 | | 0.00000 | 100.74745 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 101.19160 | | 0.00000 | 101.16763 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|-------------------|
| UTR40 | On 10/09/2017 | Spot Bond | 9.45000 | 104.09219 | | 9.56000 | 103.75757 | | | 0.00 | 0 | 0.00 |
| VKC03 | On 26/09/2014 | Spot Bond | 0.00000 | 101.04500 | | 0.00000 | 101.02739 | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | 0.00000 | 101.04608 | | 0.00000 | 101.02860 | | | 0.00 | 400,000,000 | 200,000,000.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 100.36539 | | 0.00000 | 100.34584 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 100.37755 | | 0.00000 | 100.35735 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 100.37813 | | 0.00000 | 100.35791 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 101.15218 | | 0.00000 | 101.13291 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 101.18491 | | 0.00000 | 101.16508 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 6.90000 | 110.23485 | | 7.02000 | 109.97797 | | | 0.00 | 0 | 10,000,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.33000 | 238.62937 | | 1.39000 | 237.99406 | | | 0.00 | 0 | 0.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 6.84000 | 102.03508 | | 6.96000 | 101.89972 | | 12,312,000,000,000.00 | | 1,800,000,000 | 600,000,000.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.61500 | 103.63164 | | 7.72500 | 103.31360 | | | 0.00 | 0 | 9,100,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 7.87500 | 104.55429 | | 7.98500 | 104.07278 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 8.14000 | 103.99631 | | 8.27000 | 103.35259 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 8.21500 | 104.09360 | | 8.34500 | 103.37365 | | | 0.00 | 0 | 2,500,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.49000 | 93.25169 | | 6.61000 | 93.11651 | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | 6.02500 | 99.44190 | | 6.14000 | 99.41468 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.42000 | 91.55541 | | 6.54000 | 91.39088 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 6.00500 | 97.03743 | | 6.12000 | 96.96624 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 6.49000 | 93.23524 | | 6.61000 | 93.09978 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 7.26500 | 68.30129 | | 7.37500 | 67.90181 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 37.89291 | | 100.00000 | 37.82102 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 20.05720 | | 100.00000 | 20.01914 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------------------|------------------|--------------------|
| Total for j-Bonds : | | | | | | | | | | 39,641,674,766,451,000.00 | 14,254,338,500 | 174 003 066 600.00 |
| Grand Total: | | | | | | | | | | 39,641,675,773,299,000.00 | 14,254,482,659 | 174 006 501 497.00 |