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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2014

| 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 10/06/2014 | Any day expiry | | 10.56810 | 10.56810 | | 10.73740 | 10.73740 | | 10.59 | 0.00 | 0 | 0.00 |
| \$ / R | On 10/06/2014 | Any day expiry | 10.66 | Put | 112.31800 | 0.11232 | 35.56650 | 0.03557 | 112.318 | 12.29 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | | 10.57090 | 10.57090 | | 10.74230 | 10.74230 | | 10.95 | 694,032,439.50 | 65,655 | 424,742.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.64 | Put | 0.00630 | 0.00001 | 0.00000 | 0.00000 | 0.006 | 37.66 | 0.00 | 0 | 24,582.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.78 | Put | 0.00710 | 0.00001 | 0.00000 | 0.00000 | 0.007 | 35.04 | 0.00 | 0 | 15,489.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.80 | Put | 0.00720 | 0.00001 | 0.00000 | 0.00000 | 0.007 | 34.66 | 0.00 | 0 | 920.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.75 | Put | 0.05850 | 0.00006 | 0.03140 | 0.00003 | 0.058 | 18.55 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.78 | Put | 0.07150 | 0.00007 | 0.04070 | 0.00004 | 0.072 | 18.19 | 0.00 | 0 | 920.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.97 | Put | 0.27770 | 0.00028 | 0.20940 | 0.00021 | 0.278 | 15.92 | 0.00 | 0 | 24,582.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.00 | Put | 0.34920 | 0.00035 | 0.27080 | 0.00027 | 0.349 | 15.56 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.01 | Put | 0.38490 | 0.00038 | 0.29510 | 0.00030 | 0.385 | 15.47 | 0.00 | 0 | 50.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.02 | Put | 0.42460 | 0.00042 | 0.32140 | 0.00032 | 0.425 | 15.39 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.13 | Put | 1.24670 | 0.00125 | 0.81890 | 0.00082 | 1.247 | 14.47 | 0.00 | 0 | 15,489.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.15 | Put | 1.51490 | 0.00151 | 0.96920 | 0.00097 | 1.515 | 14.30 | 0.00 | 0 | 47,500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.20 | Call | 373.35930 | 0.37336 | 543.77330 | 0.54377 | 373.359 | 13.88 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.50 | Call | 107.56200 | 0.10756 | 259.56940 | 0.25957 | 107.562 | 11.37 | 0.00 | 0 | 16,500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.50 | Put | 36.66200 | 0.03666 | 17.26940 | 0.01727 | 36.662 | 11.37 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.57 | Put | 64.58160 | 0.06458 | 28.50130 | 0.02850 | 64.582 | 11.14 | 0.00 | 0 | 11,250.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.60 | Call | 53.23450 | 0.05323 | 177.26140 | 0.17726 | 53.234 | 11.42 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.63 | Put | 102.09680 | 0.10210 | 42.60290 | 0.04260 | 102.097 | 11.70 | 0.00 | 0 | 11,250.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.65 | Put | 116.27550 | 0.11628 | 48.41980 | 0.04842 | 116.275 | 11.89 | 0.00 | 0 | 2,350.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.90 | Put | 334.58830 | 0.33459 | 190.83680 | 0.19084 | 334.588 | 14.25 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.95 | Call | 3.74330 | 0.00374 | 24.20330 | 0.02420 | 3.743 | 14.72 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.96 | Call | 3.46950 | 0.00347 | 22.70830 | 0.02271 | 3.469 | 14.82 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.00 | Call | 2.56670 | 0.00257 | 17.55060 | 0.01755 | 2.567 | 15.19 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.00 | Put | 431.66670 | 0.43167 | 275.25060 | 0.27525 | 431.667 | 15.19 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.02 | Call | 2.21120 | 0.00221 | 15.40840 | 0.01541 | 2.211 | 15.38 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.10 | Call | 1.23340 | 0.00123 | 9.09380 | 0.00909 | 1.233 | 16.14 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.12 | Call | 1.09540 | 0.00110 | 7.96150 | 0.00796 | 1.095 | 16.38 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.13 | Call | 1.03330 | 0.00103 | 7.44850 | 0.00745 | 1.033 | 16.50 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.18 | Call | 0.77810 | 0.00078 | 5.33520 | 0.00534 | 0.778 | 17.11 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.20 | Call | 0.69750 | 0.00070 | 4.66790 | 0.00467 | 0.698 | 17.35 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.50 | Call | 0.17310 | 0.00017 | 0.90800 | 0.00091 | 0.173 | 20.97 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.60 | Call | 0.11920 | 0.00012 | 0.59210 | 0.00059 | 0.119 | 22.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.00 | Call | 0.03000 | 0.00003 | 0.12610 | 0.00013 | 0.030 | 26.57 | 0.00 | 0 | 46,682.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.00 | Put | 1,429.13000 | 1.42913 | 1,257.82610 | 1.25783 | 1,429.130 | 26.57 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.05 | Call | 0.02610 | 0.00003 | 0.10350 | 0.00010 | 0.026 | 27.12 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.24 | Call | 0.01620 | 0.00002 | 0.05140 | 0.00005 | 0.016 | 29.20 | 0.00 | 0 | 15,489.00 |
| \$ / R | On 17/06/2014 | Any day expiry | | | 10.57680 | 10.57680 | 10.74900 | 10.74900 | | 10.82 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/06/2014 | Any day expiry | 10.36 | Call | 236.77610 | 0.23678 | 397.55080 | 0.39755 | 236.776 | 12.36 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 17/06/2014 | Any day expiry | 10.47 | Put | 41.99310 | 0.04199 | 18.76230 | 0.01876 | 41.993 | 11.65 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 17/06/2014 | Any day expiry | 10.52 | Put | 57.46580 | 0.05747 | 26.16160 | 0.02616 | 57.466 | 11.33 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 17/06/2014 | Any day expiry | 10.52 | Call | 114.26580 | 0.11427 | 255.16160 | 0.25516 | 114.266 | 11.33 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 17/06/2014 | Any day expiry | 10.55 | Put | 68.79430 | 0.06879 | 31.68850 | 0.03169 | 68.794 | 11.14 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 17/06/2014 | Any day expiry | 10.73 | Call | 31.12030 | 0.03112 | 106.99920 | 0.10700 | 31.120 | 11.81 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 17/06/2014 | Any day expiry | 10.75 | Call | 27.45390 | 0.02745 | 96.20250 | 0.09620 | 27.454 | 11.96 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/06/2014 | Any day expiry | | | 10.57820 | 10.57820 | 10.75070 | 10.75070 | | 10.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 10.47 | Put | 45.05650 | 0.04506 | 20.61250 | 0.02061 | 45.056 | 11.67 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 10.52 | Call | 119.04150 | 0.11904 | 259.09720 | 0.25910 | 119.041 | 11.38 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 10.52 | Put | 60.84150 | 0.06084 | 28.39720 | 0.02840 | 60.841 | 11.38 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 19/06/2014 | Any day expiry | | | 10.58000 | 10.58000 | 10.75240 | 10.75240 | | 10.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/06/2014 | Any day expiry | | | 10.58180 | 10.58180 | 10.60100 | 10.60100 | | 11.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 20/06/2014 | Any day expiry | 10.60 | Call | 82.58220 | 0.08258 | 0.00000 | 0.00000 | 82.582 | 11.05 | 2,750,000.00 | 15,000 | 5,000.00 |
| \$ / R | On 20/06/2014 | Any day expiry | 10.70 | Call | 49.19870 | 0.04920 | 0.00000 | 0.00000 | 49.199 | 11.68 | 721,000.00 | 10,000 | 10,000.00 |
| \$ / R | On 20/06/2014 | Any day expiry | 10.75 | Call | 37.53910 | 0.03754 | 0.00000 | 0.00000 | 37.539 | 11.99 | 705,900.00 | 15,000 | 15,000.00 |
| \$ / R | On 20/06/2014 | Any day expiry | 10.80 | Call | 28.48960 | 0.02849 | 0.00000 | 0.00000 | 28.490 | 12.31 | 712,500.00 | 15,000 | 15,000.00 |
| \$ / R | On 25/06/2014 | Any day expiry | | | 10.59080 | 10.59080 | 10.76280 | 10.76280 | | 10.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/06/2014 | Any day expiry | 10.44 | Put | 50.38690 | 0.05039 | 23.67000 | 0.02367 | 50.387 | 11.46 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 25/06/2014 | Any day expiry | 10.45 | Call | 193.93550 | 0.19394 | 337.98560 | 0.33799 | 193.935 | 11.43 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 25/06/2014 | Any day expiry | 10.45 | Put | 53.13550 | 0.05314 | 25.18560 | 0.02519 | 53.136 | 11.43 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 25/06/2014 | Any day expiry | 10.54 | Call | 134.34740 | 0.13435 | 265.38920 | 0.26539 | 134.347 | 11.13 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 25/06/2014 | Any day expiry | 10.54 | Put | 83.54740 | 0.08355 | 42.58920 | 0.04259 | 83.547 | 11.13 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 25/06/2014 | Any day expiry | 10.55 | Call | 128.40510 | 0.12841 | 257.78700 | 0.25779 | 128.405 | 11.10 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 25/06/2014 | Any day expiry | 10.55 | Put | 87.60510 | 0.08761 | 44.98700 | 0.04499 | 87.605 | 11.10 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 26/06/2014 | Any day expiry | | | 10.59260 | 10.59260 | 10.76450 | 10.76450 | | 10.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/06/2014 | Any day expiry | | | 10.59440 | 10.59440 | 10.76620 | 10.76620 | | 11.01 | 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 27/06/2014 | Any day expiry | 8.30 | Put | 0.00010 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 21.75 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 10.82 | Call | 42.87720 | 0.04288 | 108.83080 | 0.10883 | 42.877 | 12.15 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 30/06/2014 | Any day expiry | | | 10.59980 | 10.59980 | 10.77140 | 10.77140 | | 10.84 | 0.00 | 0 | 201.00 |
| \$ / R | On 30/06/2014 | Any day expiry | 10.80 | Put | 254.34740 | 0.25435 | 153.84430 | 0.15384 | 254.347 | 11.93 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/06/2014 | Any day expiry | 12.40 | Call | 0.22510 | 0.00023 | 0.50540 | 0.00051 | 0.225 | 20.36 | 0.00 | 0 | 500.00 |
| \$ / R | On 08/07/2014 | Any day expiry | | | 10.61420 | 10.61420 | 10.60100 | 10.60100 | | 10.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2014 | Any day expiry | 10.60 | Call | 142.86380 | 0.14286 | 0.00000 | 0.00000 | 142.864 | 10.83 | 1,695,000.00 | 10,000 | 10,000.00 |
| \$ / R | On 28/07/2014 | Any day expiry | | | 10.64890 | 10.64890 | 10.82010 | 10.82010 | | 11.18 | 0.00 | 0 | 348.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 8.30 | Put | 0.01050 | 0.00001 | 0.05680 | 0.00006 | 0.011 | 17.38 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 10.82 | Call | 119.31180 | 0.11931 | 201.40230 | 0.20140 | 119.312 | 11.94 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 29/07/2014 | Any day expiry | | | 10.65060 | 10.65060 | 10.82190 | 10.82190 | | 11.20 | 0.00 | 0 | 348.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 10.80 | Put | 277.23600 | 0.27724 | 191.13580 | 0.19114 | 277.236 | 11.86 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.62 | Call | 1.31870 | 0.00132 | 3.56190 | 0.00356 | 1.319 | 17.46 | 0.00 | 0 | 500.00 |
| \$ / R | On 22/08/2014 | Any day expiry | | | 10.69260 | 10.69260 | 10.86410 | 10.86410 | | 11.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.33 | Put | 78.47520 | 0.07848 | 50.09780 | 0.05010 | 78.475 | 11.03 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 12.07 | Call | 21.99390 | 0.02199 | 39.54070 | 0.03954 | 21.994 | 16.83 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 27/08/2014 | Any day expiry | | | 10.70150 | 10.70150 | 10.87300 | 10.87300 | | 11.55 | 0.00 | 0 | 1,959.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 10.80 | Put | 294.95590 | 0.29496 | 216.95840 | 0.21696 | 294.956 | 11.93 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 12.83 | Call | 9.44180 | 0.00944 | 17.51880 | 0.01752 | 9.442 | 19.28 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/08/2014 | Any day expiry | | | 10.70330 | 10.70330 | 10.87480 | 10.87480 | | 11.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 8.30 | Put | 0.37060 | 0.00037 | 0.33830 | 0.00034 | 0.371 | 18.08 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 10.96 | Call | 150.01550 | 0.15002 | 225.23790 | 0.22524 | 150.015 | 12.54 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.73550 | 10.73550 | 10.90720 | 10.90720 | | 11.80 | 612,836,017.50 | 57,085 | 424,317.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Put | 2.02780 | 0.00203 | 1.94320 | 0.00194 | 2.028 | 15.60 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Put | 2.32130 | 0.00232 | 2.19060 | 0.00219 | 2.321 | 15.22 | 0.00 | 0 | 26,804.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Put | 2.40180 | 0.00240 | 2.25770 | 0.00226 | 2.402 | 15.12 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Put | 2.85340 | 0.00285 | 2.62940 | 0.00263 | 2.853 | 14.64 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Put | 14.70060 | 0.01470 | 9.82280 | 0.00982 | 14.701 | 11.21 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put | 32.46310 | 0.03246 | 21.87780 | 0.02188 | 32.463 | 11.06 | 0.00 | 0 | 72,800.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.10 | Put | 45.08650 | 0.04509 | 31.00730 | 0.03101 | 45.086 | 10.99 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put | 59.61040 | 0.05961 | 41.68890 | 0.04169 | 59.610 | 10.93 | 0.00 | 0 | 6,220.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.20 | Put | 61.44410 | 0.06144 | 0.00000 | 0.00000 | 61.444 | 10.92 | 5,311,842.45 | 86,450 | 48,650.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put | 63.65210 | 0.06365 | 44.42410 | 0.04442 | 63.652 | 10.94 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put | 68.23270 | 0.06823 | 47.30090 | 0.04730 | 68.233 | 10.97 | 0.00 | 0 | 27,284.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.25 | Put | 73.03850 | 0.07304 | 50.32400 | 0.05032 | 73.039 | 11.00 | 0.00 | 0 | 10,800.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put | 86.06520 | 0.08607 | 58.55290 | 0.05855 | 86.065 | 11.08 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put | 110.02580 | 0.11003 | 74.94950 | 0.07495 | 110.026 | 11.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.40 | Call | 452.13250 | 0.45213 | 587.18350 | 0.58718 | 452.133 | 11.24 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.48 | Put | 145.58720 | 0.14559 | 102.38320 | 0.10238 | 145.587 | 11.37 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Call | 388.96270 | 0.38896 | 515.76390 | 0.51576 | 388.963 | 11.40 | 0.00 | 0 | 16,362.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put | 153.46270 | 0.15346 | 108.56390 | 0.10856 | 153.463 | 11.40 | 435,527.14 | 2,838 | 13,300.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.51 | Call | 382.99750 | 0.38300 | 508.94390 | 0.50894 | 382.998 | 11.42 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.55 | Put | 174.27360 | 0.17427 | 125.05620 | 0.12506 | 174.274 | 11.48 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Call | 348.54580 | 0.34855 | 469.27450 | 0.46927 | 348.546 | 11.51 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Put | 183.04580 | 0.18305 | 132.07450 | 0.13207 | 183.046 | 11.51 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.59 | Put | 192.07550 | 0.19208 | 139.33230 | 0.13933 | 192.075 | 11.55 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Call | 332.18370 | 0.33218 | 450.25110 | 0.45025 | 332.184 | 11.56 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Put | 196.68370 | 0.19668 | 143.05110 | 0.14305 | 196.684 | 11.56 | 0.00 | 0 | 9,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.65 | Put | 220.68120 | 0.22068 | 162.56160 | 0.16256 | 220.681 | 11.64 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.67 | Call | 296.21960 | 0.29622 | 407.99070 | 0.40799 | 296.220 | 11.67 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.71 | Put | 251.54310 | 0.25154 | 187.97910 | 0.18798 | 251.543 | 11.74 | 0.00 | 0 | 20,159.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.83 | Put | 323.37070 | 0.32337 | 245.29960 | 0.24530 | 323.371 | 12.09 | 0.00 | 0 | 6,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.84 | Call | 225.37780 | 0.22538 | 317.65860 | 0.31766 | 225.378 | 12.13 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.87 | Put | 349.72040 | 0.34972 | 266.28680 | 0.26629 | 349.720 | 12.23 | 0.00 | 0 | 100.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.93 | Call | 196.29190 | 0.19629 | 277.83630 | 0.27784 | 196.292 | 12.45 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.00 | Call | 176.38200 | 0.17638 | 251.75070 | 0.25175 | 176.382 | 12.70 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.11 | Call | 149.32580 | 0.14933 | 215.72530 | 0.21573 | 149.326 | 13.10 | 0.00 | 0 | 14,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.40 | Call | 98.07360 | 0.09807 | 0.00000 | 0.00000 | 98.074 | 14.17 | 601,975.76 | 6,138 | 3,300.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.47 | Call | 89.17550 | 0.08918 | 131.87110 | 0.13187 | 89.175 | 14.44 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.49 | Call | 86.81750 | 0.08682 | 128.50670 | 0.12851 | 86.818 | 14.52 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.50 | Call | 85.66570 | 0.08567 | 126.86180 | 0.12686 | 85.666 | 14.56 | 0.00 | 0 | 37,800.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.50 | Put | 850.16570 | 0.85017 | 719.66180 | 0.71966 | 850.166 | 14.56 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call | 84.53420 | 0.08453 | 125.24210 | 0.12524 | 84.534 | 14.60 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call | 45.63030 | 0.04563 | 69.64690 | 0.06965 | 45.630 | 16.42 | 0.00 | 0 | 42,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Put | 1,310.13030 | 1.31013 | 1,162.44690 | 1.16245 | 1,310.130 | 16.42 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.27 | Call | 33.11590 | 0.03312 | 51.08790 | 0.05109 | 33.116 | 17.33 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call | 30.27090 | 0.03027 | 46.81760 | 0.04682 | 30.271 | 17.60 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call | 28.96740 | 0.02897 | 44.85410 | 0.04485 | 28.967 | 17.73 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call | 27.43940 | 0.02744 | 42.54610 | 0.04255 | 27.439 | 17.90 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call | 20.00930 | 0.02001 | 31.23080 | 0.03123 | 20.009 | 18.95 | 325,651.36 | 16,275 | 26,275.00 |
| \$ / R | On 22/09/2014 | Any day expiry | | | 10.74830 | 10.74830 | 10.92020 | 10.92020 | | 11.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/09/2014 | Any day expiry | 10.50 | Put | 158.84790 | 0.15885 | 113.39650 | 0.11340 | 158.848 | 11.48 | 0.00 | 0 | 13,000.00 |
| \$ / R | On 22/09/2014 | Any day expiry | 10.54 | Put | 175.29580 | 0.17530 | 126.50940 | 0.12651 | 175.296 | 11.54 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | | | 10.75560 | 10.75560 | 10.92770 | 10.92770 | | 11.93 | 0.00 | 0 | 162.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 10.80 | Put | 310.85050 | 0.31085 | 237.94370 | 0.23794 | 310.850 | 12.10 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 13.10 | Call | 19.53820 | 0.01954 | 28.97920 | 0.02898 | 19.538 | 19.97 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/09/2014 | Any day expiry | | | 10.76110 | 10.76110 | 10.93330 | 10.93330 | | 11.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 8.30 | Put | 1.25660 | 0.00126 | 1.21570 | 0.00122 | 1.257 | 17.62 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 10.96 | Call | 217.72590 | 0.21773 | 298.19720 | 0.29820 | 217.726 | 12.63 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | | | 10.81590 | 10.81590 | 10.98900 | 10.98900 | | 12.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 8.30 | Put | 2.44620 | 0.00245 | 2.25910 | 0.00226 | 2.446 | 17.19 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 10.80 | Put | 324.08380 | 0.32408 | 253.67370 | 0.25367 | 324.084 | 12.22 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 11.25 | Call | 199.50940 | 0.19951 | 263.79760 | 0.26380 | 199.509 | 13.61 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 13.33 | Call | 37.49560 | 0.03750 | 44.88680 | 0.04489 | 37.496 | 20.85 | 0.00 | 0 | 500.00 |
| \$ / R | On 04/11/2014 | Any day expiry | | | 10.82690 | 10.82690 | 11.00020 | 11.00020 | | 12.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Put | 83.55620 | 0.08356 | 62.93270 | 0.06293 | 83.556 | 11.49 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Call | 106.09370 | 0.10609 | 140.90860 | 0.14091 | 106.094 | 15.70 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 25/11/2014 | Any day expiry | | | 10.86530 | 10.86530 | 11.03930 | 11.03930 | | 12.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 10.80 | Put | 332.98530 | 0.33299 | 262.56560 | 0.26257 | 332.985 | 12.30 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 13.61 | Call | 52.91120 | 0.05291 | 59.14020 | 0.05914 | 52.911 | 21.83 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/11/2014 | Any day expiry | | | 10.87080 | 10.87080 | 11.04480 | 11.04480 | | 12.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 8.30 | Put | 4.03020 | 0.00403 | 3.44650 | 0.00345 | 4.030 | 16.92 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 11.25 | Call | 251.83770 | 0.25184 | 320.13650 | 0.32014 | 251.838 | 13.56 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/12/2014 | Any day expiry | | | 10.89470 | 10.89470 | 11.06930 | 11.06930 | | 12.54 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.89670 | 10.89670 | 11.07130 | 11.07130 | | 12.54 | 232,884,272.40 | 21,372 | 72,746.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.09 | Put | 15.47220 | 0.01547 | 12.58340 | 0.01258 | 15.472 | 14.20 | 0.00 | 0 | 1,402.00 |

| 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 | 9.44 | Put | 26.83580 | 0.02684 | 22.18540 | 0.02219 | 26.836 | 13.13 | 0.00 | 0 | 13,326.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.78 | Put | 45.98440 | 0.04598 | 38.35080 | 0.03835 | 45.984 | 12.08 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.88 | Put | 56.57060 | 0.05657 | 45.02220 | 0.04502 | 56.571 | 11.95 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put | 72.91150 | 0.07291 | 56.12140 | 0.05612 | 72.911 | 11.84 | 0.00 | 0 | 46,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.10 | Call | 886.00880 | 0.88601 | 1,040.60440 | 1.04060 | 886.009 | 11.75 | 0.00 | 0 | 1,260.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.10 | Put | 89.30880 | 0.08931 | 69.30440 | 0.06930 | 89.309 | 11.75 | 0.00 | 0 | 6,581.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.30 | Call | 727.64750 | 0.72765 | 874.47500 | 0.87448 | 727.648 | 11.56 | 0.00 | 0 | 1,130.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.34 | Put | 140.85360 | 0.14085 | 111.30260 | 0.11130 | 140.854 | 11.53 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.35 | Put | 143.44850 | 0.14345 | 0.00000 | 0.00000 | 143.449 | 11.52 | 717,242.50 | 5,000 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.36 | Put | 146.75060 | 0.14675 | 115.54990 | 0.11555 | 146.751 | 11.54 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put | 153.49290 | 0.15349 | 119.92240 | 0.11992 | 153.493 | 11.58 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.44 | Put | 174.84950 | 0.17485 | 133.81080 | 0.13381 | 174.850 | 11.69 | 0.00 | 0 | 2,491.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.45 | Put | 178.57530 | 0.17858 | 0.00000 | 0.00000 | 178.575 | 11.71 | 892,876.50 | 5,000 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.50 | Put | 197.90430 | 0.19790 | 148.92590 | 0.14893 | 197.904 | 11.80 | 0.00 | 0 | 22,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put | 218.41360 | 0.21841 | 165.99010 | 0.16599 | 218.414 | 11.89 | 0.00 | 0 | 900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.63 | Put | 253.65670 | 0.25366 | 0.00000 | 0.00000 | 253.657 | 12.04 | 598,376.16 | 2,359 | 2,359.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put | 286.91470 | 0.28691 | 224.02330 | 0.22402 | 286.915 | 12.17 | 0.00 | 0 | 1,902.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.73 | Call | 468.54490 | 0.46854 | 578.15850 | 0.57816 | 468.545 | 12.23 | 0.00 | 0 | 6,524.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.74 | Call | 463.61300 | 0.46361 | 572.52600 | 0.57253 | 463.613 | 12.24 | 0.00 | 0 | 3,900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put | 349.02840 | 0.34903 | 277.78070 | 0.27778 | 349.028 | 12.39 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.86 | Call | 407.82060 | 0.40782 | 508.41770 | 0.50842 | 407.821 | 12.47 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put | 412.32210 | 0.41232 | 332.62270 | 0.33262 | 412.322 | 12.63 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put | 456.73830 | 0.45674 | 370.19550 | 0.37020 | 456.738 | 12.83 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put | 523.38820 | 0.52339 | 428.72330 | 0.42872 | 523.388 | 13.11 | 0.00 | 0 | 4,955.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put | 593.49130 | 0.59349 | 492.49820 | 0.49250 | 593.491 | 13.40 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.55 | Call | 208.51800 | 0.20852 | 263.01190 | 0.26301 | 208.518 | 14.41 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call | 141.79050 | 0.14179 | 179.08730 | 0.17909 | 141.790 | 15.74 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call | 140.62390 | 0.14062 | 177.64530 | 0.17765 | 140.624 | 15.76 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call | 130.67000 | 0.13067 | 165.32940 | 0.16533 | 130.670 | 16.02 | 0.00 | 0 | 7,841.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call | 112.55790 | 0.11256 | 142.39450 | 0.14239 | 112.558 | 16.56 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call | 111.69990 | 0.11170 | 141.29980 | 0.14130 | 111.700 | 16.58 | 0.00 | 0 | 1,130.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call | 69.08070 | 0.06908 | 86.48960 | 0.08649 | 69.081 | 18.56 | 0.00 | 0 | 36,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call | 66.61420 | 0.06661 | 83.30310 | 0.08330 | 66.614 | 18.73 | 0.00 | 0 | 7,471.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call | 63.79280 | 0.06379 | 74.73990 | 0.07474 | 63.793 | 19.54 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call | 63.63480 | 0.06363 | 74.18100 | 0.07418 | 63.635 | 19.63 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call | 32.24350 | 0.03224 | 44.82300 | 0.04482 | 32.243 | 24.01 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/12/2014 | Any day expiry | | | 10.90260 | 10.90260 | 11.07730 | 11.07730 | | 12.53 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 10.80 | Put | 338.43300 | 0.33843 | 268.00920 | 0.26801 | 338.433 | 12.35 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 13.80 | Call | 63.11450 | 0.06311 | 69.95790 | 0.06996 | 63.114 | 22.23 | 0.00 | 0 | 500.00 |
| \$ / R | On 23/12/2014 | Any day expiry | | | 10.91830 | 10.91830 | 11.09330 | 11.09330 | | 12.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/12/2014 | Any day expiry | 8.30 | Put | 4.99860 | 0.00500 | 4.26850 | 0.00427 | 4.999 | 16.50 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 23/12/2014 | Any day expiry | 11.20 | Call | 310.02970 | 0.31003 | 384.87150 | 0.38487 | 310.030 | 13.37 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | | 10.98920 | 10.98920 | 11.16550 | 11.16550 | | 12.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 8.30 | Put | 6.04040 | 0.00604 | 5.58340 | 0.00558 | 6.040 | 15.90 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 346.66200 | 0.34666 | 277.74440 | 0.27774 | 346.662 | 12.44 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.20 | Call | 376.98370 | 0.37698 | 456.55720 | 0.45656 | 376.984 | 13.35 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 88.89000 | 0.08889 | 95.53370 | 0.09553 | 88.890 | 23.44 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | | 11.04430 | 11.04430 | 11.22160 | 11.22160 | | 12.96 | 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 25/02/2015 | Any day expiry | 10.80 | Put | 350.01000 | 0.35001 | 282.18380 | 0.28218 | 350.010 | 12.47 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 95.81080 | 0.09581 | 113.41360 | 0.11341 | 95.811 | 23.23 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/02/2015 | Any day expiry | | | 11.04630 | 11.04630 | 11.22360 | 11.22360 | | 12.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2015 | Any day expiry | 8.30 | Put | 7.25070 | 0.00725 | 6.82060 | 0.00682 | 7.251 | 15.63 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 26/02/2015 | Any day expiry | 11.15 | Call | 447.60000 | 0.44760 | 534.51740 | 0.53452 | 447.600 | 13.20 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 11.08220 | 11.08220 | 11.26040 | 11.26040 | | 13.08 | 0.00 | 0 | 16,750.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 116.57160 | 0.11657 | 93.46120 | 0.09346 | 116.572 | 11.99 | 0.00 | 0 | 69,965.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put | 168.06630 | 0.16807 | 135.43370 | 0.13543 | 168.066 | 11.99 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put | 224.15730 | 0.22416 | 183.22160 | 0.18322 | 224.157 | 11.98 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put | 326.63950 | 0.32664 | 262.49700 | 0.26250 | 326.640 | 12.38 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 403.45060 | 0.40345 | 330.24510 | 0.33025 | 403.451 | 12.68 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call | 263.74610 | 0.26375 | 313.17860 | 0.31318 | 263.746 | 15.24 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call | 181.01550 | 0.18102 | 214.64840 | 0.21465 | 181.015 | 16.69 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call | 142.30280 | 0.14230 | 167.77840 | 0.16778 | 142.303 | 17.72 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 118.54850 | 0.11855 | 126.41540 | 0.12642 | 118.549 | 22.18 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 11.10490 | 11.10490 | 11.28370 | 11.28370 | | 13.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 353.11340 | 0.35311 | 285.08930 | 0.28509 | 353.113 | 12.52 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 97.25070 | 0.09725 | 119.59420 | 0.11959 | 97.251 | 23.12 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | | | 11.17060 | 11.17060 | 11.35130 | 11.35130 | | 13.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Put | 354.79420 | 0.35479 | 287.48970 | 0.28749 | 354.794 | 12.54 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Call | 98.19530 | 0.09820 | 122.35850 | 0.12236 | 98.195 | 22.74 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | | | 11.23030 | 11.23030 | 11.41260 | 11.41260 | | 13.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Put | 354.12720 | 0.35413 | 291.77620 | 0.29178 | 354.127 | 12.52 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 101.96490 | 0.10196 | 118.32130 | 0.11832 | 101.965 | 22.80 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | | | 11.26970 | 11.26970 | 11.45290 | 11.45290 | | 13.42 | 3,223,134.20 | 286 | 3,636.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | | 11.29300 | 11.29300 | 11.47640 | 11.47640 | | 13.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 356.71370 | 0.35671 | 300.34630 | 0.30035 | 356.714 | 12.60 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 96.22850 | 0.09623 | 116.30110 | 0.11630 | 96.229 | 22.54 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | | 11.36320 | 11.36320 | 11.54690 | 11.54690 | | 13.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 360.07470 | 0.36007 | 306.76630 | 0.30677 | 360.075 | 12.70 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 99.06890 | 0.09907 | 118.73920 | 0.11874 | 99.069 | 22.24 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | | 11.42480 | 11.42480 | 11.60880 | 11.60880 | | 13.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 364.94690 | 0.36495 | 312.46690 | 0.31247 | 364.947 | 12.83 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 93.67560 | 0.09368 | 117.30310 | 0.11730 | 93.676 | 21.92 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | | | 11.46310 | 11.46310 | 11.64730 | 11.64730 | | 13.97 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 11.49280 | 11.49280 | 11.67720 | 11.67720 | | 14.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 369.78440 | 0.36978 | 317.19710 | 0.31720 | 369.784 | 12.95 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 98.84340 | 0.09884 | 116.92700 | 0.11693 | 98.843 | 21.92 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 11.55660 | 11.55660 | 11.74120 | 11.74120 | | 14.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 371.60630 | 0.37161 | 320.89130 | 0.32089 | 371.606 | 13.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 104.50840 | 0.10451 | 126.19930 | 0.12620 | 104.508 | 21.71 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 11.61610 | 11.61610 | 11.80110 | 11.80110 | | 14.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 373.46350 | 0.37346 | 324.07840 | 0.32408 | 373.463 | 13.07 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 98.04920 | 0.09805 | 114.53110 | 0.11453 | 98.049 | 21.69 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 11.67130 | 11.67130 | 11.85660 | 11.85660 | | 14.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 374.32290 | 0.37432 | 325.42670 | 0.32543 | 374.323 | 13.11 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 89.36040 | 0.08936 | 104.34070 | 0.10434 | 89.360 | 21.47 | 0.00 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|--------------|-----------|--------------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R MAXI | On 13/06/2014 | | Foreign Exchange Future | 10.57090 | 10.57090 | | 10.74230 | 10.74230 | | 10.95 | 317,127.00 | 30 | 1,064.00 |
| \$ / R MAXI | On 13/06/2014 | 10.93 | Put | 36,346.00820 | 0.36346 | 21,513.58580 | 0.21514 | 0.21514 | 36,346.008 | 14.53 | 0.00 | 0 | 250.00 |
| \$ / R MAXI | On 15/09/2014 | | Foreign Exchange Future | 10.73550 | 10.73550 | 10.90720 | 10.90720 | 10.90720 | | 11.80 | 0.00 | 0 | 176.00 |
| \$ / R MAXI | On 12/12/2014 | | Foreign Exchange Future | 10.89670 | 10.89670 | 11.07130 | 11.07130 | 11.07130 | | 12.54 | 0.00 | 0 | 31.00 |
| \$ / R MAXI | On 12/12/2014 | 10.72 | Call | 47,351.21990 | 0.47351 | 58,379.78430 | 0.58380 | 0.58380 | 47,351.220 | 12.21 | 0.00 | 0 | 200.00 |
| \$ / R MAXI | On 16/03/2015 | | Foreign Exchange Future | 11.08220 | 11.08220 | 11.26040 | 11.26040 | 11.26040 | | 13.08 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | | Foreign Exchange Future | 17.74960 | 17.74960 | 18.04000 | 18.04000 | 18.04000 | | 9.89 | 39,652,606.40 | 2,234 | 16,862.00 |
| £ / R | On 13/06/2014 | 15.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 10.07 | 0.00 | 0 | 1,123.00 |
| £ / R | On 13/06/2014 | 16.50 | Put | 0.00020 | 0.00000 | 0.06890 | 0.00007 | 0.00007 | 0.000 | 11.66 | 0.00 | 0 | 1,123.00 |
| £ / R | On 13/06/2014 | 16.65 | Put | 0.00480 | 0.00000 | 0.14260 | 0.00014 | 0.00014 | 0.005 | 12.13 | 0.00 | 0 | 18,000.00 |
| £ / R | On 13/06/2014 | 16.79 | Put | 0.05770 | 0.00006 | 0.28400 | 0.00028 | 0.00028 | 0.058 | 12.58 | 0.00 | 0 | 6,000.00 |
| £ / R | On 13/06/2014 | 16.88 | Put | 0.18760 | 0.00019 | 0.44400 | 0.00044 | 0.00044 | 0.188 | 12.68 | 0.00 | 0 | 50.00 |
| £ / R | On 13/06/2014 | 17.20 | Put | 2.73800 | 0.00274 | 2.28680 | 0.00229 | 0.00229 | 2.738 | 11.65 | 0.00 | 0 | 7,500.00 |
| £ / R | On 13/06/2014 | 17.55 | Call | 231.89330 | 0.23189 | 504.90370 | 0.50490 | 0.50490 | 231.893 | 10.53 | 0.00 | 0 | 1,000.00 |
| £ / R | On 13/06/2014 | 17.90 | Put | 197.86220 | 0.19786 | 74.44810 | 0.07445 | 0.07445 | 197.862 | 10.78 | 0.00 | 0 | 4,000.00 |
| £ / R | On 13/06/2014 | 18.31 | Call | 6.03980 | 0.00604 | 46.04360 | 0.04604 | 0.04604 | 6.040 | 13.21 | 0.00 | 0 | 3,000.00 |
| £ / R | On 13/06/2014 | 18.45 | Put | 703.46220 | 0.70346 | 436.23930 | 0.43624 | 0.43624 | 703.462 | 14.04 | 0.00 | 0 | 400.00 |
| £ / R | On 13/06/2014 | 19.55 | Call | 0.01550 | 0.00002 | 0.17610 | 0.00018 | 0.00018 | 0.016 | 19.10 | 0.00 | 0 | 5,667.00 |
| £ / R | On 13/06/2014 | 19.80 | Call | 0.00100 | 0.00000 | 0.05010 | 0.00005 | 0.00005 | 0.001 | 18.47 | 0.00 | 0 | 12,000.00 |
| £ / R | On 15/09/2014 | | Foreign Exchange Future | 18.01270 | 18.01270 | 18.30370 | 18.30370 | 18.30370 | | 11.48 | 4,845,416.30 | 269 | 28,495.00 |
| £ / R | On 15/09/2014 | 16.50 | Put | 39.54790 | 0.03955 | 29.67430 | 0.02967 | 0.02967 | 39.548 | 11.91 | 0.00 | 0 | 11,200.00 |
| £ / R | On 15/09/2014 | 17.20 | Put | 112.64460 | 0.11264 | 0.00000 | 0.00000 | 0.00000 | 112.645 | 10.62 | 1,689,669.00 | 15,000 | 15,000.00 |
| £ / R | On 15/09/2014 | 17.35 | Put | 152.82620 | 0.15283 | 101.15770 | 0.10116 | 0.10116 | 152.826 | 10.78 | 0.00 | 0 | 3,200.00 |
| £ / R | On 15/09/2014 | 18.56 | Call | 257.69180 | 0.25769 | 370.73290 | 0.37073 | 0.37073 | 257.692 | 12.58 | 0.00 | 0 | 11,200.00 |
| £ / R | On 15/09/2014 | 19.70 | Call | 83.60600 | 0.08361 | 0.00000 | 0.00000 | 0.00000 | 83.606 | 14.43 | 1,254,090.00 | 15,000 | 15,000.00 |
| £ / R | On 12/12/2014 | | Foreign Exchange Future | 18.26870 | 18.26870 | 18.56400 | 18.56400 | 18.56400 | | 12.29 | 7,307,480.00 | 400 | 7,006.00 |
| £ / R | On 12/12/2014 | 18.50 | Put | 790.42290 | 0.79042 | 638.01080 | 0.63801 | 0.63801 | 790.423 | 12.67 | 0.00 | 0 | 500.00 |
| £ / R | On 23/01/2015 | | Any day expiry | 18.39920 | 18.39920 | 18.69670 | 18.69670 | 18.69670 | | 12.81 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | 18.22 | Put | 647.10360 | 0.64710 | 516.60970 | 0.51661 | 0.51661 | 647.104 | 12.62 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | 18.50 | Put | 809.04850 | 0.80905 | 659.42560 | 0.65943 | 0.65943 | 809.049 | 12.94 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | 18.63 | Put | 891.53840 | 0.89154 | 731.73810 | 0.73174 | 0.73174 | 891.538 | 13.12 | 0.00 | 0 | 4,697.00 |
| £ / R | On 23/01/2015 | 21.04 | Call | 190.95720 | 0.19096 | 241.41630 | 0.24142 | 0.24142 | 190.957 | 16.08 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | 21.70 | Call | 136.66300 | 0.13666 | 174.28380 | 0.17428 | 0.17428 | 136.663 | 16.71 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | 21.72 | Call | 135.31740 | 0.13532 | 172.61030 | 0.17261 | 0.17261 | 135.317 | 16.73 | 0.00 | 0 | 4,697.00 |
| £ / R | On 16/03/2015 | | Foreign Exchange Future | 18.55820 | 18.55820 | 18.85900 | 18.85900 | 18.85900 | | 13.17 | 0.00 | 0 | 0.00 |
| £ / R | On 12/06/2015 | | Foreign Exchange Future | 18.84560 | 18.84560 | 19.15450 | 19.15450 | 19.15450 | | 13.24 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | | Foreign Exchange Future | 0.10309 | 0.10309 | 0.10488 | 0.10488 | 0.10488 | | 12.63 | 0.00 | 0 | 15,604.00 |
| ¥ / R | On 15/09/2014 | | Foreign Exchange Future | 0.10476 | 0.10476 | 0.10656 | 0.10656 | 0.10656 | | 12.30 | 0.00 | 0 | 0.00 |
| ¥ / R | On 12/12/2014 | | Foreign Exchange Future | 0.10640 | 0.10640 | 0.10823 | 0.10823 | 0.10823 | | 14.48 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2015 | | Foreign Exchange Future | 0.10830 | 0.10830 | 0.11018 | 0.11018 | 0.11018 | | 14.08 | 0.00 | 0 | 50.00 |
| € / R | On 13/06/2014 | | Foreign Exchange Future | 14.41490 | 14.41490 | 14.62720 | 14.62720 | 14.62720 | | 11.01 | 225,838,238.30 | 15,667 | 58,262.00 |
| € / R | On 13/06/2014 | 13.80 | Put | 0.67390 | 0.00067 | 0.91500 | 0.00092 | 0.00092 | 0.674 | 13.06 | 0.00 | 0 | 27,500.00 |
| € / R | On 13/06/2014 | 13.85 | Put | 1.10210 | 0.00110 | 1.25270 | 0.00125 | 0.00125 | 1.102 | 12.89 | 0.00 | 0 | 14,800.00 |
| € / R | On 13/06/2014 | 14.15 | Put | 15.21160 | 0.01521 | 8.71870 | 0.00872 | 0.00872 | 15.212 | 11.87 | 0.00 | 0 | 8,800.00 |
| € / R | On 13/06/2014 | 14.40 | Put | 80.39950 | 0.08040 | 36.80280 | 0.03680 | 0.03680 | 80.399 | 11.01 | 0.00 | 0 | 8,800.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.45 | Call | 73.39580 | 0.07340 | 224.91250 | 0.22491 | 73.396 | 11.27 | 0.00 | 0 | 1,000.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.85 | Put | 441.22610 | 0.44123 | 262.02960 | 0.26203 | 441.226 | 13.33 | 0.00 | 0 | 5,000.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 15.07 | Call | 1.37100 | 0.00137 | 13.15640 | 0.01316 | 1.371 | 14.47 | 0.00 | 0 | 3,000.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.35 | Call | 0.00560 | 0.00001 | 0.06980 | 0.00007 | 0.006 | 23.36 | 0.00 | 0 | 4,200.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.40 | Call | 0.00560 | 0.00001 | 0.05400 | 0.00005 | 0.006 | 23.88 | 0.00 | 0 | 12,500.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | | | 14.64150 | 14.64150 | 14.85400 | 14.85400 | | 11.36 | 209,475,940.50 | 14,307 | 32,019.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 13.54 | Put | 33.26140 | 0.03326 | 24.71500 | 0.02471 | 33.261 | 11.01 | 0.00 | 0 | 21,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.00 | Put | 99.49450 | 0.09949 | 72.00860 | 0.07201 | 99.495 | 10.79 | 0.00 | 0 | 6,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.30 | Put | 192.15540 | 0.19216 | 142.54180 | 0.14254 | 192.155 | 11.05 | 0.00 | 0 | 650.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.33 | Put | 203.70420 | 0.20370 | 152.10510 | 0.15211 | 203.704 | 11.08 | 0.00 | 0 | 800.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 15.71 | Call | 95.43050 | 0.09543 | 148.01060 | 0.14801 | 95.430 | 13.72 | 0.00 | 0 | 21,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 16.34 | Call | 48.48970 | 0.04849 | 76.04970 | 0.07605 | 48.490 | 15.23 | 0.00 | 0 | 800.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | | | 14.86540 | 14.86540 | 15.08120 | 15.08120 | | 11.98 | 0.00 | 0 | 9,484.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.50 | Put | 71.97250 | 0.07197 | 53.71230 | 0.05371 | 71.973 | 11.56 | 0.00 | 0 | 1,737.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.74 | Put | 105.69300 | 0.10569 | 77.86070 | 0.07786 | 105.693 | 11.41 | 0.00 | 0 | 650.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 16.30 | Call | 170.41770 | 0.17042 | 220.87210 | 0.22087 | 170.418 | 14.58 | 0.00 | 0 | 1,737.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 15.12460 | 15.12460 | 15.34450 | 15.34450 | | 12.43 | 0.00 | 0 | 1,425.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | | | 15.38900 | 15.38900 | 15.61580 | 15.61580 | | 12.78 | 0.00 | 0 | 0.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL12 | On 07/08/2014 | Index Future | | | 498.21300 | 498.21300 | 492.76400 | 492.76400 | | | 0.00 | 0 | 0.00 |
| AL12 | On 06/11/2014 | Index Future | | | 505.73100 | 505.73100 | 500.19900 | 500.19900 | | | 0.00 | 0 | 0.00 |
| AL12 | On 05/02/2015 | Index Future | | | 513.63700 | 513.63700 | 508.02800 | 508.02800 | | | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2014 | Index Future | | | 424.90700 | 424.90700 | 423.21900 | 423.21900 | | | 0.00 | 0 | 0.00 |
| AL37 | On 06/11/2014 | Index Future | | | 431.31800 | 431.31800 | 429.60500 | 429.60500 | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/08/2014 | Index Future | | | 500.37400 | 500.37400 | 496.81300 | 496.81300 | | | 0.00 | 0 | 1.00 |
| AL7T | On 06/11/2014 | Index Future | | | 507.92400 | 507.92400 | 504.31000 | 504.31000 | | | 0.00 | 0 | 0.00 |
| ALBI | On 07/08/2014 | Index Future | | | 454.88800 | 454.88800 | 451.64900 | 451.64900 | | | 9,097,760.00 | 2 | 646.00 |
| ALBI | On 06/11/2014 | Index Future | | | 461.75100 | 461.75100 | 458.46500 | 458.46500 | | | 0.00 | 0 | 0.00 |
| ALBI | On 05/02/2015 | Index Future | | | 468.97000 | 468.97000 | 465.64000 | 465.64000 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.85910 | 9.85910 | 9.99870 | 9.99870 | | 11.29 | 29,577,300.00 | 3,000 | 5,016.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.20 | Put | 0.27840 | 0.00028 | 0.13190 | 0.00013 | 0.278 | 18.64 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.70 | Call | 176.85380 | 0.17685 | 307.96780 | 0.30797 | 176.854 | 13.05 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 10.70 | Call | 0.05840 | 0.00006 | 0.87570 | 0.00088 | 0.058 | 18.74 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 9.94730 | 9.94730 | 10.08620 | 10.08620 | | 11.11 | 0.00 | 0 | 10,881.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.03590 | 10.03590 | 10.17540 | 10.17540 | | 11.49 | 0.00 | 0 | 460.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.45 | Put | 108.58080 | 0.10858 | 89.94140 | 0.08994 | 108.581 | 11.44 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.05 | Call | 324.18420 | 0.32418 | 410.90840 | 0.41091 | 324.184 | 11.49 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.75 | Call | 128.65480 | 0.12865 | 169.96490 | 0.16996 | 128.655 | 12.91 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | | | 10.13940 | 10.13940 | 10.28220 | 10.28220 | | 11.92 | 0.00 | 0 | 25.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | | | 10.24700 | 10.24700 | 10.39210 | 10.39210 | | 12.17 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | | | 9.66890 | 9.66890 | 9.80550 | 9.80550 | | 10.03 | 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 |
|------------------|---------------|-------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CAD/ R | On 15/09/2014 | Foreign Exchange Future | | 9.79720 | 9.79720 | | 9.93340 | 9.93340 | | 10.13 | 0.00 | 0 | 75.00 |
| CAD/ R | On 12/12/2014 | Foreign Exchange Future | | 9.92300 | 9.92300 | | 10.06110 | 10.06110 | | 11.45 | 0.00 | 0 | 0.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | 86.22860 | 86.22860 | | -101.65770 | -101.65770 | | | 0.00 | 0 | 1,942.00 |
| CF CANDO CAFE | On 12/12/2014 | Can-Do Future | | 802.74570 | 802.74570 | | 828.83220 | 828.83220 | | | 0.00 | 0 | 26,600.00 |
| CF CANDO CAFH | On 12/12/2014 | Can-Do Future | | 887.04180 | 887.04180 | | 913.51470 | 913.51470 | | | 0.00 | 0 | 3,116.00 |
| CF CANDO CAFJ | On 12/12/2014 | Can-Do Future | | 74.42120 | 74.42120 | | 122.71250 | 122.71250 | | | 0.00 | 0 | 4,362.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | 746.83360 | 746.83360 | | 774.51220 | 774.51220 | | | 0.00 | 0 | 1,871.00 |
| CF CANDO CAFM | On 15/09/2014 | Can-Do Future | | 116.52350 | 116.52350 | | 123.29550 | 123.29550 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CAFS | On 25/06/2014 | Can-Do Future | | 181.79110 | 181.79110 | | 232.55970 | 232.55970 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CAFT | On 17/06/2014 | Can-Do Future | | 94.24430 | 94.24430 | | 146.68000 | 146.68000 | | | 0.00 | 0 | 10,000.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | | 11.82780 | 11.82780 | | 12.00160 | 12.00160 | | 12.88 | 0.00 | 0 | 1,181.00 |
| CHF / R | On 15/09/2014 | Foreign Exchange Future | | 12.02220 | 12.02220 | | 12.19690 | 12.19690 | | 11.62 | 0.00 | 0 | 0.00 |
| CHF / R | On 12/12/2014 | Foreign Exchange Future | | 12.21410 | 12.21410 | | 12.39270 | 12.39270 | | 12.34 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | 12.43630 | 12.43630 | | 12.61970 | 12.61970 | | 12.98 | 0.00 | 0 | 100.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | | 1.69260 | 1.69260 | | 1.71580 | 1.71580 | | 10.47 | 0.00 | 0 | 0.00 |
| CNH / R | On 15/09/2014 | Foreign Exchange Future | | 1.71060 | 1.71060 | | 1.73320 | 1.73320 | | 11.23 | 0.00 | 0 | 0.00 |
| CNH / R | On 12/12/2014 | Foreign Exchange Future | | 1.73020 | 1.73020 | | 1.75270 | 1.75270 | | 12.53 | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | | 123.20942 | 123.20942 | | 123.16929 | 123.16929 | | | 0.00 | 0 | 0.00 |
| EL28 | On 06/11/2014 | Bond Future | | 123.60239 | 123.60239 | | 123.56168 | 123.56168 | | | 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 | | 9.65567 | 84.40722 | | 9.78970 | 83.42615 | | | 0.00 | 0 | 6,220.00 |
| ES33 | On 06/11/2014 | Bond Future | | 9.75372 | 81.89621 | | 9.89211 | 80.90034 | | | 0.00 | 0 | 0.00 |
| ES33 | On 05/02/2015 | Bond Future | | 9.85149 | 83.17731 | | 9.99423 | 82.16749 | | | 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 | | 453.64100 | 453.64100 | | 450.64100 | 450.64100 | | | 36,291,280.00 | 8 | 512.00 |
| GOVI | On 06/11/2014 | GOVI | | 460.48600 | 460.48600 | | 457.44100 | 457.44100 | | | 0.00 | 0 | 28.00 |
| GOVI | On 05/02/2015 | GOVI | | 467.68400 | 467.68400 | | 464.60000 | 464.60000 | | | 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 |
|------------------|---------------|-------------------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2025 | On 07/08/2014 | Bond Future | 116.47226 | | 116.47226 | | 116.65892 | 116.65892 | | | 0.00 | 0 | 0.00 |
| I2025 | On 06/11/2014 | Bond Future | 118.24424 | | 118.24424 | | 118.43380 | 118.43380 | | | 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 | 121.30206 | | 121.30206 | | 121.26236 | 121.26236 | | | 0.00 | 0 | 725.00 |
| I2038 | On 06/11/2014 | Bond Future | 123.14740 | | 123.14740 | | 123.10720 | 123.10720 | | | 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 | 121.03987 | | 121.03987 | | 121.00050 | 121.00050 | | | 0.00 | 0 | 5,218.00 |
| I2046 | On 06/11/2014 | Bond Future | 121.53582 | | 121.53582 | | 121.49576 | 121.49576 | | | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2014 | Bond Future | 125.87841 | | 125.87841 | | 126.61732 | 126.61732 | | | 0.00 | 0 | 2,720.00 |
| I2050 | On 06/11/2014 | Bond Future | 127.79339 | | 127.79339 | | 128.54381 | 128.54381 | | | 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 | 215.17800 | | 215.17800 | | 215.31900 | 215.31900 | | | 0.00 | 0 | 1,267.00 |
| IGOV | On 06/11/2014 | Index Future | 218.45100 | | 218.45100 | | 218.59400 | 218.59400 | | | 0.00 | 0 | 87.00 |
| IGOV | On 05/02/2015 | Index Future | 221.89200 | | 221.89200 | | 222.04100 | 222.04100 | | | 0.00 | 0 | 0.00 |
| ILBI | On 07/08/2014 | Index Future | 583.99400 | | 583.99400 | | 584.38800 | 584.38800 | | | 0.00 | 0 | 210.00 |
| ILBI | On 06/11/2014 | Index Future | 592.85000 | | 592.85000 | | 593.25200 | 593.25200 | | | 0.00 | 0 | 0.00 |
| IR CANDO ICAA | On 07/08/2014 | Can-Do Interest Rate | 142.68063 | | 142.68063 | | 142.63791 | 142.63791 | | | 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 | | | 5.79000 | 94.21000 | | | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/07/2014 | Jibar Tradeable Future | 5.86000 | 94.14000 | | | 5.84000 | 94.16000 | | | 0.00 | 0 | 545.00 |
| JIBAR FUTURE | On 20/08/2014 | Jibar Tradeable Future | 6.02000 | 93.98000 | | | 6.05000 | 93.95000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | 6.08000 | 93.92000 | | | 6.11000 | 93.89000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 15/10/2014 | Jibar Tradeable Future | 6.23000 | 93.77000 | | | 6.28000 | 93.72000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/11/2014 | Jibar Tradeable Future | 6.32000 | 93.68000 | | | 6.36000 | 93.64000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | 6.46000 | 93.54000 | | | 6.52000 | 93.48000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | 6.73000 | 93.27000 | | | 6.81000 | 93.19000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 17/06/2015 | Jibar Tradeable Future | 6.97000 | 93.03000 | | | 7.06000 | 92.94000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | 7.14000 | 92.86000 | | | 7.24000 | 92.76000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 7.29000 | 92.71000 | | | 7.40000 | 92.60000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | 7.44000 | 92.56000 | | | 7.55000 | 92.45000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.98340 | 8.98340 | | | 9.08880 | 9.08880 | | 10.44 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.07110 | 9.07110 | | | 9.17240 | 9.17240 | | 8.14 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.13240 | 9.13240 | | | 9.23430 | 9.23430 | | 9.73 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/06/2014 | Foreign Exchange Future | 1.36360 | 1.36360 | | | 1.36160 | 1.36160 | | | 9,545.20 | 7 | 150.00 |
| QUANTO € / \$ | On 15/09/2014 | Foreign Exchange Future | 1.36380 | 1.36380 | | | 1.36190 | 1.36190 | | | 9,546.60 | 7 | 125.00 |
| QUANTO € / \$ | On 12/12/2014 | Foreign Exchange Future | 1.36420 | 1.36420 | | | 1.36220 | 1.36220 | | | 0.00 | 0 | 0.00 |
| R / ¥EN | On 13/06/2014 | Foreign Exchange Future | 9.70450 | 9.70450 | 0.10304 | | 9.54030 | 9.54030 | | 12.83 | 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 / ¥EN | On 15/09/2014 | Foreign Exchange Future | | | 9.69870 | | 9.69870 | 0.10304 | 9.53450 | 9.53450 | | 12.60 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | | | 6.74032 | | 112.49159 | | 6.82422 | 112.39999 | | 1.00 | 0.00 | 0 | 6,048.00 |
| R157 | On 06/11/2014 | Bond Future | | | 6.94539 | | 107.37650 | | 7.05577 | 107.28357 | | 1.00 | 0.00 | 0 | 0.00 |
| R157 | On 05/02/2015 | Bond Future | | | 7.24777 | | 109.05669 | | 7.40437 | 108.96440 | | 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 |
| 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 | | | 8.27661 | | 118.47312 | | 8.39070 | 117.50508 | | 10.06 | 2,369,462.40 | 20 | 46,297.00 |
| R186 | On 07/08/2014 | Bond Future | 7.60 | Call | 265.69000 | | 0.26569 | | 177.13000 | 0.17713 | 265.690 | 9.81 | 0.00 | 0 | 210.00 |
| R186 | On 07/08/2014 | Bond Future | 8.00 | Call | 990.80000 | | 0.99080 | | 726.53000 | 0.72653 | 990.800 | 9.96 | 0.00 | 0 | 105.00 |
| R186 | On 07/08/2014 | Bond Future | 8.25 | Call | 1,849.78000 | | 1.84978 | | 1,428.80000 | 1.42880 | 1,849.780 | 10.06 | 0.00 | 0 | 1,200.00 |
| R186 | On 07/08/2014 | Bond Future | 8.43 | Put | 1,385.35000 | | 1.38535 | | 1,813.59000 | 1.81359 | 1,385.350 | 10.15 | 0.00 | 0 | 105.00 |
| R186 | On 07/08/2014 | Bond Future | 8.70 | Put | 691.37000 | | 0.69137 | | 958.69000 | 0.95869 | 691.370 | 10.30 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/08/2014 | Bond Future | 8.92 | Put | 363.11000 | | 0.36311 | | 529.14000 | 0.52914 | 363.110 | 10.43 | 0.00 | 0 | 840.00 |
| R186 | On 07/08/2014 | Bond Future | 9.20 | Put | 144.52000 | | 0.14452 | | 224.99000 | 0.22499 | 144.520 | 10.57 | 0.00 | 0 | 2,100.00 |
| R186 | On 06/11/2014 | Bond Future | | | 8.35118 | | 120.26077 | | 8.46941 | 119.27854 | | 10.09 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Put | 913.68000 | | 0.91368 | | 1,130.07000 | 1.13007 | 913.680 | 10.51 | 0.00 | 0 | 2,010.00 |
| R186 | On 05/02/2015 | Bond Future | | | 8.42221 | | 116.84591 | | 8.54453 | 115.85066 | | 10.46 | 0.00 | 0 | 0.00 |
| R186 | On 05/02/2015 | Bond Future | 9.00 | Put | 2,110.71000 | | 2.11071 | | 0.00000 | 0.00000 | 2,110.710 | 10.70 | 20,262,816.00 | 9,600 | 9,600.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R157 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | | 284.78534 | | 284.78534 | | 284.69504 | 284.69504 | | | 0.00 | 0 | 905.00 |
| R197 | On 06/11/2014 | Bond Future | | | 289.11738 | | 289.11738 | | 289.02572 | 289.02572 | | | 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 | | | 5.91788 | | 102.20424 | | 6.01450 | 102.16954 | | 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 | | | 227.84933 | | 227.84933 | | 228.28476 | 228.28476 | | 10.28 | 0.00 | 0 | 44,627.00 |
| R202 | On 06/11/2014 | Bond Future | | | 231.31543 | | 231.31543 | | 231.75732 | 231.75732 | | | 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 | | | 8.16420 | | 100.95350 | | 8.28352 | 100.24410 | | 8.18 | 0.00 | 0 | 12,508.00 |
| R2023 | On 06/11/2014 | Bond Future | | | 8.25060 | | 98.55649 | | 8.37501 | 97.83642 | | 8.61 | 0.00 | 0 | 0.00 |
| R2023 | On 05/02/2015 | Bond Future | | | 8.33556 | | 100.09799 | | 8.46515 | 99.36852 | | 8.47 | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|--------------------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R203 | | On 07/08/2014 | Bond Future | | 7.35859 | 105.77744 | | 7.45572 | 105.50944 | | 2.93 | | 24,701.00 |
| R203 | 6.84 | Call | Bond Future | 75.99000 | 0.07599 | | 49.69000 | 0.04969 | 75.990 | 2.84 | 0.00 | 0 | 46.00 |
| R203 | | On 06/11/2014 | Bond Future | | 7.48461 | 103.21034 | | 7.59142 | 102.93835 | | 3.08 | | 0.00 |
| R203 | 6.84 | Call | Bond Future | 231.93000 | 0.23193 | | 182.22000 | 0.18222 | 231.930 | 2.99 | 0.00 | 0 | 45.00 |
| R203 | 6.98 | Call | Bond Future | 318.75000 | 0.31875 | | 254.79000 | 0.25479 | 318.750 | 3.01 | 0.00 | 0 | 14.00 |
| R203 | | On 05/02/2015 | Bond Future | | 7.61701 | 104.82480 | | 7.73469 | 104.55053 | | 3.05 | | 0.00 |
| R203 | 7.69 | Call | Bond Future | 1,126.91000 | 1.12691 | | 989.16000 | 0.98916 | 1,126.910 | 3.04 | 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 |
| R2030 | | On 07/08/2014 | Bond Future | | 8.78065 | 93.71840 | | 8.90945 | 92.69877 | | 0.00 | | 4,308.00 |
| R2030 | | On 06/11/2014 | Bond Future | | 8.85643 | 95.13352 | | 8.98931 | 94.09858 | | 0.00 | | 0.00 |
| R2030 | | On 05/02/2015 | Bond Future | | 8.93040 | 92.61454 | | 9.06738 | 91.56517 | | 0.00 | | 0.00 |
| R2037 | | On 07/08/2014 | Bond Future | | 9.01276 | 95.36725 | | 9.15159 | 94.10500 | | 0.00 | | 10,102.00 |
| R2037 | | On 06/11/2014 | Bond Future | | 9.08539 | 96.80731 | | 9.22835 | 95.52609 | | 0.00 | | 0.00 |
| R2037 | | On 05/02/2015 | Bond Future | | 9.15635 | 94.06412 | | 9.30347 | 92.76460 | | 0.00 | | 0.00 |
| R204 | | On 07/08/2014 | Bond Future | | 7.59132 | 102.61411 | | 7.67168 | 102.31832 | | 4.40 | | 15,311.00 |
| R204 | 7.78 | Put | Bond Future | 456.56000 | 0.45656 | | 575.72000 | 0.57572 | 456.560 | 4.48 | 0.00 | 0 | 530.00 |
| R204 | | On 06/11/2014 | Bond Future | | 7.69717 | 104.16249 | | 7.78328 | 103.86248 | | 4.40 | | 0.00 |
| R204 | 7.99 | Put | Bond Future | 753.75000 | 0.75375 | | 871.71000 | 0.87171 | 753.750 | 4.46 | 0.00 | 0 | 1,270.00 |
| R204 | | On 05/02/2015 | Bond Future | | 7.80139 | 101.75663 | | 7.89345 | 101.45399 | | 4.53 | | 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 | | 9.12329 | 100.02762 | | 9.25687 | 98.70135 | | 0.00 | | 14,129.00 |
| R2048 | | On 06/11/2014 | Bond Future | | 9.19590 | 97.11077 | | 9.33349 | 95.76460 | | 0.00 | | 0.00 |
| R2048 | | On 05/02/2015 | Bond Future | | 9.26718 | 98.62976 | | 9.40879 | 97.26438 | | 0.00 | | 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 | | 7.79704 | 98.16028 | | 7.91783 | 97.64345 | | 5.75 | | 30,770.00 |
| R207 | | On 06/11/2014 | Bond Future | | 7.89217 | 99.64205 | | 8.02002 | 99.11752 | | 5.76 | | 0.00 |
| R207 | | On 05/02/2015 | Bond Future | | 7.98653 | 97.55923 | | 8.12181 | 97.02834 | | 5.87 | | 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 | | 7.94927 | 96.36683 | | 8.05885 | 95.83301 | | 6.84 | | 13,421.00 |
| R208 | 8.28 | Put | Bond Future | 470.95000 | 0.47095 | | 643.28000 | 0.64328 | 470.950 | 6.93 | 0.00 | 0 | 630.00 |
| R208 | | On 06/11/2014 | Bond Future | | 8.03984 | 94.42290 | | 8.15489 | 93.88107 | | 7.14 | | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R208 | On 06/11/2014 | Bond Future | 8.50 | Put | 893.83000 | | 0.89383 | 1,076.41000 | 1.07641 | | 893.830 | 7.31 | 0.00 | 0 | 1,520.00 |
| R208 | On 05/02/2015 | Bond Future | | | 8.12771 | | 95.89990 | 8.24829 | 95.35145 | | | 6.91 | 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 | | | 8.95741 | | 76.58969 | 9.09082 | 75.59149 | | | 15.11 | 0.00 | 0 | 25,211.00 |
| R209 | On 06/11/2014 | Bond Future | | | 9.02740 | | 74.59904 | 9.16463 | 73.58584 | | | 15.80 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 8.50 | Call | 1,448.70000 | | 1.44870 | 1,161.41000 | 1.16141 | | 1,448.700 | 15.54 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 8.95 | Call | 2,768.12000 | | 2.76812 | 2,308.17000 | 2.30817 | | 2,768.120 | 15.77 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.00 | Call | 2,945.88000 | | 2.94588 | 2,466.11000 | 2.46611 | | 2,945.880 | 15.80 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 9.05 | Call | 3,131.09000 | | 3.13109 | 2,631.55000 | 2.63155 | | 3,131.090 | 15.83 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.50 | Put | 1,633.26000 | | 1.63326 | 1,979.39000 | 1.97939 | | 1,633.260 | 16.13 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 9.58 | Put | 1,457.99000 | | 1.45799 | 1,777.42000 | 1.77742 | | 1,457.990 | 16.18 | 0.00 | 0 | 907.00 |
| R209 | On 06/11/2014 | Bond Future | 9.95 | Put | 839.04000 | | 0.83904 | 1,051.32000 | 1.05132 | | 839.040 | 16.42 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 10.00 | Put | 776.09000 | | 0.77609 | 976.06000 | 0.97606 | | 776.090 | 16.45 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 10.05 | Put | 713.52000 | | 0.71352 | 901.27000 | 0.90127 | | 713.520 | 16.45 | 0.00 | 0 | 2,050.00 |
| R209 | On 05/02/2015 | Bond Future | | | 9.09462 | | 75.76608 | 9.23559 | 74.73844 | | | 15.76 | 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 | | | 171.05112 | | 171.05112 | 170.99619 | 170.99619 | | | | 0.00 | 0 | 618.00 |
| R210 | On 06/11/2014 | Bond Future | | | 171.61369 | | 171.61369 | 171.55796 | 171.55796 | | | | 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 | | | 130.32370 | | 130.32370 | 130.28512 | 130.28512 | | | | 0.00 | 0 | 390.00 |
| R211 | On 06/11/2014 | Bond Future | | | 132.30652 | | 132.30652 | 132.26741 | 132.26741 | | | | 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 | | | 134.61997 | | 134.61997 | 134.57669 | 134.57669 | | | | 0.00 | 0 | 21,797.00 |
| R212 | On 06/11/2014 | Bond Future | | | 136.66810 | | 136.66810 | 136.62434 | 136.62434 | | | | 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 | | | 8.79532 | | 87.63029 | 8.93405 | 86.57839 | | | 12.94 | 0.00 | 0 | 26,057.00 |
| R213 | On 06/11/2014 | Bond Future | | | 8.87037 | | 85.41166 | 9.01336 | 84.34388 | | | 13.72 | 0.00 | 0 | 0.00 |
| R213 | On 05/02/2015 | Bond Future | | | 8.94386 | | 86.74760 | 9.09112 | 85.66471 | | | 13.73 | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------------------------|------------------|---------------------|
| 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 | | 9.05675 | 77.36468 | | 9.20038 | 76.25075 | | 15.47 | 0.00 | 0 | 5,228.00 |
| R214 | On 06/11/2014 | Bond Future | | 9.12713 | 75.24403 | | 9.27489 | 74.11334 | | 16.45 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.20 | Call | 3,466.68000 | 3.46668 | 2,887.92000 | 2.88792 | 3,466.680 | 16.42 | 0.00 | 0 | 2,500.00 |
| R214 | On 06/11/2014 | Bond Future | 9.80 | Put | 1,289.62000 | 1.28962 | 1,606.56000 | 1.60656 | 1,289.620 | 16.82 | 0.00 | 0 | 2,500.00 |
| R214 | On 05/02/2015 | Bond Future | | 9.19604 | 76.42096 | | 9.34794 | 75.27402 | | 16.49 | 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 | | 20,734.77000 | 20,734.77000 | | 21,048.07000 | 21,048.07000 | | | 0.00 | 0 | 0.00 |
| RAIN | On 15/09/2014 | Foreign Exchange Future | | 21,033.78000 | 21,033.78000 | | 21,345.69000 | 21,345.69000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | | 5.07650 | 5.07650 | | 5.09850 | 5.09850 | | 4.99 | 0.00 | 0 | 0.00 |
| TRY / R | On 15/09/2014 | Foreign Exchange Future | | 5.05460 | 5.05460 | | 5.07310 | 5.07310 | | 8.57 | 0.00 | 0 | 0.00 |
| TRY / R | On 12/12/2014 | Foreign Exchange Future | | 5.03810 | 5.03810 | | 5.05370 | 5.05370 | | 9.91 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 2,146,442,033.16 | 409,009 | 4 017 576.00 |

i-Bonds

| | | | | | | | | | | | | | |
|-------|---------------|-----------|--|---------|-----------|--|---------|-----------|--|--|------|-------------|------------------|
| AA02 | On 28/03/2016 | Spot Bond | | 0.00000 | 101.28349 | | 0.00000 | 101.26613 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | 7.15000 | 103.09421 | | 7.22000 | 103.01218 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | 0.00000 | 101.54341 | | 0.00000 | 101.52374 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | 8.70000 | 104.20698 | | 8.77500 | 103.89087 | | | 0.00 | 0 | 4,700,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | | 0.00000 | 101.12718 | | 0.00000 | 101.10731 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | | 9.35000 | 102.15098 | | 9.45500 | 101.60234 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | | 0.00000 | 100.35947 | | 0.00000 | 100.33762 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | 0.00000 | 100.45363 | | 0.00000 | 100.43145 | | | 0.00 | 500,000,000 | 500,000,000.00 |
| AB013 | On 21/11/2018 | Spot Bond | | 9.56500 | 95.95274 | | 9.64000 | 95.66971 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | | 7.25000 | 102.29952 | | 7.32000 | 102.22606 | | | 0.00 | 0 | 230,000,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | | 0.00000 | 100.79843 | | 0.00000 | 100.77652 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | 8.86500 | 104.61444 | | 8.95500 | 104.35935 | | | 0.00 | 0 | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ABCP12 | On 20/09/2014 | Spot Bond | 1.28000 | 136.52612 | | 1.28000 | 136.46224 | | | 0.00 | 0 | 165,000,000.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 2.24000 | 267.96226 | | 2.24000 | 267.56490 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | 0.00000 | 100.33309 | | 0.00000 | 100.31161 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | 100.31045 | | 0.00000 | 100.29225 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | 99.88799 | | 0.00000 | 99.86883 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | 99.88319 | | 0.00000 | 99.86322 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | 99.87986 | | 0.00000 | 99.85935 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | 101.23160 | | 0.00000 | 101.21199 | | | 0.00 | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | 101.33003 | | 0.00000 | 101.31185 | | | 0.00 | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | 101.17006 | | 0.00000 | 101.15142 | | | 0.00 | 0 | 0.00 |
| ABL10A | On 15/03/2015 | Spot Bond | 7.91000 | 105.32354 | | 7.98000 | 105.24912 | | | 0.00 | 0 | 370,000,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 0.00000 | 100.32820 | | 0.00000 | 100.30605 | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 7.63500 | 102.39396 | | 7.70000 | 102.35325 | | | 0.00 | 0 | 150,000,000.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 0.00000 | 101.88433 | | 0.00000 | 101.86378 | | | 0.00 | 0 | 0.00 |
| ABL12B | On 08/03/2015 | Spot Bond | 0.00000 | 100.32756 | | 0.00000 | 100.30774 | | | 0.00 | 0 | 20,000,000.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 0.00000 | 101.37761 | | 0.00000 | 101.35496 | | | 0.00 | 0 | 0.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 0.00000 | 101.20845 | | 0.00000 | 101.18698 | | | 0.00 | 0 | 30,000,000.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 0.00000 | 101.44275 | | 0.00000 | 101.41972 | | | 0.00 | 0 | 10,000,000.00 |
| ABL16 | On 25/03/2016 | Spot Bond | 0.00000 | 101.65328 | | 0.00000 | 101.63184 | | | 0.00 | 0 | 0.00 |
| ABL17 | On 21/06/2016 | Spot Bond | 0.00000 | 99.73199 | | 0.00000 | 101.81579 | | | 0.00 | 0 | 0.00 |
| ABL18 | On 25/09/2015 | Spot Bond | 0.00000 | 102.32058 | | 0.00000 | 102.29759 | | | 0.00 | 0 | 0.00 |
| ABL19 | On 25/09/2018 | Spot Bond | 0.00000 | 102.08133 | | 0.00000 | 102.05430 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 2.94000 | 128.76758 | | 2.94000 | 128.70162 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 4.03000 | 116.97429 | | 4.03000 | 116.91088 | | | 0.00 | 0 | 40,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ABLI05 | On 18/02/2018 | Spot Bond | 4.78000 | 103.48462 | | 4.78000 | 103.42632 | | | 0.00 | 0 | 900,000,000.00 |
| ABLI06 | On 19/07/2020 | Spot Bond | 5.92000 | 106.37329 | | 5.92000 | 106.31009 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 11.26500 | 114.03939 | | 11.35500 | 113.83292 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 0.00000 | 101.90813 | | 0.00000 | 101.87497 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 0.00000 | 101.91914 | | 0.00000 | 101.89209 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 0.00000 | 102.01828 | | 0.00000 | 101.98984 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 0.00000 | 102.11449 | | 0.00000 | 102.08469 | | | 0.00 | 0 | 11,400,000.00 |
| ABLS11 | On 29/06/2019 | Spot Bond | 4.53000 | 113.55708 | | 4.53000 | 113.49394 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 66.08053 | | 100.00000 | 65.92045 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 1.98000 | 169.38841 | | 1.98000 | 169.30595 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | 158.50784 | | 2.76000 | 158.42727 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.01000 | 173.98824 | | 2.01000 | 173.90334 | | | 0.00 | 0 | 0.00 |
| ABN12 | On 22/07/2014 | Spot Bond | 7.91000 | 105.18048 | | 7.91000 | 105.18049 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.80500 | 181.45579 | | 1.79000 | 181.77969 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.26125 | 74.89975 | | 8.35125 | 74.62426 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.26125 | 74.89975 | | 8.35125 | 74.62426 | | | 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 | 99.76244 | | 0.00000 | 101.61323 | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | 93.32000 | | 0.00000 | 93.32000 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | 92.19000 | | 0.00000 | 92.19000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | 92.86000 | | 0.00000 | 92.86000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | 88.70000 | | 0.00000 | 88.70000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | 88.17000 | | 0.00000 | 88.17000 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | 101.18523 | 0.00000 | 101.12737 | | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | 101.11244 | 0.00000 | 101.09319 | | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | 87.69000 | 0.00000 | 87.69000 | | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 7.17500 | 100.56528 | 7.24000 | 104.87798 | | | | 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 | 88.59000 | 0.00000 | 88.59000 | | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | 91.23000 | 0.00000 | 91.23000 | | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | 88.89000 | 0.00000 | 88.89000 | | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | 101.39545 | 0.00000 | 101.33735 | | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 7.44000 | 110.36455 | 7.51000 | 110.25523 | | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | 101.16329 | 0.00000 | 101.14247 | | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | 85.79000 | 0.00000 | 85.79000 | | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | 85.54000 | 0.00000 | 85.54000 | | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.54000 | 106.45056 | 2.52000 | 106.49047 | | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.50000 | 155.34323 | 2.50000 | 155.10966 | | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.40500 | 206.35815 | 2.39000 | 206.50156 | | | | 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 | 84.93000 | 0.00000 | 84.93000 | | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.71000 | 90.74429 | 9.82500 | 90.05990 | | | | 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 | 94.48000 | 0.00000 | 94.48000 | | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | 98.47000 | 0.00000 | 98.47000 | | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | 103.55579 | 0.00000 | 103.53557 | | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | 90.68000 | 0.00000 | 90.68000 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | 100.59000 | 0.00000 | 100.59000 | | | | 0.00 | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 112.96000 | | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.63000 | 105.97200 | 9.63000 | 111.17973 | | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | 110.97500 | 0.00000 | 110.96000 | | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.62500 | 111.18855 | 9.73500 | 110.28043 | | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 9.05500 | 89.74651 | 9.16000 | 89.19577 | | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | 102.73000 | 0.00000 | 102.73000 | | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | 99.84000 | 0.00000 | 99.84000 | | | | 0.00 | 0 | 0.00 |
| ABN83 | On 05/07/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABN84 | On 05/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABN85 | On 05/07/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABN86 | On 01/08/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABN87 | On 21/12/2026 | Spot Bond | 9.72000 | 110.47838 | 9.83000 | 109.57778 | | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | 88.75000 | 0.00000 | 88.75000 | | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | 99.99986 | 0.00000 | 99.98027 | | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | 100.83916 | 0.00000 | 100.77527 | | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 8.46500 | 106.76673 | 8.55500 | 106.44969 | | | | 0.00 | 0 | 1,460,000,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | 9.06000 | 103.45346 | 9.16500 | 102.89750 | | | | 0.00 | 0 | 500,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 7.10000 | 101.92823 | 7.17000 | 101.84890 | | | | 0.00 | 0 | 510,000,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 8.99000 | 96.62902 | 9.10500 | 96.09637 | | | | 0.00 | 0 | 2,680,000,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 9.84500 | 94.82958 | 9.95500 | 94.07549 | | | | 0.00 | 0 | 1,140,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 7.80000 | 104.71200 | 7.87000 | 104.57458 | | | | 0.00 | 0 | 0.00 |
| ABS11 | On 11/06/2014 | Spot Bond | 2.15000 | 132.68838 | 2.15000 | 130.26395 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABSI2 | On 07/12/2023 | Spot Bond | 2.05000 | 271.91575 | | 2.05000 | 271.51671 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | 1.22000 | 128.72648 | | 1.22000 | 128.54615 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | 2.07000 | 130.36157 | | 2.07000 | 130.16985 | | | 0.00 | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | 100.00000 | 0.00283 | | 100.00000 | 0.00282 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | 47.59815 | | 100.00000 | 47.48158 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 11.60000 | 105.35158 | | 11.67000 | 105.23769 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | 100.59093 | | 0.00000 | 100.56350 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | 4.30308 | | 100.00000 | 4.29266 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | 100.60571 | | 0.00000 | 100.57760 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | 100.81473 | | 0.00000 | 100.77705 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | 25.64836 | | 100.00000 | 25.58623 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | 100.57615 | | 0.00000 | 100.54939 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | 63.37891 | | 11.00000 | 63.32457 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | 16.41495 | | 100.00000 | 16.37518 | | | 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 | 99.80394 | | 0.00000 | 99.78157 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | 99.78384 | | 0.00000 | 99.75926 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | 99.81291 | | 0.00000 | 99.79153 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | 99.80685 | | 0.00000 | 99.78480 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | 99.80418 | | 0.00000 | 99.78184 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | 102.92138 | | 0.00000 | 102.85077 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | 102.92138 | | 0.00000 | 102.85077 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL084 | | On 30/07/2017 | Spot Bond | 0.00000 | 102.93877 | | 0.00000 | 102.86775 | | | 0.00 | 0 | 0.00 |
| ACL085 | | On 20/12/2015 | Spot Bond | 0.00000 | 99.81779 | | 0.00000 | 99.79695 | | | 0.00 | 0 | 0.00 |
| ACL086 | | On 30/07/2017 | Spot Bond | 0.00000 | 102.93877 | | 0.00000 | 102.86775 | | | 0.00 | 0 | 0.00 |
| ACL087 | | On 30/07/2017 | Spot Bond | 0.00000 | 102.90398 | | 0.00000 | 102.83381 | | | 0.00 | 0 | 0.00 |
| ACL088 | | On 20/12/2015 | Spot Bond | 0.00000 | 89.60660 | | 0.00000 | 89.58794 | | | 0.00 | 0 | 0.00 |
| ACL089 | | On 20/12/2014 | Spot Bond | 0.00000 | 99.82112 | | 0.00000 | 99.80065 | | | 0.00 | 0 | 0.00 |
| ACL092 | | On 26/12/2015 | Spot Bond | 0.00000 | 101.61322 | | 0.00000 | 101.59201 | | | 0.00 | 0 | 0.00 |
| ACL095 | | On 20/12/2018 | Spot Bond | 0.00000 | 99.81053 | | 0.00000 | 99.78888 | | | 0.00 | 0 | 0.00 |
| ACL096 | | On 20/06/2020 | Spot Bond | 0.00000 | 99.80424 | | 0.00000 | 99.78193 | | | 0.00 | 0 | 0.00 |
| ACL097 | | On 20/12/2025 | Spot Bond | 0.00000 | 99.80178 | | 0.00000 | 99.77920 | | | 0.00 | 0 | 0.00 |
| ACL098 | | On 20/12/2025 | Spot Bond | 0.00000 | 99.80665 | | 0.00000 | 99.78460 | | | 0.00 | 0 | 0.00 |
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 99.81779 | | 0.00000 | 99.79695 | | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 9.51000 | 104.28641 | | 9.62500 | 103.71104 | | | 0.00 | 0 | 0.00 |
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.94371 | | 0.00000 | 100.92157 | | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 101.62974 | | 0.00000 | 101.60570 | | | 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 | 83.31086 | | 0.00000 | 83.29080 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 163.64645 | | 0.00000 | 163.75861 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 163.68521 | | 0.00000 | 163.79691 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 99.81285 | | 0.00000 | 99.79147 | | | 0.00 | 0 | 0.00 |
| ACL130 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.46019 | | 0.00000 | 100.43971 | | | 0.00 | 0 | 0.00 |
| ACL131 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.46019 | | 0.00000 | 100.43971 | | | 0.00 | 0 | 0.00 |
| ACL133 | | On 26/08/2014 | Spot Bond | 0.00000 | 100.32542 | | 0.00000 | 100.30437 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL134 | On 20/09/2014 | Spot Bond | 0.00000 | 99.81891 | 0.00000 | 99.79820 | | | | 0.00 | 0 | 0.00 |
| ACL135 | On 20/09/2014 | Spot Bond | 0.00000 | 99.82036 | 0.00000 | 99.79982 | | | | 0.00 | 0 | 0.00 |
| ACL136 | On 20/09/2021 | Spot Bond | 0.00000 | 100.86646 | 0.00000 | 100.84214 | | | | 0.00 | 0 | 0.00 |
| ACL137 | On 02/09/2016 | Spot Bond | 0.00000 | 100.19221 | 0.00000 | 100.16987 | | | | 0.00 | 0 | 0.00 |
| ACL138 | On 20/09/2021 | Spot Bond | 0.00000 | 100.86704 | 0.00000 | 100.84275 | | | | 0.00 | 0 | 0.00 |
| ACL139 | On 30/07/2017 | Spot Bond | 0.00000 | 102.89751 | 0.00000 | 102.82769 | | | | 0.00 | 0 | 0.00 |
| ACL141 | On 30/07/2017 | Spot Bond | 0.00000 | 103.48470 | 0.00000 | 103.41666 | | | | 0.00 | 0 | 0.00 |
| ACL142 | On 20/12/2014 | Spot Bond | 0.00000 | 99.86018 | 0.00000 | 99.83968 | | | | 0.00 | 0 | 0.00 |
| ACL143 | On 20/12/2016 | Spot Bond | 0.00000 | 101.77235 | 0.00000 | 101.75028 | | | | 0.00 | 0 | 0.00 |
| ACL144 | On 20/12/2016 | Spot Bond | 0.00000 | 99.73004 | 0.00000 | 99.70946 | | | | 0.00 | 0 | 70,000,000.00 |
| ACL145 | On 20/12/2021 | Spot Bond | 0.00000 | 99.81214 | 0.00000 | 99.79068 | | | | 0.00 | 0 | 0.00 |
| ACL151 | On 20/03/2017 | Spot Bond | 0.00000 | 99.81621 | 0.00000 | 99.79519 | | | | 0.00 | 0 | 0.00 |
| ACL153 | On 20/03/2015 | Spot Bond | 0.00000 | 99.83564 | 0.00000 | 99.81676 | | | | 0.00 | 0 | 0.00 |
| ACL154 | On 20/03/2015 | Spot Bond | 0.00000 | 99.83975 | 0.00000 | 99.82132 | | | | 0.00 | 0 | 0.00 |
| ACL155 | On 20/03/2015 | Spot Bond | 0.00000 | 99.83177 | 0.00000 | 99.81246 | | | | 0.00 | 0 | 0.00 |
| ACL156 | On 20/03/2017 | Spot Bond | 0.00000 | 99.81670 | 0.00000 | 99.79572 | | | | 0.00 | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | 0.00000 | 99.82517 | 0.00000 | 99.80513 | | | | 0.00 | 0 | 0.00 |
| ACL158 | On 20/03/2015 | Spot Bond | 0.00000 | 99.83492 | 0.00000 | 99.81595 | | | | 0.00 | 0 | 0.00 |
| ACL159 | On 20/03/2015 | Spot Bond | 0.00000 | 99.83226 | 0.00000 | 99.81300 | | | | 0.00 | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 10.23000 | 102.27574 | 10.23000 | 102.24803 | | | | 0.00 | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 0.00000 | 99.82942 | 0.00000 | 99.80986 | | | | 0.00 | 0 | 0.00 |
| ACL163 | On 20/03/2015 | Spot Bond | 0.00000 | 99.83371 | 0.00000 | 99.81461 | | | | 0.00 | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | 0.00000 | 121.37894 | 0.00000 | 121.22211 | | | | 0.00 | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 9.64000 | 100.38921 | 9.71500 | 100.06932 | | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL168 | | On 20/06/2017 | Spot Bond | 0.00000 | 99.81735 | 0.00000 | 99.79646 | | | 0.00 | 0 | 0.00 |
| ACL169 | | On 20/06/2017 | Spot Bond | 1.75000 | 113.14758 | 1.75000 | 113.09317 | | | 0.00 | 0 | 0.00 |
| ACL170 | | On 20/03/2015 | Spot Bond | 0.00000 | 99.83250 | 0.00000 | 99.81327 | | | 0.00 | 0 | 0.00 |
| ACL172 | | On 20/06/2015 | Spot Bond | 0.00000 | 99.83183 | 0.00000 | 99.81254 | | | 0.00 | 0 | 0.00 |
| ACL173 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.69700 | 0.00000 | 101.63241 | | | 0.00 | 0 | 0.00 |
| ACL174 | | On 20/06/2019 | Spot Bond | 0.00000 | 101.75222 | 0.00000 | 101.68551 | | | 0.00 | 0 | 0.00 |
| ACL175 | | On 20/06/2019 | Spot Bond | 0.00000 | 101.64177 | 0.00000 | 101.57929 | | | 0.00 | 0 | 0.00 |
| ACL178 | | On 20/09/2014 | Spot Bond | 0.00000 | 101.74117 | 0.00000 | 101.67490 | | | 0.00 | 0 | 0.00 |
| ACL180 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.42984 | 0.00000 | 100.41069 | | | 0.00 | 0 | 0.00 |
| ACL181 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.79404 | 0.00000 | 101.77133 | | | 0.00 | 0 | 0.00 |
| ACL182 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.76754 | 0.00000 | 101.74619 | | | 0.00 | 0 | 0.00 |
| ACL183 | | On 20/06/2019 | Spot Bond | 0.00000 | 101.76325 | 0.00000 | 101.69614 | | | 0.00 | 0 | 0.00 |
| ACL184 | | On 20/09/2017 | Spot Bond | 0.00000 | 102.97115 | 0.00000 | 102.90827 | | | 0.00 | 0 | 0.00 |
| ACL185 | | On 20/09/2022 | Spot Bond | 0.00000 | 101.74117 | 0.00000 | 101.67490 | | | 0.00 | 0 | 0.00 |
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 99.82153 | 0.00000 | 99.80110 | | | 0.00 | 0 | 0.00 |
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 99.81107 | 0.00000 | 99.78950 | | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 99.80791 | 0.00000 | 99.78600 | | | 0.00 | 0 | 0.00 |
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 99.83355 | 0.00000 | 99.81445 | | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 99.82992 | 0.00000 | 99.81042 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 99.80727 | 0.00000 | 99.78527 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 101.80301 | 0.00000 | 101.73436 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.92885 | 0.00000 | 101.85538 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 101.70804 | 0.00000 | 101.64303 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL197 | On 20/06/2017 | Spot Bond | 0.00000 | 101.91120 | | 0.00000 | 101.83839 | | | 0.00 | 0 | 0.00 |
| ACL198 | On 20/06/2017 | Spot Bond | 0.00000 | 104.27298 | | 0.00000 | 104.20633 | | | 0.00 | 0 | 0.00 |
| ACL199 | On 20/06/2017 | Spot Bond | 0.00000 | 101.92885 | | 0.00000 | 101.85538 | | | 0.00 | 0 | 0.00 |
| ACL200 | On 21/11/2016 | Spot Bond | 0.00000 | 92.48576 | | 0.00000 | 92.43089 | | | 0.00 | 0 | 0.00 |
| ACL201 | On 20/12/2022 | Spot Bond | 0.00000 | 101.84055 | | 0.00000 | 101.77046 | | | 0.00 | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | 0.00000 | 101.84055 | | 0.00000 | 101.77046 | | | 0.00 | 0 | 0.00 |
| ACL203 | On 30/01/2023 | Spot Bond | 0.00000 | 118.81270 | | 0.00000 | 119.60135 | | | 0.00 | 0 | 0.00 |
| ACL204 | On 14/02/2023 | Spot Bond | 0.00000 | 119.66628 | | 0.00000 | 120.46045 | | | 0.00 | 0 | 0.00 |
| ACL205 | On 20/03/2016 | Spot Bond | 0.00000 | 101.59759 | | 0.00000 | 101.53679 | | | 0.00 | 0 | 0.00 |
| ACL208 | On 20/03/2018 | Spot Bond | 0.00000 | 101.58211 | | 0.00000 | 101.52191 | | | 0.00 | 0 | 0.00 |
| ACL210 | On 20/05/2018 | Spot Bond | 0.00000 | 100.41301 | | 0.00000 | 100.39370 | | | 0.00 | 0 | 0.00 |
| ACL212 | On 20/09/2018 | Spot Bond | 0.00000 | 101.62410 | | 0.00000 | 101.56230 | | | 0.00 | 0 | 0.00 |
| ACL213 | On 20/06/2018 | Spot Bond | 0.00000 | 101.63072 | | 0.00000 | 101.56867 | | | 0.00 | 0 | 20,000,000.00 |
| ACL214 | On 20/09/2020 | Spot Bond | 0.00000 | 101.69700 | | 0.00000 | 101.63241 | | | 0.00 | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | 0.00000 | 101.59980 | | 0.00000 | 101.53892 | | | 0.00 | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | 0.00000 | 101.59759 | | 0.00000 | 101.53679 | | | 0.00 | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | 0.00000 | 99.81506 | | 0.00000 | 99.79392 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | 0.00000 | 100.63894 | | 0.00000 | 100.61735 | | | 0.00 | 0 | 0.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | 0.00000 | 100.92323 | | 0.00000 | 100.90098 | | | 0.00 | 0 | 0.00 |
| ADCP06 | On 25/08/2014 | Spot Bond | 0.00000 | 101.71671 | | 0.00000 | 101.66719 | | | 0.00 | 0 | 0.00 |
| ADCP07 | On 25/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADCP08 | On 27/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADCP1U | On 03/07/2014 | Spot Bond | 100.00000 | 98.31186 | | 100.00000 | 98.05848 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 14.22626 | | 100.00000 | 14.19180 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| AHF1A1 | | On 21/11/2015 | Spot Bond | 0.00000 | 100.36694 | | 0.00000 | 100.30882 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | | On 21/11/2014 | Spot Bond | 0.00000 | 100.40483 | | 0.00000 | 100.34070 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | | On 21/11/2014 | Spot Bond | 0.00000 | 100.43004 | | 0.00000 | 100.36189 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | | On 18/10/2015 | Spot Bond | 0.00000 | 100.99903 | | 0.00000 | 100.97906 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | | On 18/10/2015 | Spot Bond | 0.00000 | 101.10098 | | 0.00000 | 101.07895 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | | On 18/10/2015 | Spot Bond | 0.00000 | 101.23679 | | 0.00000 | 101.21202 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | | On 18/10/2039 | Spot Bond | 0.00000 | 100.92593 | | 0.00000 | 100.86719 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | | On 18/04/2016 | Spot Bond | 8.20000 | 98.20614 | | 8.29000 | 98.03532 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | | On 18/10/2039 | Spot Bond | 0.00000 | 101.19863 | | 0.00000 | 101.12251 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | | On 18/10/2039 | Spot Bond | 0.00000 | 101.39818 | | 0.00000 | 101.30927 | | | 0.00 | 0 | 0.00 |
| AIR01 | | On 15/03/2019 | Spot Bond | 8.62000 | 101.87562 | | 8.69500 | 101.56484 | | | 0.00 | 0 | 0.00 |
| AIR02 | | On 30/04/2023 | Spot Bond | 9.32000 | 115.36727 | | 9.43000 | 114.62569 | | | 0.00 | 0 | 0.00 |
| AIR02U | | On 05/10/2014 | Spot Bond | 100.00000 | 94.83762 | | 100.00000 | 94.51938 | | | 0.00 | 0 | 0.00 |
| AIR03 | | On 09/03/2016 | Spot Bond | 7.25000 | 108.56740 | | 7.32000 | 108.42893 | | | 0.00 | 0 | 0.00 |
| AIR03U | | On 26/10/2014 | Spot Bond | 100.00000 | 91.17332 | | 100.00000 | 90.95095 | | | 0.00 | 0 | 0.00 |
| AIR04 | | On 29/05/2024 | Spot Bond | 9.45000 | 99.04675 | | 9.56500 | 98.29953 | | | 0.00 | 0 | 0.00 |
| AIR04U | | On 26/10/2029 | Spot Bond | 100.00000 | 12.83389 | | 100.00000 | 12.80548 | | | 0.00 | 0 | 0.00 |
| AIR05 | | On 29/05/2030 | Spot Bond | 10.14000 | 99.24916 | | 10.27500 | 98.18252 | | | 0.00 | 0 | 0.00 |
| AIRL01 | | On 30/04/2028 | Spot Bond | 2.75000 | 160.11815 | | 2.75000 | 160.03688 | | | 0.00 | 0 | 0.00 |
| ANG010 | | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93798 | | | 0.00 | 0 | 0.00 |
| ANG011 | | On 06/12/2014 | Spot Bond | 0.00000 | 100.05217 | | 100.00000 | 77.45439 | | | 0.00 | 59,500,000,000 | 32,600,000,000.00 |
| ANG012 | | On 06/06/2015 | Spot Bond | 0.00000 | 100.09069 | | 100.00000 | 53.84251 | | | 0.00 | 14,000,000,000 | 17,400,000,000.00 |
| ANG06 | | On 06/06/2014 | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ANG08 | On 10/10/2014 | Spot Bond | 0.00000 | 101.05631 | | 0.00000 | 101.00142 | | | 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 | 101.62970 | | 0.00000 | 101.57432 | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | 100.32486 | | 0.00000 | 100.24345 | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | 99.83261 | | 0.00000 | 99.81405 | | | 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 | 101.66206 | | 0.00000 | 101.59957 | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | 99.75550 | | 0.00000 | 99.72841 | | | 0.00 | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | 100.04959 | | 0.00000 | 100.02479 | | | 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 | 102.62000 | | 0.00000 | 102.62000 | | | 0.00 | 0 | 0.00 |
| ASN016 | On 11/04/2017 | Spot Bond | 0.00000 | 99.56000 | | 0.00000 | 99.56000 | | | 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 |
| ASN020 | On 09/06/2017 | Spot Bond | 100.00000 | 12.54757 | | 100.00000 | 12.52376 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | 0.00000 | 99.98235 | | 0.00000 | 99.96457 | | | 0.00 | 0 | 0.00 |
| BAR002 | On 20/12/2014 | Spot Bond | 0.00000 | 101.48709 | | 0.00000 | 101.43051 | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | 0.00000 | 101.46499 | | 0.00000 | 101.40925 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | 101.47047 | | 0.00000 | 101.45025 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 9.11000 | 104.28833 | | 9.18500 | 103.99681 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | 0.00000 | 101.57209 | | 0.00000 | 101.55428 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | 101.98062 | | 0.00000 | 101.96037 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | 101.30947 | | 0.00000 | 101.29056 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | | 100.71420 | 0.00000 | 100.61357 | | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | 0.00000 | | 100.48990 | 0.00000 | 100.38862 | | | | 0.00 | 400,000,000 | 200,000,000.00 |
| BAW19 | On 05/12/2020 | Spot Bond | 9.63000 | | 99.82132 | 9.73500 | 99.30033 | | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 7.40500 | | 107.43518 | 7.47500 | 107.32451 | | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | | 101.59810 | 0.00000 | 101.57498 | | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | 0.00000 | | 101.45510 | 0.00000 | 101.43405 | | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | 7.61500 | | 101.96125 | 7.68000 | 101.92026 | | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 9.01500 | | 104.47172 | 9.10500 | 104.18981 | | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 11.11262 | | 103.74952 | 11.17818 | 103.65913 | | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 11.07468 | | 102.51995 | 11.12380 | 102.45747 | | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 11.11608 | | 102.47046 | 11.16773 | 102.40569 | | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | | 102.06678 | 0.00000 | 102.03765 | | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 11.15586 | | 102.38836 | 11.20999 | 102.31671 | | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 11.96486 | | 101.78470 | 12.06974 | 101.45233 | | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | | 102.11585 | 0.00000 | 102.08603 | | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | | 102.11585 | 0.00000 | 102.08603 | | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | | 102.11592 | 0.00000 | 102.08610 | | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.36262 | | 101.84755 | 11.42818 | 101.75822 | | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.28646 | | 102.44859 | 11.34817 | 102.36338 | | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 11.07468 | | 102.51995 | 11.12380 | 102.45747 | | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 11.22291 | | 102.57543 | 11.29640 | 102.47028 | | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.39356 | | 102.02660 | 10.47948 | 101.90154 | | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 102.00795 | 0.00000 | 101.97965 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | 101.99259 | | 0.00000 | 101.96411 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | 101.99259 | | 0.00000 | 101.96411 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 0.00000 | 101.88521 | | 0.00000 | 101.85827 | | | 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 | 10.81709 | 101.62088 | | 10.83063 | 101.57153 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.79000 | 100.35011 | | 11.88000 | 100.02797 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | 101.93402 | | 0.00000 | 101.90639 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 11.71500 | 97.92213 | | 11.80500 | 97.59083 | | | 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 | 101.82162 | | 0.00000 | 101.79596 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | 101.77989 | | 9.28000 | 101.70295 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | 101.90720 | | 0.00000 | 101.82317 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.51000 | 100.51267 | | 11.58500 | 100.27333 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | 101.85032 | | 0.00000 | 101.76881 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | 101.89772 | | 0.00000 | 101.81411 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | 101.89772 | | 0.00000 | 101.81411 | | | 0.00 | 0 | 0.00 |
| 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 | 101.82756 | | 0.00000 | 101.74706 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | 101.96842 | | 0.00000 | 101.94068 | | | 0.00 | 0 | 0.00 |
| BAYA40 | On 30/09/2014 | Spot Bond | 0.00000 | 101.78700 | | 0.00000 | 101.76873 | | | 0.00 | 0 | 500,000,000.00 |
| 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 | 101.96842 | | 0.00000 | 101.94068 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | 101.83135 | | 0.00000 | 101.75068 | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | 101.90009 | | 0.00000 | 101.87332 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | 101.96852 | 0.00000 | 101.94077 | | | | 0.00 | 0 | 0.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | 0.00000 | 101.41920 | 0.00000 | 101.39923 | | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 14.11262 | 104.32106 | 14.17818 | 104.22293 | | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.35430 | 103.02663 | 15.44392 | 102.79684 | | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.24408 | 102.77741 | 14.33623 | 102.61664 | | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 102.51276 | 0.00000 | 102.40167 | | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 102.51276 | 0.00000 | 102.40167 | | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 102.51276 | 0.00000 | 102.40167 | | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 102.60717 | 0.00000 | 102.49184 | | | | 0.00 | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 102.18187 | 0.00000 | 102.08560 | | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 17.00270 | 100.00000 | 16.97044 | | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 22.29899 | 100.00000 | 22.24439 | | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 20.29460 | 100.00000 | 20.24489 | | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 12.52752 | 100.00000 | 12.49685 | | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 12.53387 | 100.00000 | 12.50351 | | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 15.14638 | 100.00000 | 15.10928 | | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 13.12407 | 100.00000 | 13.09194 | | | | 0.00 | 0 | 0.00 |
| BCJ03 | On 17/04/2015 | Spot Bond | 0.00000 | 100.95735 | 0.00000 | 100.93985 | | | | 0.00 | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | 100.92860 | 0.00000 | 100.90995 | | | | 0.00 | 0 | 0.00 |
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | 7.57751 | 100.00000 | 7.54002 | | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | 7.57751 | 100.00000 | 7.54002 | | | | 0.00 | 0 | 0.00 |
| BCP81U | On 06/06/2014 | Spot Bond | 100.00000 | 66.66670 | 100.00000 | 66.66670 | | | | 0.00 | 0 | 0.00 |
| BCP82U | On 24/07/2014 | Spot Bond | 100.00000 | 89.46078 | 100.00000 | 89.24205 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| BCP83U | On 19/08/2014 | Spot Bond | 100.00000 | | 84.10138 | | 100.00000 | 83.90805 | | | 0.00 | 0 | 0.00 |
| BCP84U | On 05/09/2014 | Spot Bond | 100.00000 | | 80.93126 | | 100.00000 | 80.75221 | | 0,000,000,000,000,000.00 | 00,000,000,000 | 60,000,000,000.00 | |
| BD0202 | On 31/12/2018 | Spot Bond | 1.95000 | | 177.97278 | | 1.95000 | 177.88617 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.24000 | | 146.37780 | | 8.35000 | 144.21573 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.24000 | | 146.71981 | | 8.35000 | 144.57235 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.62500 | | 97.14290 | | 8.73500 | 96.27099 | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 100.03966 | | 0.00000 | 100.01993 | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | | 101.66940 | | 0.00000 | 101.64928 | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 8.11000 | | 98.27102 | | 8.18500 | 98.01362 | | | 0.00 | 0 | 100,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.76049 | | 0.00000 | 101.74119 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.99174 | | 0.00000 | 100.97186 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.01213 | | 0.00000 | 100.99183 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.08004 | | 0.00000 | 101.05837 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.14792 | | 0.00000 | 101.12487 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.33751 | | 0.00000 | 101.31063 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | | 15.20975 | | 100.00000 | 15.17250 | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.79833 | | 0.00000 | 100.77911 | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.83818 | | 0.00000 | 100.81800 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.85525 | | 0.00000 | 100.83466 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.86094 | | 0.00000 | 100.84021 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | | 100.92918 | | 0.00000 | 100.90681 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | | 101.02008 | | 0.00000 | 100.99552 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | | 14.87776 | | 100.00000 | 14.84132 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | | 14.87776 | | 100.00000 | 14.84132 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BG42A1 | On 15/03/2017 | Spot Bond | | 0.00000 | 99.89308 | | 0.00000 | 99.87474 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | | 0.00000 | 99.88425 | | 0.00000 | 99.86443 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | | 0.00000 | 99.88184 | | 0.00000 | 99.86162 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | | 8.56500 | 102.64844 | | 8.65500 | 102.40696 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | | 0.00000 | 99.87463 | | 0.00000 | 99.85320 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | | 0.00000 | 99.86172 | | 0.00000 | 99.83815 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | | 100.00000 | 10.63375 | | 100.00000 | 10.60799 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | | 100.00000 | 10.63375 | | 100.00000 | 10.60799 | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | | 6.10500 | 104.11976 | | 6.17000 | 104.09204 | | | 0.00 | 0 | 3,670,000,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | | 0.00000 | 100.92605 | | 0.00000 | 100.90540 | | | 0.00 | 0 | 0.00 |
| BIDC36 | On 05/08/2014 | Spot Bond | | 0.00000 | 99.00332 | | 0.00000 | 98.95087 | | | 0.00 | 0 | 0.00 |
| BIDC39 | On 04/09/2014 | Spot Bond | | 0.00000 | 98.47500 | | 0.00000 | 98.42242 | | | 0.00 | 0 | 0.00 |
| BIDC40 | On 16/10/2014 | Spot Bond | | 0.00000 | 97.75398 | | 0.00000 | 97.70174 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | | 0.00000 | 100.36868 | | 0.00000 | 100.35057 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | | 0.00000 | 100.42800 | | 0.00000 | 100.40704 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | | 0.00000 | 100.32742 | | 0.00000 | 100.27557 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | | 0.00000 | 100.34416 | | 0.00000 | 100.28966 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | | 0.00000 | 100.37453 | | 0.00000 | 100.31521 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | | 0.00000 | 100.50033 | | 0.00000 | 100.42100 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | | 0.00000 | 100.78708 | | 0.00000 | 100.74885 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | | 100.00000 | 44.40983 | | 100.00000 | 44.30224 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | | 100.00000 | 20.92007 | | 100.00000 | 20.86882 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | | 0.00000 | 99.83917 | | 0.00000 | 101.58874 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | 100.48138 | | 0.00000 | 100.45992 | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 7.43500 | 103.46510 | | 7.50000 | 103.41869 | | | 0.00 | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.66500 | 110.77593 | | 9.75500 | 110.54798 | | | 0.00 | 0 | 270,000,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 101.27658 | | 0.00000 | 101.24656 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 9.31500 | 103.06745 | | 9.40500 | 102.88602 | | | 0.00 | 0 | 630,000,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 11.42000 | 102.61598 | | 11.49500 | 102.33907 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | 101.12257 | | 0.00000 | 101.09417 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 11.67000 | 103.69368 | | 11.74500 | 103.39899 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | 100.63703 | | 0.00000 | 100.61587 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.55500 | 100.31484 | | 9.64500 | 100.06415 | | | 0.00 | 0 | 0.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 100.53416 | | 0.00000 | 100.50527 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 12.11000 | 99.29363 | | 12.18500 | 98.98547 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 100.82890 | | 0.00000 | 100.80782 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 99.83914 | | 0.00000 | 99.81186 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | 100.71780 | | 0.00000 | 100.69748 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.38000 | 92.66998 | | 10.48500 | 92.21425 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 10.07000 | 120.46630 | | 10.18000 | 119.73100 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 9.92000 | 110.56823 | | 10.03000 | 109.80470 | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 9.25000 | 115.48215 | | 9.36000 | 114.65300 | | | 0.00 | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 100.05723 | | 0.00000 | 100.02864 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 11.91500 | 102.62650 | | 12.00500 | 102.45187 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | 100.63083 | | 0.00000 | 100.55763 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | 102.13127 | | 0.00000 | 102.10282 | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | 100.83703 | | 0.00000 | 100.80771 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CGR7 | On 22/07/2014 | Spot Bond | 0.00000 | 101.87850 | 0.00000 | 101.84061 | | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | 102.14801 | 0.00000 | 102.10463 | | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 0.00000 | 100.04400 | 0.00000 | 100.09242 | | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | 100.21174 | 0.00000 | 100.18736 | | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | 100.79360 | 0.00000 | 100.75689 | | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 100.78538 | 0.00000 | 100.74905 | | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | 100.82881 | 0.00000 | 100.79049 | | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | 100.64469 | 0.00000 | 100.62124 | | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | 99.81294 | 0.00000 | 99.79156 | | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | 100.90211 | 0.00000 | 100.88324 | | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | 0.00000 | 99.84733 | 0.00000 | 99.82135 | | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | 104.48411 | 10.11000 | 104.45564 | | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | 0.00000 | 99.84733 | 0.00000 | 99.82135 | | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | 101.30493 | 0.00000 | 101.28479 | | | | 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 | 118.23974 | 2.76000 | 118.17959 | | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | 104.44527 | 0.00000 | 104.44527 | | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | 118.19732 | 3.14000 | 118.13603 | | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | 102.28854 | 8.25000 | 102.26607 | | | | 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 | 99.84733 | 0.00000 | 99.82135 | | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 0.00000 | 99.84733 | 0.00000 | 99.82135 | | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 3.10000 | 117.78380 | 3.10000 | 117.72296 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN199 | On 13/09/2016 | Spot Bond | | 2.40000 | 117.58507 | | 2.40000 | 117.52653 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | | 0.00000 | 99.73226 | | 0.00000 | 99.70200 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | | 0.00000 | 101.33838 | | 0.00000 | 101.32114 | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | | 0.00000 | 101.11879 | | 0.00000 | 101.09943 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | | 8.50000 | 101.30355 | | 8.57000 | 101.13399 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | | 0.00000 | 101.45702 | | 0.00000 | 101.43928 | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | | 0.00000 | 101.43714 | | 0.00000 | 101.41965 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | | 0.00000 | 100.99114 | | 0.00000 | 100.92823 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | | 0.00000 | 101.04611 | | 0.00000 | 101.02512 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | | 8.55000 | 101.40896 | | 8.62000 | 101.23874 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | | 8.55000 | 101.40896 | | 8.62000 | 101.23874 | | | 0.00 | 0 | 0.00 |
| CLN223 | On 15/06/2014 | Spot Bond | | 0.00000 | 103.59229 | | 0.00000 | 103.59229 | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | | 0.00000 | 104.07515 | | 0.00000 | 104.07515 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | | 8.60000 | 100.22268 | | 8.67000 | 100.04525 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | | 0.00000 | 99.80809 | | 0.00000 | 99.78618 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | | 0.00000 | 99.78727 | | 0.00000 | 99.76306 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | | 0.00000 | 101.06439 | | 0.00000 | 101.04504 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | | 0.00000 | 101.06439 | | 0.00000 | 101.04504 | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | | 100.17539 | 97.58946 | | 100.17539 | 97.32878 | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | | 0.00000 | 99.83536 | | 0.00000 | 99.80739 | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | | 0.00000 | 100.56325 | | 0.00000 | 100.54274 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | | 0.00000 | 99.80546 | | 0.00000 | 99.78324 | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | | 0.00000 | 100.32152 | | 0.00000 | 100.30077 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.34170 | | 0.00000 | 100.31968 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN242 | | On 24/02/2019 | Spot Bond | 9.35000 | 102.73783 | 9.35000 | 102.71189 | | | 0.00 | 0 | 0.00 |
| CLN243 | | On 24/02/2019 | Spot Bond | 9.35000 | 102.73783 | 9.35000 | 102.71189 | | | 0.00 | 0 | 0.00 |
| CLN244 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.32145 | 0.00000 | 100.30070 | | | 0.00 | 0 | 0.00 |
| CLN245 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.32231 | 0.00000 | 100.30151 | | | 0.00 | 0 | 0.00 |
| CLN246 | | On 24/02/2017 | Spot Bond | 0.00000 | 93.24555 | 0.00000 | 93.24555 | | | 0.00 | 0 | 0.00 |
| CLN247 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.52185 | 0.00000 | 100.48851 | | | 0.00 | 400,000,000 | 200,000,000.00 |
| CLN248 | | On 14/03/2015 | Spot Bond | 0.00000 | 99.89131 | 0.00000 | 99.87267 | | | 0.00 | 0 | 0.00 |
| CLN249 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.51202 | 0.00000 | 100.47930 | | | 0.00 | 0 | 0.00 |
| CLN250 | | On 26/03/2015 | Spot Bond | 0.00000 | 101.85741 | 0.00000 | 101.83901 | | | 0.00 | 0 | 0.00 |
| CLN251 | | On 26/03/2015 | Spot Bond | 0.00000 | 101.85741 | 0.00000 | 101.83901 | | | 0.00 | 0 | 0.00 |
| CLN252 | | On 26/03/2015 | Spot Bond | 0.00000 | 101.85741 | 0.00000 | 101.83901 | | | 0.00 | 0 | 0.00 |
| CLN253 | | On 26/03/2015 | Spot Bond | 0.00000 | 101.85741 | 0.00000 | 101.83901 | | | 0.00 | 0 | 0.00 |
| CLN254 | | On 26/03/2015 | Spot Bond | 0.00000 | 101.85741 | 0.00000 | 101.83901 | | | 0.00 | 0 | 0.00 |
| CLN255 | | On 26/03/2015 | Spot Bond | 0.00000 | 101.95605 | 0.00000 | 101.93735 | | | 0.00 | 0 | 0.00 |
| CLN256 | | On 26/03/2017 | Spot Bond | 0.00000 | 102.11207 | 0.00000 | 102.09108 | | | 0.00 | 0 | 0.00 |
| CLN257 | | On 26/03/2017 | Spot Bond | 0.00000 | 102.23628 | 0.00000 | 102.21529 | | | 0.00 | 0 | 0.00 |
| CLN258 | | On 26/03/2017 | Spot Bond | 0.00000 | 102.23628 | 0.00000 | 102.21529 | | | 0.00 | 0 | 0.00 |
| CLN259 | | On 26/03/2017 | Spot Bond | 0.00000 | 102.23628 | 0.00000 | 102.21529 | | | 0.00 | 0 | 0.00 |
| CLN260 | | On 26/03/2017 | Spot Bond | 0.00000 | 102.23628 | 0.00000 | 102.21529 | | | 0.00 | 0 | 0.00 |
| CLN261 | | On 26/03/2017 | Spot Bond | 0.00000 | 102.12221 | 0.00000 | 102.10108 | | | 0.00 | 0 | 0.00 |
| CLN262 | | On 26/03/2019 | Spot Bond | 9.44000 | 102.78670 | 9.51500 | 102.47593 | | | 0.00 | 0 | 0.00 |
| CLN264 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.40021 | 0.00000 | 100.34284 | | | 0.00 | 0 | 0.00 |
| CLN268 | | On 30/04/2017 | Spot Bond | 0.00000 | 101.42490 | 0.00000 | 101.36347 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | 99.78035 | 0.00000 | 99.75537 | | | | 0.00 | 0 | 0.00 |
| CLN270 | On 24/02/2017 | Spot Bond | 0.00000 | 100.41967 | 0.00000 | 100.32944 | | | | 0.00 | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | 102.12326 | 0.00000 | 102.06074 | | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | 102.11253 | 0.00000 | 102.05043 | | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | 100.29860 | 0.00000 | 100.27800 | | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | 100.40520 | 0.00000 | 100.38435 | | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | 100.38615 | 0.00000 | 100.36135 | | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | 100.51220 | 0.00000 | 100.49159 | | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | 0.00000 | 102.70087 | 0.00000 | 102.68009 | | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | 0.00000 | 100.03895 | 0.00000 | 100.01962 | | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | 0.00000 | 99.77537 | 0.00000 | 101.52802 | | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | 0.00000 | 101.46767 | 0.00000 | 101.44811 | | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | 0.00000 | 101.61968 | 0.00000 | 101.55804 | | | | 0.00 | 0 | 0.00 |
| CLN284 | On 20/06/2017 | Spot Bond | 0.00000 | 101.87366 | 0.00000 | 101.80231 | | | | 0.00 | 0 | 0.00 |
| CLN285 | On 20/06/2017 | Spot Bond | 0.00000 | 101.87366 | 0.00000 | 101.80231 | | | | 0.00 | 0 | 0.00 |
| CLN286 | On 20/06/2017 | Spot Bond | 0.00000 | 101.87366 | 0.00000 | 101.80231 | | | | 0.00 | 0 | 0.00 |
| CLN287 | On 20/06/2017 | Spot Bond | 0.00000 | 101.87366 | 0.00000 | 101.80231 | | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | 101.07138 | 0.00000 | 101.04980 | | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | 0.00000 | 100.81262 | 0.00000 | 100.79024 | | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | 0.00000 | 102.09563 | 0.00000 | 102.07141 | | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | 0.00000 | 101.83404 | 0.00000 | 101.80991 | | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | 0.00000 | 104.06577 | 0.00000 | 104.04119 | | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 0.00000 | 101.69407 | 0.00000 | 101.67022 | | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 0.00000 | 101.81303 | 0.00000 | 101.78918 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN295 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.55985 | 0.00000 | 101.53591 | | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 0.00000 | | 99.79430 | 0.00000 | 99.77086 | | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.69412 | 0.00000 | 101.67027 | | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.69412 | 0.00000 | 101.67027 | | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.64158 | 0.00000 | 101.56931 | | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | | 121.35826 | 0.00000 | 121.35826 | | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 0.00000 | | 101.29079 | 0.00000 | 101.26657 | | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 0.00000 | | 122.03820 | 0.00000 | 122.03820 | | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | | 120.77791 | 0.00000 | 120.77791 | | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | | 121.57687 | 0.00000 | 121.57687 | | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | | 118.01347 | 0.00000 | 118.01347 | | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | | 118.34884 | 0.00000 | 118.34884 | | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | | 100.59769 | 0.00000 | 100.52837 | | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 10.99000 | | 92.87322 | 11.10500 | 92.25975 | | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 11.51000 | | 94.38356 | 11.62500 | 93.76569 | | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.56561 | 0.00000 | 101.49669 | | | | 0.00 | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | | 101.95534 | 0.00000 | 101.88085 | | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | | 100.58388 | 0.00000 | 100.51615 | | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.96747 | 0.00000 | 100.90341 | | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.92484 | 0.00000 | 100.85441 | | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | | 100.98828 | 8.80500 | 100.96463 | | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | | 101.70804 | 0.00000 | 101.64303 | | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | | 102.62546 | 0.00000 | 102.55968 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 115.03340 | 0.00000 | 115.03340 | | 0.00 | | 0 | 0.00 | |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 101.78975 | 0.00000 | 101.72162 | | 0.00 | | 0 | 0.00 | |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 101.82288 | 0.00000 | 101.75348 | | 0.00 | | 0 | 0.00 | |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 101.95093 | 0.00000 | 101.87661 | | 0.00 | | 0 | 0.00 | |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 101.78281 | 0.00000 | 101.71424 | | 0.00 | | 0 | 0.00 | |
| CLN329 | On 20/06/2017 | Spot Bond | 0.00000 | 102.49570 | 0.00000 | 102.39964 | | 0.00 | | 0 | 0.00 | |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 102.49570 | 0.00000 | 102.39964 | | 0.00 | | 0 | 0.00 | |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 102.49570 | 0.00000 | 102.39964 | | 0.00 | | 0 | 0.00 | |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 99.78398 | 0.00000 | 99.75940 | | 0.00 | | 0 | 0.00 | |
| CLN333 | On 21/06/2014 | Spot Bond | 0.00000 | 99.78821 | 0.00000 | 101.44268 | | 0.00 | | 0 | 0.00 | |
| CLN334 | On 19/07/2014 | Spot Bond | 0.00000 | 100.90342 | 0.00000 | 100.88532 | | 0.00 | | 0 | 0.00 | |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | 101.56561 | 0.00000 | 101.49669 | | 0.00 | | 0 | 0.00 | |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | 104.54695 | 0.00000 | 104.54695 | | 0.00 | | 0 | 0.00 | |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | 104.62000 | 0.00000 | 104.62000 | | 0.00 | | 0 | 0.00 | |
| CLN338 | On 23/06/2014 | Spot Bond | 0.00000 | 101.46460 | 0.00000 | 101.40600 | | 0.00 | | 0 | 0.00 | |
| CLN339 | On 28/07/2017 | Spot Bond | 0.00000 | 100.88188 | 0.00000 | 100.81638 | | 0.00 | | 0 | 0.00 | |
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | 102.27527 | 0.00000 | 102.18845 | | 0.00 | | 0 | 0.00 | |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | 101.57511 | 0.00000 | 101.50577 | | 0.00 | | 0 | 0.00 | |
| CLN342 | On 20/06/2017 | Spot Bond | 0.00000 | 99.72316 | 0.00000 | 99.69187 | | 0.00 | | 0 | 0.00 | |
| CLN343 | On 20/12/2023 | Spot Bond | 0.00000 | 99.77411 | 0.00000 | 99.74845 | | 0.00 | | 0 | 0.00 | |
| CLN344 | On 20/12/2018 | Spot Bond | 0.00000 | 99.82993 | 0.00000 | 99.81043 | | 0.00 | | 0 | 0.00 | |
| CLN345 | On 20/12/2023 | Spot Bond | 0.00000 | 101.88912 | 0.00000 | 101.81717 | | 0.00 | | 0 | 0.00 | |
| CLN346 | On 28/07/2017 | Spot Bond | 0.00000 | 100.87308 | 0.00000 | 100.80823 | | 0.00 | | 0 | 0.00 | |
| CLN347 | On 10/02/2016 | Spot Bond | 0.00000 | 100.57341 | 0.00000 | 100.51145 | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN348 | | On 23/06/2014 | Spot Bond | 0.00000 | 101.45411 | 0.00000 | 101.39593 | | | 0.00 | 0 | 0.00 |
| CLN349 | | On 30/06/2017 | Spot Bond | 0.00000 | 101.52761 | 0.00000 | 101.46037 | | | 0.00 | 0 | 0.00 |
| CLN350 | | On 28/10/2018 | Spot Bond | 0.00000 | 100.87012 | 0.00000 | 100.84971 | | | 0.00 | 0 | 100,000,000.00 |
| CLN351 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.36828 | 0.00000 | 100.28913 | | | 0.00 | 0 | 0.00 |
| CLN352 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.36828 | 0.00000 | 100.28913 | | | 0.00 | 0 | 0.00 |
| CLN353 | | On 28/05/2019 | Spot Bond | 0.00000 | 100.24227 | 0.00000 | 100.18159 | | | 0.00 | 0 | 0.00 |
| CLN354 | | On 20/12/2018 | Spot Bond | 0.00000 | 102.59052 | 0.00000 | 102.49147 | | | 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 | 100.39585 | 0.00000 | 100.31076 | | | 0.00 | 0 | 0.00 |
| CLN357 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.38299 | 0.00000 | 100.30068 | | | 0.00 | 0 | 0.00 |
| CLN358 | | On 30/04/2018 | Spot Bond | 0.00000 | 100.85013 | 0.00000 | 100.78541 | | | 0.00 | 0 | 0.00 |
| CLN359 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.96129 | 0.00000 | 100.89763 | | | 0.00 | 0 | 0.00 |
| CLN360 | | On 20/03/2019 | Spot Bond | 0.00000 | 101.54896 | 0.00000 | 101.49004 | | | 0.00 | 0 | 0.00 |
| CLN361 | | On 20/03/2024 | Spot Bond | 10.55000 | 102.34594 | 10.55000 | 102.31736 | | | 0.00 | 0 | 0.00 |
| CLN362 | | On 20/03/2024 | Spot Bond | 10.17000 | 104.66662 | 10.28500 | 103.92829 | | | 0.00 | 0 | 0.00 |
| CLN363 | | On 20/03/2024 | Spot Bond | 0.00000 | 101.64603 | 0.00000 | 101.58270 | | | 0.00 | 0 | 0.00 |
| CLN364 | | On 06/08/2023 | Spot Bond | 0.00000 | 100.85652 | 0.00000 | 100.77980 | | | 0.00 | 0 | 0.00 |
| CLN365 | | On 20/03/2024 | Spot Bond | 12.31000 | 106.62914 | 12.42500 | 105.93630 | | | 0.00 | 0 | 0.00 |
| CLN366 | | On 06/08/2023 | Spot Bond | 0.00000 | 100.89268 | 0.00000 | 100.81272 | | | 0.00 | 0 | 0.00 |
| CLN367 | | On 06/08/2023 | Spot Bond | 12.34000 | 106.31080 | 12.45500 | 105.64652 | | | 0.00 | 0 | 0.00 |
| CLN368 | | On 26/07/2022 | Spot Bond | 10.77000 | 105.68149 | 10.88500 | 105.02925 | | | 0.00 | 0 | 0.00 |
| CLN369 | | On 06/08/2023 | Spot Bond | 0.00000 | 100.89268 | 0.00000 | 100.81272 | | | 0.00 | 0 | 0.00 |
| CLN370 | | On 26/07/2022 | Spot Bond | 0.00000 | 100.91046 | 0.00000 | 100.84283 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | | 102.16059 | | 0.00000 | 102.08112 | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | | 101.62960 | | 0.00000 | 101.55692 | | | 0.00 | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | 0.00000 | | 101.31435 | | 0.00000 | 101.24104 | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | 0.00000 | | 101.12557 | | 0.00000 | 101.06094 | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.12981 | | 0.00000 | 101.05814 | | | 0.00 | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | 9.68000 | | 102.57161 | | 9.78500 | 102.02098 | | | 0.00 | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.37467 | | 0.00000 | 101.34513 | | | 0.00 | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.09454 | | 0.00000 | 100.02362 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | | 39.10667 | | 7.01000 | 39.08490 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | | 154.28212 | | 0.00000 | 152.40281 | | | 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 | 8.62500 | | 135.29091 | | 8.73500 | 134.48981 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 8.24000 | | 146.37780 | | 8.35000 | 144.21573 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.24000 | | 146.71981 | | 8.35000 | 144.57235 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | | 90.50377 | | 0.00000 | 90.48462 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | | 90.42257 | | 0.00000 | 90.40326 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | | 101.36653 | | 0.00000 | 101.34443 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | | 101.36653 | | 0.00000 | 101.34443 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | | 99.80564 | | 0.00000 | 99.78346 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | | 99.81924 | | 0.00000 | 99.79856 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | | 99.81663 | | 0.00000 | 99.79565 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2017 | Spot Bond | 0.00000 | | 101.31814 | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | | 101.74117 | | 0.00000 | 101.67490 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.96747 | | 0.00000 | 100.90341 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|-------------------|
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | 101.57769 | 0.00000 | 101.51767 | | | | 0.00 | 0 | 0.00 |
| CLNF12 | On 20/06/2019 | Spot Bond | 0.00000 | 101.11589 | 0.00000 | 101.05291 | | | | 0.00 | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | 0.00000 | 101.12607 | 0.00000 | 101.06349 | | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | 100.37556 | 0.00000 | 100.35135 | | | | 0.00 | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | 101.30235 | 0.00000 | 101.27937 | | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 9.05000 | 106.06955 | 9.12000 | 105.96076 | | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 9.01500 | 100.09514 | 9.10500 | 99.77575 | | | | 0.00 | 0 | 710,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.29000 | 111.24990 | 10.39500 | 110.57069 | | | | 0.00 | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 8.40000 | 103.38472 | 8.47000 | 103.26274 | | | | 0.00 | 0 | 580,000,000.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 9.88000 | 106.68485 | 9.98500 | 106.13357 | | | | 0.00 | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | 8.00000 | 114.86268 | 8.00000 | 100.02144 | | | 1,554,400,000,000,000.00 | 94,300,000,000 | 45,800,000,000.00 | |
| COT01 | On 03/04/2023 | Spot Bond | 10.30000 | 94.90558 | 10.41500 | 94.25602 | | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 10.97000 | 96.47769 | 11.08000 | 95.71127 | | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 10.97000 | 89.47795 | 11.08000 | 88.74040 | | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 0.00000 | 100.44685 | 0.00000 | 100.42669 | | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | 100.29088 | 0.00000 | 100.26931 | | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | 100.18378 | 0.00000 | 100.16249 | | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | 100.78735 | 0.00000 | 100.76741 | | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 11.20000 | 103.67189 | 11.30500 | 103.00183 | | | | 0.00 | 0 | 29,000,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | 11.19171 | 100.00000 | 11.16460 | | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | 100.85338 | 0.00000 | 100.83525 | | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 8.29000 | 97.30793 | 8.38000 | 97.03771 | | | | 0.00 | 0 | 0.00 |
| DENG50 | On 25/08/2014 | Spot Bond | 0.00000 | 100.22913 | 0.00000 | 100.17994 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|-------------------|
| DENG51 | On 03/09/2014 | Spot Bond | 0.00000 | 100.09805 | | 0.00000 | 100.04901 | | | 0.00 | 0 | 0.00 |
| DENG52 | On 21/11/2014 | Spot Bond | 0.00000 | 100.31116 | | 0.00000 | 100.26191 | | | 0.00 | 0 | 0.00 |
| DLT01U | On 28/11/2014 | Spot Bond | 100.00000 | 70.56951 | | 100.00000 | 70.43785 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | 100.03687 | | 0.00000 | 100.01848 | | | 0.00 | 0 | 0.00 |
| DLTC03 | On 06/08/2014 | Spot Bond | 0.00000 | 100.57986 | | 0.00000 | 100.52870 | | | 0.00 | 0 | 0.00 |
| DLTC04 | On 28/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 100.00000 | 70.41742 | | | 0.00 | 20,000,000,000 | 20,000,000,000.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | 101.78211 | | 0.00000 | 101.68258 | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | 102.27087 | | 0.00000 | 102.18420 | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | 101.63202 | | 0.00000 | 101.59787 | | | 0.00 | 0 | 0.00 |
| DRD03 | On 03/07/2014 | Spot Bond | 0.00000 | 101.93203 | | 0.00000 | 101.90367 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | 102.02590 | | 0.00000 | 101.99616 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.28000 | 114.04145 | | 7.35000 | 113.87839 | | | 0.00 | 0 | 660,000,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.53000 | 107.27752 | | 8.64500 | 106.73338 | | | 34,848,462,000.00 | 4,085,400 | 4,000,000,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 9.05000 | 108.48847 | | 9.16500 | 107.75636 | | | 37,875,155,000.00 | 4,185,100 | 4,100,000,000.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.16000 | 106.35563 | | 9.27500 | 105.58793 | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.69000 | 106.30182 | | 9.82500 | 105.21121 | | | 0.00 | 0 | 300,000,000.00 |
| DVC001 | On 09/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DVC003 | On 09/12/2014 | Spot Bond | 0.00000 | 100.03167 | | 0.00000 | 100.01593 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | 100.41926 | | 0.00000 | 100.40052 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | 99.88142 | | 0.00000 | 99.86393 | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 8.18000 | 130.10657 | | 8.29500 | 129.44679 | | | 0.00 | 0 | 2,000,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 102.62999 | | 0.00000 | 102.59718 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 0.10000 | | 134.97077 | | 0.10000 | 134.91195 | | | 0.00 | 0 | 2,000,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 1.93000 | | 122.02480 | | 1.93000 | 121.96560 | | | 0.00 | 0 | 2,400,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 1.94000 | | 109.58756 | | 1.94000 | 109.53436 | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.08500 | | 108.72547 | | 2.08500 | 108.67216 | | | 0.00 | 0 | 0.00 |
| EL31 | On 02/06/2031 | Spot Bond | 2.10500 | | 100.37150 | | 2.09000 | 100.53642 | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.78000 | | 107.41825 | | 9.88500 | 106.90459 | | | 0.00 | 0 | 48,000,000.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.63000 | | 107.96822 | | 9.73500 | 107.41197 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 10.02000 | | 101.20337 | | 10.13000 | 100.49780 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.38000 | | 95.02761 | | 10.51500 | 94.41433 | | | 0.00 | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 10.54000 | | 102.10493 | | 10.67500 | 101.38350 | | | 0.00 | 0 | 4,666,666,200.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | | 100.45670 | | 0.00000 | 100.43633 | | | 0.00 | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EPFC08 | On 12/09/2014 | Spot Bond | 0.00000 | | 99.96684 | | 0.00000 | 99.95000 | | | 0.00 | 0 | 0.00 |
| EPFC09 | On 06/11/2014 | Spot Bond | 0.00000 | | 100.60803 | | 0.00000 | 100.58976 | | | 0.00 | 0 | 0.00 |
| EPFC10 | On 19/11/2014 | Spot Bond | 0.00000 | | 100.36930 | | 0.00000 | 100.31638 | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | 0.00000 | | 100.37211 | | 0.00000 | 100.31878 | | | 0.00 | 0 | 0.00 |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | | 66.66667 | | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| EQ205U | On 10/09/2014 | Spot Bond | 100.00000 | | 80.04386 | | 100.00000 | 79.86871 | | | 0.00 | 0 | 0.00 |
| EQ206U | On 15/10/2014 | Spot Bond | 100.00000 | | 76.86372 | | 100.00000 | 76.70749 | | | 0.00 | 0 | 0.00 |
| EQ207U | On 14/08/2014 | Spot Bond | 100.00000 | | 85.08159 | | 100.00000 | 84.88372 | | | 0.00 | 0 | 0.00 |
| EQ208U | On 11/07/2014 | Spot Bond | 100.00000 | | 92.40506 | | 100.00000 | 92.17172 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | 128.71178 | | 3.00000 | 128.64561 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 11.46000 | 107.14178 | | 11.53000 | 107.04007 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | 105.45161 | | 0.00000 | 105.42740 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | 101.01649 | | 0.00000 | 100.99313 | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 101.80561 | | 0.00000 | 101.78255 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 10.09000 | 97.00082 | | 10.16500 | 96.74792 | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | 101.44185 | | 0.00000 | 101.42046 | | | 0.00 | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | 100.25213 | | 0.00000 | 100.18898 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | 100.52543 | | 0.00000 | 100.50212 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | 100.48507 | | 0.00000 | 100.46351 | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.42818 | | 0.00000 | 100.36679 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | 100.53471 | | 0.00000 | 100.51099 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.47005 | | 0.00000 | 100.40264 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | 100.45086 | | 0.00000 | 100.43079 | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/11/2025 | Spot Bond | 0.00000 | 100.46336 | | 0.00000 | 100.44276 | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | 100.39740 | | 0.00000 | 100.34044 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | 100.41420 | | 0.00000 | 100.35482 | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | 100.39405 | | 0.00000 | 100.33756 | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | 100.40804 | | 0.00000 | 100.34955 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.86000 | 103.18863 | | 6.93000 | 103.08821 | | | 0.00 | 0 | 200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.85000 | 105.87953 | | 7.92500 | 105.60488 | | | 32,685,045,000.00 | 4,163,700 | 10,504,163,700.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.58000 | 112.29402 | | 8.69500 | 111.54196 | | | 4,233,390,876,000.00 | 493,402,200 | 8,902,555,700.00 |
| ES26 | On 02/04/2026 | Spot Bond | 8.83000 | 94.38352 | | 8.94000 | 93.60702 | | | 69,055,015,000.00 | 7,820,500 | 10,737,220,500.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.58500 | 83.60277 | | 9.71500 | 82.61797 | | | 159,655,345,569,000.00 | 16,656,791,400 | 22,696,391,400.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| ES42 | On 25/04/2042 | Spot Bond | | 9.80000 | 88.72867 | | 9.94000 | 87.53173 | | | 0.00 | 0 | 8,500,000,000.00 |
| EXX01 | On 19/05/2017 | Spot Bond | | 0.00000 | 100.47530 | | 0.00000 | 100.45412 | | | 0.00 | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | | 0.00000 | 100.49071 | | 0.00000 | 100.46885 | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | | 0.00000 | 100.32897 | | 0.00000 | 100.30776 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | | 0.00000 | 101.09809 | | 0.00000 | 101.07812 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | | 0.00000 | 101.55021 | | 0.00000 | 101.52983 | | | 0.00 | 0 | 0.00 |
| FIFC07 | On 28/08/2014 | Spot Bond | | 0.00000 | 100.25712 | | 0.00000 | 100.23798 | | | 0.00 | 0 | 0.00 |
| FIFC09 | On 08/10/2014 | Spot Bond | | 0.00000 | 101.12720 | | 0.00000 | 101.10925 | | | 0.00 | 0 | 0.00 |
| FIFC10 | On 11/09/2014 | Spot Bond | | 0.00000 | 101.65452 | | 0.00000 | 101.59937 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | | 100.00000 | 11.29242 | | 100.00000 | 11.26506 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | | 100.00000 | 10.98948 | | 100.00000 | 10.96286 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | | 0.00000 | 101.65844 | | 0.00000 | 101.59759 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | | 0.00000 | 101.72726 | | 0.00000 | 101.66386 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | | 0.00000 | 101.86486 | | 0.00000 | 101.79638 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | | 0.00000 | 102.00244 | | 0.00000 | 101.92885 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | | 6.70000 | 102.69040 | | 6.77000 | 102.65312 | | | 0.00 | 0 | 850,000,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | | 9.51000 | 96.12539 | | 9.58500 | 100.07458 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | | 0.00000 | 100.01633 | | 0.00000 | 99.99997 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | | 0.00000 | 100.01626 | | 0.00000 | 99.99990 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | | 0.00000 | 101.00201 | | 0.00000 | 100.98055 | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | | 0.00000 | 103.38995 | | 0.00000 | 103.36508 | | | 0.00 | 9,900,000,000 | 16,250,000,000.00 |
| FRB12 | On 02/06/2024 | Spot Bond | | 0.00000 | 100.19881 | | 0.00000 | 100.17573 | | | 0.00 | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | | 0.00000 | 100.20219 | | 0.00000 | 100.17874 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRB14 | On 02/06/2026 | Spot Bond | 10.38000 | 98.38643 | | 10.48500 | 97.85471 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 11.31000 | 108.05513 | | 11.38500 | 107.75862 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | 100.46177 | | 0.00000 | 100.43966 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.17000 | 129.47451 | | 2.17000 | 129.28304 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.08000 | 271.28691 | | 2.08000 | 270.88814 | | | 0.00 | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.25000 | 109.40273 | | 2.23000 | 109.44707 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.48000 | 155.70113 | | 2.48000 | 155.46727 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.29500 | 209.70535 | | 2.28000 | 209.85457 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.71000 | 110.02862 | | 7.78000 | 109.91897 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.90400 | 60.46226 | | 7.90600 | 60.44448 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.47500 | 38.17384 | | 9.47500 | 38.16369 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.71000 | 36.87946 | | 9.71000 | 36.86943 | | | 0.00 | 0 | 0.00 |
| FRC02U | On 02/03/2015 | Spot Bond | 100.00000 | 60.57155 | | 100.00000 | 60.45664 | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | 0.00000 | 100.50347 | | 0.00000 | 100.47129 | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | 0.00000 | 100.48979 | | 0.00000 | 100.45847 | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | 0.00000 | 100.48979 | | 0.00000 | 100.45847 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | 100.16123 | | 0.00000 | 100.08055 | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | 0.00000 | 100.48166 | | 0.00000 | 100.45085 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | 102.10169 | | 0.00000 | 102.07626 | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | 0.00000 | 99.84047 | | 0.00000 | 99.81335 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | 101.80679 | | 0.00000 | 101.78499 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | 101.99282 | | 0.00000 | 101.96873 | | | 0.00 | 0 | 0.00 |
| FRC114 | On 20/06/2014 | Spot Bond | 0.00000 | 102.30655 | | 0.00000 | 102.28929 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC116 | | On 20/06/2017 | Spot Bond | 7.47000 | 100.00000 | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC117 | | On 15/06/2016 | Spot Bond | 0.00000 | 99.84286 | 0.00000 | 99.81614 | | | 0.00 | 0 | 0.00 |
| FRC118 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.92885 | 0.00000 | 101.85538 | | | 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 | 101.83392 | 0.00000 | 101.76409 | | | 0.00 | 0 | 0.00 |
| FRC122 | | On 20/06/2017 | Spot Bond | 0.00000 | 99.76507 | 0.00000 | 99.73904 | | | 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 | 101.89575 | 0.00000 | 101.82354 | | | 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 | 102.02156 | 0.00000 | 101.94452 | | | 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 | 102.51339 | 0.00000 | 102.41733 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 102.43623 | 0.00000 | 102.34318 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC139 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC140 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC141 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC142 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC143 | On 20/09/2017 | Spot Bond | 100.09221 | 16.62479 | | 100.09221 | 16.58447 | | | 0.00 | 0 | 0.00 |
| FRC144 | On 20/09/2017 | Spot Bond | 0.00000 | 101.71245 | | 0.00000 | 101.64728 | | | 0.00 | 0 | 0.00 |
| FRC145 | On 20/09/2017 | Spot Bond | 0.00000 | 113.72070 | | 0.00000 | 113.39684 | | | 0.00 | 0 | 0.00 |
| FRC146 | On 20/09/2014 | Spot Bond | 0.00000 | 102.09234 | | 0.00000 | 102.06703 | | | 0.00 | 0 | 0.00 |
| FRC147 | On 20/09/2015 | Spot Bond | 0.00000 | 102.35094 | | 0.00000 | 102.32244 | | | 0.00 | 0 | 0.00 |
| FRC148 | On 24/02/2017 | Spot Bond | 0.00000 | 100.45126 | | 0.00000 | 100.42236 | | | 0.00 | 0 | 0.00 |
| FRC149 | On 20/09/2015 | Spot Bond | 0.00000 | 105.90462 | | 0.00000 | 105.89475 | | | 0.00 | 0 | 0.00 |
| FRC150 | On 20/09/2017 | Spot Bond | 0.00000 | 101.94735 | | 0.00000 | 101.92382 | | | 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 | 101.97007 | | 0.00000 | 101.94626 | | | 0.00 | 0 | 0.00 |
| FRC153 | On 20/12/2017 | Spot Bond | 0.00000 | 101.79087 | | 0.00000 | 101.76926 | | | 0.00 | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | 0.00000 | 101.79638 | | 0.00000 | 101.72799 | | | 0.00 | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | 0.00000 | 102.38111 | | 0.00000 | 102.29019 | | | 0.00 | 0 | 0.00 |
| FRC158 | On 11/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98310 | | | 0.00 | 0 | 0.00 |
| FRC160 | On 12/06/2014 | Spot Bond | 0.00000 | 99.98316 | | 0.00000 | 99.96613 | | | 0.00 | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | 0.00000 | 101.76325 | | 0.00000 | 101.69614 | | | 0.00 | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | 13.22500 | 55.62379 | | 13.22500 | 55.60413 | | | 0.00 | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | 0.00000 | 101.65723 | | 0.00000 | 101.59416 | | | 0.00 | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | 0.00000 | 101.65944 | | 0.00000 | 101.59629 | | | 0.00 | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | 0.00000 | 102.53268 | | 0.00000 | 102.50194 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC168 | On 20/06/2018 | Spot Bond | 0.00000 | | 101.73896 | 0.00000 | 101.67277 | | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | 3.49500 | | 97.34646 | 3.47500 | 97.37323 | | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | 0.00000 | | 101.81846 | 0.00000 | 101.74922 | | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | 0.00000 | | 101.81846 | 0.00000 | 101.74922 | | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | 0.00000 | | 102.35481 | 0.00000 | 102.28617 | | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | 0.00000 | | 101.56561 | 0.00000 | 101.49669 | | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | 0.00000 | | 99.81842 | 0.00000 | 99.75048 | | | | 0.00 | 0 | 0.00 |
| FRC175 | On 15/06/2016 | Spot Bond | 0.00000 | | 98.37415 | 0.00000 | 98.25176 | | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | 0.00000 | | 101.70804 | 0.00000 | 101.64303 | | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | 0.00000 | | 101.66607 | 0.00000 | 101.60267 | | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.84747 | 0.00000 | 100.77157 | | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | | 101.96638 | 0.00000 | 101.89147 | | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | | 100.56744 | 0.00000 | 100.50611 | | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.83843 | 0.00000 | 100.76334 | | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.97744 | 0.00000 | 100.90483 | | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | | 102.27087 | 0.00000 | 102.18420 | | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | | 101.77872 | 0.00000 | 101.71100 | | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | | 102.26866 | 0.00000 | 102.18209 | | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | | 101.64619 | 0.00000 | 101.58355 | | | | 0.00 | 0 | 0.00 |
| FRC187 | On 07/03/2017 | Spot Bond | 0.00000 | | 100.51435 | 0.00000 | 100.40368 | | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | | 101.79638 | 0.00000 | 101.72799 | | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | | 101.79638 | 0.00000 | 101.72799 | | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | 0.00000 | | 99.89314 | 0.00000 | 99.87479 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC191 | On 02/04/2017 | Spot Bond | 0.00000 | 101.38816 | 0.00000 | 101.36808 | | | | 0.00 | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | 0.00000 | 101.46840 | 0.00000 | 101.44716 | | | | 0.00 | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | 0.00000 | 101.20967 | 0.00000 | 101.19071 | | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | 0.00000 | 101.20967 | 0.00000 | 101.19071 | | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | 0.00000 | 101.45727 | 0.00000 | 101.38512 | | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | 0.00000 | 101.19569 | 0.00000 | 101.17664 | | | | 0.00 | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | 0.00000 | 101.19055 | 0.00000 | 101.17158 | | | | 0.00 | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | 0.00000 | 101.17749 | 0.00000 | 101.15848 | | | | 0.00 | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | 0.00000 | 101.18086 | 0.00000 | 101.16180 | | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | 0.00000 | 101.17282 | 0.00000 | 101.15147 | | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | 0.00000 | 101.06071 | 0.00000 | 101.04143 | | | | 0.00 | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | 0.00000 | 101.17282 | 0.00000 | 101.15147 | | | | 0.00 | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | 0.00000 | 101.05623 | 0.00000 | 101.03702 | | | | 0.00 | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | 0.00000 | 100.78579 | 0.00000 | 100.76356 | | | | 0.00 | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | 8.75000 | 100.80292 | 8.75000 | 100.73181 | | | | 0.00 | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | 0.00000 | 100.39553 | 0.00000 | 100.32939 | | | | 0.00 | 0 | 0.00 |
| FRC29 | On 22/07/2014 | Spot Bond | 0.00000 | 101.15456 | 0.00000 | 101.13136 | | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | 101.95411 | 0.00000 | 101.93049 | | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | 101.94280 | 0.00000 | 101.91933 | | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | 100.02048 | 0.00000 | 99.99966 | | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | 0.00000 | 101.65939 | 0.00000 | 101.63939 | | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | 100.94022 | 0.00000 | 100.91817 | | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 3.41000 | 119.02972 | 3.41000 | 118.84166 | | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | 101.97910 | 0.00000 | 101.95518 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | 101.99951 | 0.00000 | 101.97534 | | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 3.39000 | 119.19034 | 3.39000 | 119.00222 | | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | 1.56000 | 124.61615 | 1.56000 | 124.52605 | | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.41000 | 119.02972 | 3.41000 | 118.84166 | | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 2.54000 | 124.49890 | 2.54000 | 124.31102 | | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 2.61000 | 129.32265 | 2.61000 | 129.22547 | | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | 101.05906 | 0.00000 | 101.03422 | | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | 0.00000 | 95.17983 | 0.00000 | 95.01251 | | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | 0.00000 | 99.82422 | 0.00000 | 99.79439 | | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | 0.00000 | 99.82105 | 0.00000 | 99.79068 | | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | 101.71597 | 0.00000 | 101.69528 | | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | 101.96552 | 0.00000 | 101.94177 | | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 0.00000 | 104.92788 | 0.00000 | 104.91102 | | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | 102.30113 | 0.00000 | 102.27325 | | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | 102.21498 | 0.00000 | 102.18816 | | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | 101.84717 | 0.00000 | 101.77683 | | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | 0.00000 | 99.83696 | 0.00000 | 99.80925 | | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | 101.84496 | 0.00000 | 101.77471 | | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | 104.28145 | 0.00000 | 104.26245 | | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | 0.00000 | 91.36151 | 0.00000 | 91.19271 | | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | 0.00000 | 94.46269 | 0.00000 | 94.46269 | | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | 99.89714 | 0.00000 | 99.87947 | | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | 10.18085 | 100.00000 | 10.15620 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | | 21.48640 | | 100.00000 | 21.43435 | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 4.68000 | | 146.31062 | | 4.68000 | 146.22888 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On 20/07/2014 | Spot Bond | 0.00000 | | 101.33146 | | 0.00000 | 101.31541 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | | 101.68561 | | 0.00000 | 101.66832 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | | 102.86756 | | 0.00000 | 102.84907 | | | 0.00 | 0 | 30,000,000.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | | 102.71284 | | 0.00000 | 102.69299 | | | 0.00 | 0 | 50,000,000.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | | 102.33789 | | 0.00000 | 102.31555 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | | 101.67992 | | 0.00000 | 101.66021 | | | 0.00 | 0 | 100,000,000.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | | 101.48709 | | 0.00000 | 101.43051 | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | | 99.88506 | | 0.00000 | 101.53129 | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 0.00000 | | 95.37246 | | 0.00000 | 96.02546 | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.44000 | | 130.84094 | | 2.44000 | 130.64455 | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | | 100.95486 | | 0.00000 | 100.93571 | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | | 101.33197 | | 10.38000 | 101.24643 | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | | 101.33197 | | 10.38000 | 101.24643 | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | 0.00000 | | 103.12000 | | 0.00000 | 103.12000 | | | 0.00 | 0 | 0.00 |
| FRS106 | On 22/10/2014 | Spot Bond | 0.00000 | | 100.67611 | | 0.00000 | 100.62587 | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | 0.00000 | | 100.93581 | | 0.00000 | 100.86455 | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.58000 | | 105.65381 | | 2.58000 | 105.49402 | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | 2.60500 | | 200.43778 | | 2.59000 | 200.57099 | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | 2.55000 | | 106.22271 | | 2.55000 | 106.06232 | | | 0.00 | 0 | 0.00 |
| FRS111 | On 03/04/2015 | Spot Bond | 0.00000 | | 101.12302 | | 0.00000 | 101.10656 | | | 0.00 | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | 2.63500 | | 199.56770 | | 2.62000 | 199.69941 | | | 0.00 | 0 | 0.00 |
| FRS113 | On 29/04/2019 | Spot Bond | 0.00000 | | 101.03631 | | 0.00000 | 100.95931 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS114 | On 31/01/2025 | Spot Bond | 2.35000 | | 108.37444 | | 2.33000 | 108.41723 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 2.59000 | | 260.85758 | | 2.59000 | 260.46334 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.09000 | | 271.07770 | | 2.09000 | 270.67901 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.81000 | | 256.50696 | | 2.81000 | 256.11474 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.54000 | | 126.25187 | | 2.54000 | 126.06135 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | | 100.88185 | | 0.00000 | 100.86117 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 2.07000 | | 126.49948 | | 2.07000 | 126.43751 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | | 101.07752 | | 0.00000 | 101.05591 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | | 101.34022 | | 0.00000 | 101.31952 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 100.76799 | | 0.00000 | 100.74690 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.42000 | | 105.68120 | | 2.42000 | 105.62841 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 16.89406 | | 104.97509 | 16.85132 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 19.18099 | | 101.07593 | 19.13408 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 12.23426 | | 100.44759 | 12.20451 | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | 0.00000 | | 99.92860 | | 0.00000 | 101.49758 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 20.75896 | | 100.76967 | 20.70832 | | | 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 | 2.12500 | | 113.43391 | | 2.11000 | 113.73552 | | | 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 | 2.21000 | | 109.81712 | | 2.19000 | 109.86209 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 98.45126 | | 0.00000 | 98.44797 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.24000 | | 109.50616 | | 2.22000 | 109.55066 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.32293 | | 0.00000 | 100.29907 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRS90 | On 07/12/2023 | Spot Bond | 2.29000 | 338.20447 | | 2.29000 | 337.70157 | | | 0.00 | 0 | 0.00 |
| FRS92 | On 21/06/2014 | Spot Bond | 0.00000 | 101.20219 | | 0.00000 | 101.15407 | | | 0.00 | 0 | 0.00 |
| FRS93 | On 11/08/2014 | Spot Bond | 0.00000 | 100.72709 | | 0.00000 | 100.70515 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | 100.68682 | | 0.00000 | 100.66618 | | | 0.00 | 0 | 0.00 |
| FRS95 | On 11/08/2014 | Spot Bond | 0.00000 | 100.65358 | | 0.00000 | 100.63382 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | 100.31384 | | 0.00000 | 100.29216 | | | 0.00 | 0 | 0.00 |
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | 100.21019 | | 0.00000 | 100.15278 | | | 0.00 | 0 | 0.00 |
| FRS99 | On 09/10/2014 | Spot Bond | 0.00000 | 101.31597 | | 0.00000 | 101.29499 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | 5.76500 | 102.91707 | | 5.81000 | 102.89063 | | | 0.00 | 0 | 1,610,000,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 6.71000 | 103.58196 | | 6.78000 | 103.51150 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.58000 | 102.75233 | | 7.65000 | 102.58761 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 8.01500 | 103.37969 | | 8.10500 | 103.10162 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.22000 | 109.02349 | | 8.29500 | 108.74565 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.72000 | 101.83874 | | 8.83500 | 101.32376 | | | 0.00 | 0 | 790,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 8.91000 | 100.91541 | | 9.01500 | 100.39655 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.51000 | 91.82526 | | 9.62500 | 91.13177 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 9.63000 | 107.32579 | | 9.74000 | 106.54941 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 9.90000 | 99.00558 | | 10.01000 | 98.22578 | | | 0.00 | 0 | 500,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.16000 | 97.60436 | | 10.29500 | 96.55416 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.43000 | 78.96039 | | 10.57000 | 77.92394 | | | 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 | 101.46636 | | 0.00000 | 101.44872 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | 101.52314 | | 0.00000 | 101.50481 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | 101.54583 | | 0.00000 | 101.52723 | | | 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 | 101.60253 | | 0.00000 | 101.58323 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | | 0.00000 | 101.69329 | | 0.00000 | 101.67288 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | | 0.00000 | 101.76136 | | 0.00000 | 101.74011 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | | 0.00000 | 102.05623 | | 0.00000 | 102.03136 | | | 0.00 | 0 | 0.00 |
| FS2A1 | On 20/02/2015 | Spot Bond | | 0.00000 | 100.37440 | | 0.00000 | 100.35686 | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | | 0.00000 | 100.39404 | | 0.00000 | 100.37560 | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.41176 | | 0.00000 | 100.39251 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.41595 | | 0.00000 | 100.39651 | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.42779 | | 0.00000 | 100.40780 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.44557 | | 0.00000 | 100.42477 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.46039 | | 0.00000 | 100.43890 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.52547 | | 0.00000 | 100.50100 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | | 0.00000 | 101.52685 | | 0.00000 | 101.50666 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | | 0.00000 | 101.27386 | | 0.00000 | 101.25328 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | | 9.36500 | 101.84947 | | 9.45500 | 101.60398 | | | 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 | 100.57295 | | 0.00000 | 100.52384 | | | 0.00 | 0 | 0.00 |
| GRA311 | On 17/06/2014 | Spot Bond | | 0.00000 | 99.86884 | | 0.00000 | 99.81965 | | | 0.00 | 0 | 0.00 |
| GRB95 | On 28/07/2014 | Spot Bond | | 0.00000 | 99.20170 | | 0.00000 | 99.15283 | | | 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 | 100.83717 | | 0.00000 | 100.78051 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.85535 | | 0.00000 | 100.79746 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | 100.89046 | | 0.00000 | 100.83019 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | 100.93402 | | 0.00000 | 100.87079 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | 100.99445 | | 0.00000 | 100.92712 | | | 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 | 100.03733 | | 0.00000 | 100.01878 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | 0.00000 | 101.37218 | | 0.00000 | 101.35277 | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | 101.12418 | | 0.00000 | 101.10437 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | 101.23295 | | 0.00000 | 101.21419 | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | 0.00000 | 101.37704 | | 0.00000 | 101.35928 | | | 0.00 | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | 0.00000 | 99.99989 | | 0.00000 | 99.98123 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | 0.00000 | 100.44504 | | 0.00000 | 100.42326 | | | 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 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GSIS02 | On 24/02/2015 | Spot Bond | 0.00000 | 100.28869 | | 0.00000 | 100.26999 | | | 0.00 | 0 | 0.00 |
| GSIS03 | On 26/06/2015 | Spot Bond | 0.00000 | 100.23258 | | 0.00000 | 100.17881 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 0.00000 | 101.67706 | | 0.00000 | 101.65567 | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | 0.00000 | 101.14858 | | 0.00000 | 101.12397 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | 0.00000 | 101.44225 | | 0.00000 | 101.42373 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 0.00000 | 99.96261 | | 0.00000 | 99.94372 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | 0.00000 | 100.79207 | | 0.00000 | 100.77192 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | 0.00000 | 100.80255 | | 0.00000 | 100.78223 | | | 0.00 | 0 | 0.00 |
| HILC12 | On 28/07/2014 | Spot Bond | 0.00000 | 100.73911 | | 0.00000 | 100.68984 | | | 0.00 | 0 | 0.00 |
| HILC13 | On 07/08/2014 | Spot Bond | 0.00000 | 100.52471 | | 0.00000 | 100.47552 | | | 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 | | | 0.00 | 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 | | 101.01907 | | 0.00000 | 100.99863 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 8.07842 | | 99.24873 | | 8.14703 | 99.10532 | | | 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 | | 101.06665 | | 0.00000 | 101.04525 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 8.43114 | | 104.41639 | | 8.49969 | 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 | | 101.12779 | | 0.00000 | 101.10516 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 8.88140 | | 104.41639 | | 8.94987 | 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 | | 101.20249 | | 0.00000 | 101.17835 | | | 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 | | 101.14592 | | 0.00000 | 101.12507 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | | 101.27151 | | 0.00000 | 101.24909 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | | 101.31786 | | 0.00000 | 101.29461 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | | 100.49422 | | 0.00000 | 100.47226 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 9.89000 | | 103.08665 | | 9.89000 | 103.05917 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 8.27000 | | 110.52188 | | 8.38500 | 109.92984 | | | 0.00 | 0 | 4,950,000,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 1.88000 | | 275.51213 | | 1.88000 | 275.11162 | | | 0.00 | 0 | 24,700,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| HWAY24 | On 07/12/2024 | Spot Bond | 1.88000 | 281.77963 | | 1.88000 | 281.37000 | | | 0.00 | 0 | 8,067,000,000.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 9.55500 | 100.62092 | | 9.68500 | 99.47665 | | | 0.00 | 0 | 23,063,600,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 9.47500 | 101.28678 | | 9.60500 | 100.11241 | | | 0.00 | 0 | 4,000,000,000.00 |
| HWF01U | On 26/03/2015 | Spot Bond | 100.00000 | 61.71339 | | 100.00000 | 61.56389 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | 100.00000 | 16.02160 | | 100.00000 | 15.98279 | | | 0.00 | 0 | 0.00 |
| HWF03U | On 09/10/2014 | Spot Bond | 100.00000 | 92.46387 | | 100.00000 | 92.15769 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | 100.00000 | 42.94361 | | 100.00000 | 42.83844 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | 100.00000 | 21.92046 | | 100.00000 | 21.86676 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | 14.15742 | | 100.00000 | 14.12312 | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | 100.00000 | 65.43969 | | 100.00000 | 65.27764 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.60000 | 116.47161 | | 1.58000 | 116.63793 | | | 84,264,311,360,000.00 | 52,665,194,600 | 76,429,394,600.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.82000 | 121.39480 | | 1.82000 | 121.33616 | | | 131,806,904,502,000.00 | 72,421,376,100 | 99,352,886,400.00 |
| I2046 | On 31/03/2046 | Spot Bond | 1.92000 | 119.87619 | | 1.92000 | 119.81802 | | | 145,935,618,624,000.00 | 76,008,134,700 | 96,130,000,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | 2.02500 | 126.06583 | | 2.00000 | 126.77754 | | | 51,839,111,025,000.00 | 25,599,561,000 | 45,582,261,000.00 |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | 93.95000 | | 0.00000 | 93.95000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 7.60000 | 104.51088 | | 7.67000 | 104.43820 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | 100.60344 | | 0.00000 | 100.58545 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | 101.81453 | | 0.00000 | 101.79435 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 8.10000 | 104.52196 | | 8.17000 | 104.38467 | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 8.26500 | 107.84384 | | 8.35500 | 107.52460 | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 0.00000 | 100.43842 | | 0.00000 | 100.41890 | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 4.53000 | 117.41042 | | 4.53000 | 117.34515 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 7.92000 | 103.25329 | | 7.99000 | 103.09219 | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 0.00000 | 100.68806 | | 0.00000 | 100.66915 | | | 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 | 100.72814 | 0.00000 | 100.70813 | | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.38000 | 128.20482 | 1.38000 | 128.02353 | | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.14000 | 129.73991 | 2.14000 | 129.54836 | | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | 101.72767 | 0.00000 | 101.70985 | | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | 102.63523 | 0.00000 | 102.61514 | | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.38500 | 102.87260 | 8.47500 | 102.55912 | | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | 100.32829 | 0.00000 | 100.31086 | | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | 101.51743 | 0.00000 | 101.49763 | | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 100.51405 | 0.00000 | 100.49460 | | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 8.94000 | 96.34727 | 9.01500 | 100.04539 | | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.37000 | 93.86195 | 9.48500 | 93.37538 | | | | 0.00 | 0 | 0.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 100.27465 | 0.00000 | 100.25696 | | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 8.46500 | 97.77034 | 8.55500 | 97.46687 | | | | 0.00 | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 9.42000 | 101.75402 | 9.53500 | 101.20704 | | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 100.77532 | 0.00000 | 100.75662 | | | | 0.00 | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.79814 | 0.00000 | 100.77890 | | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.86000 | 101.43020 | 7.93000 | 101.27412 | | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.72000 | 100.83590 | 8.79500 | 100.55960 | | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 100.88340 | 0.00000 | 100.86211 | | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 100.53635 | 0.00000 | 100.51749 | | | | 0.00 | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 8.03500 | 103.90470 | 8.12500 | 103.66767 | | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.68000 | 104.88273 | 8.75500 | 104.57102 | | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.80000 | 106.00562 | 9.91500 | 105.25827 | | | 411,110,000,000,000.00 | 41,950,000,000 | 41,950,000,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | 101.35029 | | 0.00000 | 101.33129 | | | 0.00 | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | 100.88662 | | 0.00000 | 100.86806 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00427 | | 100.00000 | 0.00426 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 100.91669 | | 0.00000 | 100.89829 | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 100.95753 | | 0.00000 | 100.93831 | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 9.03000 | 97.83584 | | 9.13500 | 97.32385 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 100.71771 | | 5.00000 | 100.70412 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 100.71771 | | 5.00000 | 100.70412 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 101.80321 | | 5.00000 | 101.78932 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 100.71771 | | 5.00000 | 100.70412 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 100.96244 | | 4.00000 | 100.95158 | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 0.00000 | 102.44892 | | 0.00000 | 102.37151 | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 0.00000 | 102.36684 | | 0.00000 | 102.29121 | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 0.00000 | 101.77445 | | 0.00000 | 101.69629 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 107.79621 | | 9.20000 | 107.76973 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 101.56664 | | 0.00000 | 101.54458 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 101.56664 | | 0.00000 | 101.54458 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 100.52549 | | 0.00000 | 100.50217 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 7.24032 | | 100.00000 | 7.22278 | | | 0.00 | 0 | 0.00 |
| IN01Q | On 23/07/2014 | Spot Bond | 0.00000 | 100.89517 | | 0.00000 | 100.87683 | | | 0.00 | 0 | 0.00 |
| IN02Q | On 05/08/2014 | Spot Bond | 0.00000 | 100.62723 | | 0.00000 | 100.57262 | | | 0.00 | 0 | 0.00 |
| IN03Q | On 12/08/2014 | Spot Bond | 0.00000 | 100.50406 | | 0.00000 | 100.44958 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 9.60000 | 101.60014 | | 9.67000 | 101.52392 | | | 0.00 | 0 | 0.00 |
| IN04Q | On 26/08/2014 | Spot Bond | 0.00000 | 100.25243 | | 0.00000 | 100.19822 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN06H | On 10/09/2014 | Spot Bond | 0.00000 | 99.98281 | 0.00000 | 99.93128 | | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 100.26691 | 0.00000 | 100.24039 | | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 9.14908 | 100.00000 | 9.12692 | | | | 0.00 | 0 | 0.00 |
| IN246U | On 12/06/2014 | Spot Bond | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | | 0.00 | 0 | 0.00 |
| IN248U | On 26/06/2014 | Spot Bond | 100.00000 | 98.89819 | 100.00000 | 98.63862 | | | | 0.00 | 0 | 0.00 |
| IN249U | On 10/07/2014 | Spot Bond | 100.00000 | 92.63959 | 100.00000 | 92.40506 | | | | 0.00 | 0 | 0.00 |
| IN424U | On 10/06/2014 | Spot Bond | 100.00000 | 81.18000 | 100.00000 | 81.18000 | | | | 0.00 | 0 | 0.00 |
| IN427U | On 01/07/2014 | Spot Bond | 100.00000 | 96.20760 | 100.00000 | 95.95836 | | | | 0.00 | 0 | 0.00 |
| IN428U | On 08/07/2014 | Spot Bond | 100.00000 | 94.49543 | 100.00000 | 94.25498 | | | | 0.00 | 0 | 0.00 |
| IN429U | On 15/07/2014 | Spot Bond | 100.00000 | 96.87500 | 100.00000 | 96.12403 | | | | 0.00 | 0 | 0.00 |
| IN430U | On 22/07/2014 | Spot Bond | 100.00000 | 93.22389 | 100.00000 | 92.53842 | | | | 0.00 | 0 | 0.00 |
| IN431U | On 29/07/2014 | Spot Bond | 100.00000 | 88.62835 | 100.00000 | 88.00857 | | | | 0.00 | 0 | 0.00 |
| IN432U | On 05/08/2014 | Spot Bond | 100.00000 | 84.57813 | 100.00000 | 83.99483 | | | | 0.00 | 0 | 0.00 |
| IN433U | On 12/08/2014 | Spot Bond | 100.00000 | 99.17355 | 100.00000 | 98.36065 | | | | 0.00 | 0 | 0.00 |
| IN434U | On 19/08/2014 | Spot Bond | 100.00000 | 95.15625 | 100.00000 | 94.41861 | | | | 0.00 | 0 | 0.00 |
| IN435U | On 26/08/2014 | Spot Bond | 100.00000 | 90.22223 | 100.00000 | 89.55883 | | | | 0.00 | 0 | 0.00 |
| IN436U | On 02/09/2014 | Spot Bond | 100.00000 | 85.94161 | 100.00000 | 85.31884 | | | | 0.00 | 0 | 0.00 |
| INA424 | On 10/06/2014 | Spot Bond | 5.90000 | 97.13453 | 5.90000 | 99.91924 | | | | 0.00 | 0 | 0.00 |
| INA426 | On 24/06/2014 | Spot Bond | 5.90000 | 99.70989 | 5.90000 | 99.69382 | | | | 0.00 | 0 | 0.00 |
| INA427 | On 01/07/2014 | Spot Bond | 5.90000 | 99.59752 | 5.90000 | 99.58148 | | | | 0.00 | 0 | 0.00 |
| INA428 | On 08/07/2014 | Spot Bond | 6.00000 | 99.47673 | 6.00000 | 99.46046 | | | | 0.00 | 0 | 0.00 |
| INA430 | On 22/07/2014 | Spot Bond | 6.00000 | 99.24951 | 6.00000 | 99.23332 | | | | 0.00 | 0 | 0.00 |
| INA432 | On 05/08/2014 | Spot Bond | 6.10000 | 99.00722 | 6.10000 | 98.99084 | | | | 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 | | 98.89267 | | 6.10000 | 98.87633 | | | 0.00 | 0 | 0.00 |
| INA435 | On 26/08/2014 | Spot Bond | 6.10000 | | 98.66438 | | 6.10000 | 98.64812 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | | 101.77256 | | 0.00000 | 101.74760 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 11.11262 | | 103.22593 | | 11.17818 | 103.13600 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 11.11262 | | 102.06887 | | 11.17818 | 101.97994 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | | 101.80647 | | 0.00000 | 101.78340 | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 0.00000 | | 100.02645 | | 0.00000 | 99.99988 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | | 101.77015 | | 0.00000 | 101.74755 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | | 101.21322 | | 6.50000 | 101.19553 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | | 101.87366 | | 0.00000 | 101.80231 | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | 0.00000 | | 101.37004 | | 0.00000 | 101.35076 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | | 97.44310 | | 0.00000 | 97.44310 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | | 99.84353 | | 0.00000 | 101.62246 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | | 101.02036 | | 0.00000 | 100.96450 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | 0.00000 | | 101.70580 | | 0.00000 | 101.63751 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | 0.00000 | | 101.23509 | | 0.00000 | 101.17606 | | | 0.00 | 0 | 0.00 |
| ING233 | On 25/06/2014 | Spot Bond | 0.00000 | | 102.82876 | | 0.00000 | 102.78362 | | | 0.00 | 0 | 0.00 |
| ING235 | On 20/12/2014 | Spot Bond | 0.00000 | | 101.37657 | | 0.00000 | 101.32419 | | | 0.00 | 0 | 0.00 |
| ING236 | On 20/12/2014 | Spot Bond | 0.00000 | | 101.36551 | | 0.00000 | 101.31356 | | | 0.00 | 0 | 0.00 |
| ING237 | On 09/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING239 | On 15/07/2014 | Spot Bond | 0.00000 | | 100.90874 | | 0.00000 | 100.85806 | | | 0.00 | 0 | 0.00 |
| ING241 | On 03/02/2015 | Spot Bond | 0.00000 | | 100.59686 | | 0.00000 | 100.54489 | | | 0.00 | 0 | 0.00 |
| ING242 | On 10/02/2015 | Spot Bond | 0.00000 | | 100.47978 | | 0.00000 | 100.42794 | | | 0.00 | 0 | 0.00 |
| ING243 | On 18/02/2015 | Spot Bond | 0.00000 | | 100.40415 | | 0.00000 | 100.38612 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ING244 | On 18/02/2015 | Spot Bond | 0.00000 | 100.39948 | 0.00000 | 100.38166 | | | | 0.00 | 0 | 0.00 |
| ING245 | On 28/08/2014 | Spot Bond | 0.00000 | 100.20191 | 0.00000 | 100.15135 | | | | 0.00 | 0 | 0.00 |
| ING247 | On 17/09/2014 | Spot Bond | 0.00000 | 101.36356 | 0.00000 | 101.31486 | | | | 0.00 | 0 | 0.00 |
| ING251 | On 12/04/2015 | Spot Bond | 0.00000 | 100.94838 | 0.00000 | 100.89644 | | | | 0.00 | 0 | 0.00 |
| ING252 | On 20/06/2014 | Spot Bond | 0.00000 | 100.55186 | 0.00000 | 100.50012 | | | | 0.00 | 0 | 0.00 |
| ING254 | On 28/11/2014 | Spot Bond | 0.00000 | 100.21699 | 0.00000 | 100.16274 | | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | 0.00000 | 101.83135 | 0.00000 | 101.75068 | | | | 0.00 | 0 | 0.00 |
| INGR02 | On 28/11/2014 | Spot Bond | 0.00000 | 100.24086 | 0.00000 | 100.22288 | | | | 0.00 | 0 | 0.00 |
| INGR04 | On 08/05/2015 | Spot Bond | 0.00000 | 100.61808 | 0.00000 | 100.56014 | | | | 0.00 | 0 | 0.00 |
| INGR05 | On 07/11/2014 | Spot Bond | 0.00000 | 97.38956 | 0.00000 | 97.33769 | | | | 0.00 | 0 | 0.00 |
| IP269U | On 18/06/2014 | Spot Bond | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | | 0.00 | 0 | 0.00 |
| IP270U | On 10/07/2014 | Spot Bond | 100.00000 | 92.63959 | 100.00000 | 92.40506 | | | | 0.00 | 0 | 0.00 |
| IPC02U | On 04/07/2014 | Spot Bond | 100.00000 | 94.07216 | 100.00000 | 93.83033 | | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | 0.00000 | 101.13619 | 0.00000 | 101.11653 | | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | 0.00000 | 101.15980 | 0.00000 | 101.13973 | | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 0.00000 | 101.17559 | 0.00000 | 101.15524 | | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 8.61000 | 101.86803 | 8.68000 | 101.67091 | | | | 0.00 | 0 | 0.00 |
| IPFC01 | On 15/07/2014 | Spot Bond | 0.00000 | 100.90712 | 0.00000 | 100.85764 | | | | 0.00 | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | 9.58000 | 99.50163 | 9.68500 | 98.95780 | | | | 0.00 | 0 | 1,000,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | 101.89240 | 0.00000 | 101.87147 | | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 8.86500 | 104.53433 | 8.95500 | 104.25316 | | | | 0.00 | 0 | 0.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | 101.28727 | 0.00000 | 101.26741 | | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | 101.27355 | 0.00000 | 101.25297 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------------|------------------|---------------|
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | 100.75842 | 0.00000 | 100.73649 | | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | 0.00000 | 100.39721 | 0.00000 | 100.37164 | | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | 101.83927 | 0.00000 | 101.81579 | | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 8.78000 | 106.65042 | 8.85000 | 106.55664 | | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2022 | Spot Bond | 0.00000 | 101.63810 | 0.00000 | 101.61451 | | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | 100.03724 | 0.00000 | 100.08710 | | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.23000 | 120.48424 | 3.23000 | 120.29564 | | | | 0.00 | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.66000 | 136.13075 | 3.66000 | 135.91334 | | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | 101.57880 | 0.00000 | 101.55596 | | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | 101.37770 | 0.00000 | 101.35505 | | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | 101.26750 | 0.00000 | 101.24397 | | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | 99.97851 | 0.00000 | 99.95705 | | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | 101.70625 | 0.00000 | 101.68350 | | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.60000 | 96.40044 | 3.58000 | 96.42589 | | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 3.60000 | 102.13641 | 3.58000 | 102.18860 | | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | 99.99981 | 0.00000 | 99.97726 | | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | 100.67288 | 0.00000 | 100.64843 | | | | 0.00 | 0 | 0.00 |
| IV04Q | On 10/09/2014 | Spot Bond | 0.00000 | 99.98281 | 0.00000 | 99.93128 | | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 10.51000 | 111.61256 | 10.58500 | 111.33234 | | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | 101.09383 | 0.00000 | 101.06748 | | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.66000 | 136.13075 | 3.66000 | 135.91334 | | | 748,470,000,000.00 | 204,500,000 | 134,600,000.00 | |
| IV424U | On 12/06/2014 | Spot Bond | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | | 0.00 | 0 | 0.00 |
| IV427U | On 03/07/2014 | Spot Bond | 100.00000 | 95.71418 | 100.00000 | 95.46749 | | | | 0.00 | 0 | 0.00 |
| IV428U | On 10/07/2014 | Spot Bond | 100.00000 | 94.01576 | 100.00000 | 92.40506 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV429U | On 17/07/2014 | Spot Bond | 100.00000 | | 96.80943 | 100.00000 | 96.07042 | | | | 0.00 | 0 | 0.00 |
| IV430U | On 24/07/2014 | Spot Bond | 100.00000 | | 91.86296 | 100.00000 | 91.19728 | | | | 0.00 | 0 | 0.00 |
| IV432U | On 07/08/2014 | Spot Bond | 100.00000 | | 83.41952 | 100.00000 | 82.85204 | | | | 0.00 | 0 | 0.00 |
| IV433U | On 14/08/2014 | Spot Bond | 100.00000 | | 97.56097 | 100.00000 | 96.77420 | | | | 0.00 | 0 | 0.00 |
| IV436U | On 04/09/2014 | Spot Bond | 100.00000 | | 87.52096 | 100.00000 | 87.00000 | | | | 0.00 | 0 | 0.00 |
| IVA01A | On 28/08/2014 | Spot Bond | 0.00000 | | 100.25807 | 0.00000 | 100.23886 | | | | 0.00 | 0 | 0.00 |
| IVA02A | On 17/10/2014 | Spot Bond | 0.00000 | | 100.97850 | 0.00000 | 100.96073 | | | | 0.00 | 0 | 0.00 |
| IVA03A | On 17/11/2014 | Spot Bond | 0.00000 | | 100.36376 | 0.00000 | 100.31163 | | | | 0.00 | 0 | 0.00 |
| IVA424 | On 12/06/2014 | Spot Bond | 5.90000 | | 99.90311 | 5.90000 | 99.88698 | | | | 0.00 | 0 | 0.00 |
| IVA427 | On 03/07/2014 | Spot Bond | 5.90000 | | 99.56546 | 5.90000 | 99.54944 | | | | 0.00 | 0 | 0.00 |
| IVA428 | On 10/07/2014 | Spot Bond | 6.00000 | | 99.44420 | 6.00000 | 99.42795 | | | | 0.00 | 0 | 0.00 |
| IVA429 | On 17/07/2014 | Spot Bond | 6.00000 | | 99.33054 | 6.00000 | 99.31432 | | | | 0.00 | 0 | 0.00 |
| IVA432 | On 07/08/2014 | Spot Bond | 6.10000 | | 98.97446 | 6.10000 | 98.95809 | | | | 0.00 | 0 | 0.00 |
| IVA436 | On 04/09/2014 | Spot Bond | 6.10000 | | 98.51818 | 6.10000 | 98.50196 | | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.64206 | 0.00000 | 100.62024 | | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 100.87041 | 0.00000 | 100.85000 | | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 101.27648 | 0.00000 | 101.25784 | | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 101.28431 | 0.00000 | 101.26526 | | | | 0.00 | 0 | 0.00 |
| IVC012 | On 09/08/2014 | Spot Bond | 0.00000 | | 100.57228 | 0.00000 | 100.55448 | | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.41008 | 0.00000 | 100.39091 | | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.42938 | 0.00000 | 100.40730 | | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 100.18015 | 0.00000 | 100.15927 | | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 101.15990 | 0.00000 | 101.13982 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | 101.16779 | | 0.00000 | 101.14758 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | 101.18358 | | 0.00000 | 101.16310 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | 101.11251 | | 0.00000 | 101.09327 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | 101.01227 | | 0.00000 | 100.99198 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | 100.86416 | | 0.00000 | 100.84387 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | 99.84692 | | 0.00000 | 99.82721 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | 100.52864 | | 0.00000 | 100.50865 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | 100.29385 | | 0.00000 | 100.27478 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | 100.29083 | | 0.00000 | 100.27195 | | | 0.00 | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | 101.41666 | | 0.00000 | 101.39590 | | | 0.00 | 0 | 0.00 |
| IVC028 | On 09/04/2015 | Spot Bond | 0.00000 | 101.11001 | | 0.00000 | 101.09233 | | | 0.00 | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | 100.93226 | | 0.00000 | 100.91273 | | | 0.00 | 0 | 0.00 |
| IVC030 | On 29/04/2015 | Spot Bond | 0.00000 | 100.77083 | | 0.00000 | 100.75272 | | | 0.00 | 0 | 0.00 |
| IVC031 | On 18/08/2014 | Spot Bond | 0.00000 | 100.25145 | | 0.00000 | 100.17601 | | | 0.00 | 0 | 0.00 |
| IVF57U | On 12/02/2015 | Spot Bond | 100.00000 | 58.26590 | | 100.00000 | 58.12475 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 0.00000 | 100.87591 | | 0.00000 | 100.85483 | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | 61.37102 | | 100.00000 | 61.22072 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | 101.66716 | | 0.00000 | 101.64725 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | 22.06737 | | 100.00000 | 22.01392 | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | 101.21395 | | 0.00000 | 101.19255 | | | 0.00 | 0 | 0.00 |
| JDG07U | On 14/11/2014 | Spot Bond | 100.00000 | 85.18519 | | 100.00000 | 84.98845 | | | 0.00 | 0 | 0.00 |
| JDG08U | On 28/11/2014 | Spot Bond | 100.00000 | 83.78848 | | 100.00000 | 83.60104 | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | 100.00000 | 60.26910 | | 100.00000 | 60.12149 | | | 0.00 | 0 | 0.00 |
| JDG10U | On 29/01/2015 | Spot Bond | 100.00000 | 68.85936 | | 100.00000 | 68.72872 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| JDG11U | On 04/02/2015 | Spot Bond | 100.00000 | | 59.71521 | 100.00000 | 59.57054 | | | | 0.00 | 0 | 0.00 |
| JDG12U | On 18/03/2015 | Spot Bond | 100.00000 | | 65.44438 | 100.00000 | 65.28584 | | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | 100.00000 | | 84.66258 | 100.00000 | 84.40367 | | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 102.25810 | 0.00000 | 102.18767 | | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 100.99308 | 0.00000 | 100.96795 | | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.62000 | | 139.83486 | 8.73000 | 138.71407 | | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | | 101.87895 | 0.00000 | 101.86052 | | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | | 101.61259 | 0.00000 | 101.59327 | | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | | 100.28261 | 0.00000 | 100.26163 | | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | | 100.21206 | 0.00000 | 100.26637 | | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.84705 | 0.00000 | 100.82663 | | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 8.96500 | | 98.97126 | 9.05500 | 98.70869 | | | | 0.00 | 0 | 1,430,000,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 9.11500 | | 96.75929 | 9.20500 | 96.45969 | | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.52000 | | 101.30821 | 9.63500 | 100.76104 | | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | | 99.94349 | 0.00000 | 99.91522 | | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 10.60000 | | 100.07859 | 10.67000 | 99.95492 | | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | | 99.93804 | 0.00000 | 99.90711 | | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.40231 | 0.00000 | 100.34176 | | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.42889 | 0.00000 | 100.36432 | | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.46072 | 0.00000 | 100.39134 | | | | 0.00 | 0 | 0.00 |
| MAQ041 | On 09/10/2014 | Spot Bond | 0.00000 | | 101.01768 | 0.00000 | 100.96633 | | | | 0.00 | 0 | 0.00 |
| MAQ048 | On 06/06/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| MAQ049 | On 06/06/2014 | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|---------------|------------------|-------------------|
| MAQ050 | On 02/07/2014 | Spot Bond | 0.00000 | 98.76139 | | 0.00000 | 98.75181 | | | 0.00 | 0 | 0.00 |
| MAQ051 | On 09/10/2014 | Spot Bond | 0.00000 | 97.88161 | | 0.00000 | 97.82952 | | | 0.00 | 0 | 0.00 |
| MAQ052 | On 25/07/2014 | Spot Bond | 0.00000 | 99.25941 | | 0.00000 | 99.21112 | | | 0.00 | 0 | 0.00 |
| MAQ053 | On 22/08/2014 | Spot Bond | 0.00000 | 98.80105 | | 0.00000 | 98.75244 | | | 0.00 | 0 | 0.00 |
| MAQ055 | On 08/09/2014 | Spot Bond | 0.00000 | 99.54270 | | 100.00000 | 80.21978 | | | 0.00 | 35,100,000,000 | 25,800,000,000.00 |
| MAQ08U | On 11/12/2014 | Spot Bond | 100.00000 | 70.64357 | | 100.00000 | 70.50954 | | | 0.00 | 0 | 0.00 |
| MAQ09U | On 14/11/2014 | Spot Bond | 100.00000 | 85.18519 | | 100.00000 | 84.98845 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | 0.00000 | 101.77062 | | 0.00000 | 101.71826 | | | 0.00 | 0 | 0.00 |
| MAQ12U | On 12/12/2014 | Spot Bond | 100.00000 | 63.84496 | | 100.00000 | 63.69029 | | | 0.00 | 0 | 0.00 |
| MAQ21U | On 29/07/2014 | Spot Bond | 100.00000 | 87.32394 | | 100.00000 | 86.71329 | | | 0.00 | 0 | 0.00 |
| MAQ22U | On 09/06/2014 | Spot Bond | 100.00000 | 66.66668 | | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| MAQ23U | On 19/06/2014 | Spot Bond | 100.00000 | 97.85523 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| MAQ24U | On 24/06/2014 | Spot Bond | 100.00000 | 96.56085 | | 100.00000 | 96.30607 | | 1,850,000,000,000,000.00 | | 18,500,000,000 | 18,500,000,000.00 |
| MAQ25U | On 09/07/2014 | Spot Bond | 100.00000 | 92.87532 | | 100.00000 | 92.63959 | | 1,500,000,000,000,000.00 | | 15,000,000,000 | 15,000,000,000.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | 100.00000 | 9.90484 | | 100.00000 | 9.85792 | | 350,000,000,000,000.00 | | 3,500,000,000 | 3,500,000,000.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 0.00000 | 101.32752 | | 0.00000 | 101.30969 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | 101.05527 | | 0.00000 | 101.03641 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | 101.91817 | | 0.00000 | 101.90013 | | | 0.00 | 500,000,000 | 600,000,000.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | 102.39357 | | 0.00000 | 102.37332 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | 101.68341 | | 0.00000 | 101.66501 | | | 0.00 | 0 | 0.00 |
| MBF034 | On 10/09/2014 | Spot Bond | 0.00000 | 100.01565 | | 0.00000 | 99.99999 | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | 0.00000 | 100.30592 | | 0.00000 | 100.28902 | | | 0.00 | 0 | 0.00 |
| MBF036 | On 11/11/2014 | Spot Bond | 0.00000 | 100.51256 | | 0.00000 | 100.49513 | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | 0.00000 | 100.64036 | | 0.00000 | 100.62161 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MBF038 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.97678 | | 0.00000 | 100.95959 | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | | 0.00000 | 101.01056 | | 0.00000 | 100.95535 | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | | 100.00000 | 80.21978 | | 100.00000 | 80.04386 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | | 100.00000 | 58.58339 | | 100.00000 | 58.44147 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | | 100.00000 | 25.52424 | | 100.00000 | 25.46241 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | | 100.00000 | 62.31504 | | 100.00000 | 62.16408 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | | 8.86000 | 102.03932 | | 8.93500 | 101.72374 | | | 0.00 | 0 | 130,000,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | | 8.75000 | 101.96797 | | 8.82500 | 101.65221 | | | 0.00 | 0 | 0.00 |
| MCB3M | On 13/12/2014 | Spot Bond | | 0.00000 | 99.95954 | | 0.00000 | 99.93917 | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | | 0.00000 | 99.96257 | | 0.00000 | 99.94368 | | | 0.00 | 0 | 0.00 |
| MCB6M | On 13/01/2015 | Spot Bond | | 0.00000 | 101.08085 | | 0.00000 | 101.06215 | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | | 0.00000 | 101.15701 | | 0.00000 | 101.09974 | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | | 0.00000 | 101.16526 | | 0.00000 | 101.10759 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | | 0.00000 | 101.20647 | | 0.00000 | 101.14680 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | | 0.00000 | 102.86121 | | 0.00000 | 102.79820 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | | 0.00000 | 103.00723 | | 0.00000 | 102.94121 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | | 8.20000 | 102.36051 | | 8.29000 | 102.15042 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | | 8.93000 | 105.54933 | | 9.00500 | 105.24523 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | | 9.70500 | 105.93610 | | 9.81000 | 105.35057 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | | 6.40000 | 101.31065 | | 6.46500 | 101.26036 | | | 0.00 | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | | 0.00000 | 101.53446 | | 0.00000 | 101.51599 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | | 0.00000 | 101.59120 | | 0.00000 | 101.57204 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | | 9.72000 | 104.42163 | | 9.83500 | 103.86387 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MGL01 | On 15/09/2015 | Spot Bond | 7.61500 | 103.05794 | | 7.68500 | 102.95343 | | | 0.00 | 0 | 4,990,000,000.00 |
| MIL01 | On 31/05/2015 | Spot Bond | 0.00000 | 100.24672 | | 0.00000 | 100.22540 | | | 0.00 | 0 | 0.00 |
| MIL02 | On 31/05/2017 | Spot Bond | 9.12500 | 99.39111 | | 9.21500 | 99.13862 | | | 0.00 | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | 99.88789 | | 0.00000 | 99.86870 | | | 0.00 | 0 | 2,500,000,000.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.58000 | 104.69769 | | 9.68500 | 104.15036 | | | 0.00 | 0 | 400,000,000.00 |
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | 13.45437 | | 100.00000 | 13.42177 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | 0.00000 | 100.23700 | | 0.00000 | 100.21648 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.82500 | 99.37828 | | 8.91500 | 99.12548 | | | 0.00 | 0 | 125,200,000.00 |
| MTN02 | On 13/07/2014 | Spot Bond | 5.88500 | 104.55555 | | 5.95000 | 104.53268 | | | 0.00 | 0 | 2,850,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 7.70000 | 105.54157 | | 7.77000 | 105.44662 | | | 0.00 | 0 | 90,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 8.76500 | 107.77823 | | 8.85500 | 107.50832 | | | 0.00 | 0 | 520,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | 6.30351 | | 100.89771 | 6.28811 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | 6.38757 | | 100.61875 | 6.37202 | | | 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 | 100.53694 | | 0.00000 | 100.51738 | | | 0.00 | 0 | 0.00 |
| N4A411 | On 14/08/2020 | Spot Bond | 0.00000 | 100.54447 | | 0.00000 | 100.52465 | | | 0.00 | 0 | 0.00 |
| N4A502 | On 14/08/2020 | Spot Bond | 0.00000 | 100.54810 | | 0.00000 | 100.52813 | | | 0.00 | 0 | 0.00 |
| N4B508 | On 14/08/2020 | Spot Bond | 0.00000 | 100.59370 | | 0.00000 | 100.57211 | | | 0.00 | 0 | 0.00 |
| N4C508 | On 14/08/2020 | Spot Bond | 0.00000 | 100.64662 | | 0.00000 | 100.62312 | | | 0.00 | 0 | 0.00 |
| N4D68U | On 14/08/2020 | Spot Bond | 100.00000 | 0.40434 | | 100.00000 | 0.40336 | | | 0.00 | 0 | 0.00 |
| N4E68U | On 14/08/2020 | Spot Bond | 100.00000 | 0.40434 | | 100.00000 | 0.40336 | | | 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 |
|------------------|---------------|------------|----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NAM01 | On 19/11/2022 | Spot Bond | 9.16500 | 95.26768 | 9.28000 | 94.60409 | | | 0.00 | | 0 | 0.00 | |
| NBK10A | On 25/07/2016 | Spot Bond | 7.55000 | 101.37000 | 7.62000 | 101.21527 | | | 0.00 | | 0 | 0.00 | |
| NBK11A | On 28/11/2020 | Spot Bond | 9.24000 | 98.80099 | 9.35500 | 98.23341 | | | 0.00 | | 0 | 0.00 | |
| NBK11B | On 27/10/2014 | Spot Bond | 0.00000 | 101.04030 | 0.00000 | 101.02346 | | | 0.00 | | 0 | 0.00 | |
| NBK12A | On 19/03/2021 | Spot Bond | 9.03000 | 103.86012 | 9.13500 | 103.30730 | | | 0.00 | | 0 | 0.00 | |
| NBK12B | On 20/02/2015 | Spot Bond | 0.00000 | 100.48046 | 0.00000 | 100.46140 | | | 0.00 | | 0 | 0.00 | |
| NBK13A | On 19/03/2024 | Spot Bond | 9.50000 | 103.63652 | 9.61500 | 102.88469 | | | 0.00 | | 0 | 0.00 | |
| NBK13B | On 21/02/2017 | Spot Bond | 0.00000 | 101.74797 | 0.00000 | 101.72779 | | | 0.00 | | 0 | 0.00 | |
| NBK14B | On 27/08/2015 | Spot Bond | 0.00000 | 100.56978 | 0.00000 | 100.55082 | | | 0.00 | | 0 | 0.00 | |
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | 101.79634 | 0.00000 | 101.43299 | | | 0.00 | | 0 | 3,000,000,000.00 | |
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | 101.14238 | 0.00000 | 100.83083 | | | 0.00 | | 200,000,000 | 1,100,000,000.00 | |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | 100.42153 | 0.00000 | 100.40269 | | | 0.00 | | 0 | 0.00 | |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | 101.47191 | 0.00000 | 101.41659 | | | 0.00 | | 0 | 0.00 | |
| NBK2A | On 15/09/2015 | Spot Bond | 7.30000 | 106.34748 | 7.37000 | 106.24126 | | | 0.00 | | 0 | 670,000,000.00 | |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | 101.49434 | 0.00000 | 101.47607 | | | 0.00 | | 0 | 0.00 | |
| NBK3A | On 09/09/2019 | Spot Bond | 8.76000 | 113.75157 | 8.83500 | 113.39431 | | | 0.00 | | 0 | 440,000,000.00 | |
| NBK4 | On 28/10/2024 | Spot Bond | 10.79500 | 34.48261 | 10.90500 | 34.10002 | | | 0.00 | | 0 | 0.00 | |
| NBK6A | On 19/04/2015 | Spot Bond | 7.50000 | 103.15725 | 7.57000 | 103.07842 | | | 0.00 | | 0 | 950,000,000.00 | |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | 101.03264 | 0.00000 | 101.01193 | | | 0.00 | | 0 | 0.00 | |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 101.08682 | 0.00000 | 101.06501 | | | 0.00 | | 0 | 0.00 | |
| NBK9A | On 23/03/2016 | Spot Bond | 7.85000 | 104.47974 | 7.92000 | 104.34137 | | | 0.00 | | 0 | 440,000,000.00 | |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 101.51528 | 0.00000 | 101.49596 | | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 101.16906 | 0.00000 | 101.14991 | | 0.00 | | 0 | 0.00 | |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | 102.71805 | 0.00000 | 102.69936 | | 0.00 | | 0 | 0.00 | |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | 101.38108 | 0.00000 | 101.35975 | | 0.00 | | 0 | 0.00 | |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | 101.21416 | 0.00000 | 101.19275 | | 0.00 | | 0 | 0.00 | |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | 100.18987 | 0.00000 | 100.16791 | | 0.00 | | 0 | 0.00 | |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | 90.07684 | 0.00000 | 90.05836 | | 0.00 | | 0 | 0.00 | |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 100.17962 | 0.00000 | 100.15869 | | 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 | 100.95746 | 0.00000 | 100.93696 | | 0.00 | | 0 | 0.00 | |
| NCLN65 | On 25/01/2016 | Spot Bond | 0.00000 | 101.04034 | 0.00000 | 101.01806 | | 0.00 | | 0 | 0.00 | |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 100.88161 | 0.00000 | 100.86091 | | 0.00 | | 0 | 0.00 | |
| NCLN67 | On 13/07/2016 | Spot Bond | 0.00000 | 101.27818 | 0.00000 | 101.25605 | | 0.00 | | 0 | 0.00 | |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 86.31870 | 0.00000 | 86.29960 | | 0.00 | | 0 | 0.00 | |
| NCLN73 | On 03/07/2015 | Spot Bond | 0.00000 | 101.59103 | 0.00000 | 101.53660 | | 0.00 | | 0 | 0.00 | |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | 100.57097 | 0.00000 | 100.54941 | | 0.00 | | 0 | 0.00 | |
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | 99.82809 | 0.00000 | 99.80838 | | 0.00 | | 0 | 0.00 | |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | 99.83780 | 0.00000 | 99.81917 | | 0.00 | | 0 | 0.00 | |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | 101.29872 | 0.00000 | 101.27801 | | 0.00 | | 0 | 0.00 | |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | 99.84374 | 0.00000 | 99.82576 | | 0.00 | | 0 | 0.00 | |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | 101.47161 | 0.00000 | 101.41563 | | 0.00 | | 0 | 0.00 | |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | 101.47051 | 0.00000 | 101.41457 | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| NCLN81 | On 31/01/2017 | Spot Bond | 0.00000 | 100.79922 | 0.00000 | 100.77995 | | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | 101.70804 | 0.00000 | 101.64303 | | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | 9.96500 | 106.65080 | 10.07500 | 105.92852 | | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | 101.69700 | 0.00000 | 101.63241 | | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | 10.00000 | 105.43634 | 10.11000 | 104.70015 | | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | 101.70804 | 0.00000 | 101.64303 | | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | 101.52687 | 0.00000 | 101.46878 | | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | 100.09571 | 0.00000 | 100.07655 | | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 8.55000 | 104.77698 | 8.62000 | 104.66907 | | | | 0.00 | 0 | 0.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | 101.08356 | 0.00000 | 101.06013 | | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | 100.26959 | 0.00000 | 100.20205 | | | | 0.00 | 0 | 0.00 |
| NED15 | On 08/04/2024 | Spot Bond | 10.14000 | 103.95050 | 10.21500 | 103.45709 | | | | 0.00 | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | 101.39249 | 0.00000 | 101.32342 | | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 101.10466 | 0.00000 | 101.08764 | | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 12.21500 | 110.37604 | 12.30500 | 110.02085 | | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 110.24411 | 0.00000 | 110.20106 | | | | 0.00 | 10,000,000,000 | 10,000,000,000.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 100.17798 | 0.00000 | 100.15148 | | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.10000 | 164.47440 | 2.10000 | 164.39381 | | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 8.77000 | 106.24808 | 8.88500 | 105.67948 | | | | 0.00 | 0 | 0.00 |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | 100.01625 | 0.00000 | 100.00002 | | | | 0.00 | 0 | 0.00 |
| NPL09 | On 10/09/2014 | Spot Bond | 0.00000 | 99.98275 | 0.00000 | 99.93101 | | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 9.40000 | 105.18229 | 9.51500 | 104.56924 | | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.38896 | 0.00000 | 100.36892 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.60706 | | 0.00000 | 100.58856 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.36738 | | 0.00000 | 100.34842 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.38091 | | 0.00000 | 100.36128 | | | 0.00 | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 100.37281 | | 0.00000 | 100.35359 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.60000 | 106.22559 | | 9.71500 | 105.48796 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.38097 | | 0.00000 | 100.36134 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.38901 | | 0.00000 | 100.36897 | | | 0.00 | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.38362 | | 0.00000 | 100.36385 | | | 0.00 | 400,000,000 | 200,000,000.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.80000 | 105.15019 | | 9.91500 | 104.53972 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.39988 | | 0.00000 | 100.37930 | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.39441 | | 0.00000 | 100.37410 | | | 0.00 | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.39711 | | 0.00000 | 100.37666 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | 100.49655 | | 0.00000 | 100.47110 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | 100.46382 | | 0.00000 | 100.44001 | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | 100.40520 | | 0.00000 | 100.38435 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 8.62000 | 113.59426 | | 8.69500 | 113.27261 | | | 0.00 | 0 | 500,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 8.98000 | 120.35644 | | 9.08500 | 119.64534 | | | 0.00 | 0 | 200,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 1.99500 | 170.50410 | | 1.99500 | 170.42105 | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.34000 | 123.20105 | | 9.45000 | 122.17024 | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | 100.91876 | | 0.00000 | 100.89730 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 0.00000 | 100.82097 | | 0.00000 | 100.80118 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 0.00000 | 101.56993 | | 0.00000 | 101.55154 | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | 101.59308 | | 0.00000 | 101.57277 | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | 0.00000 | 100.29155 | | 0.00000 | 100.27136 | | | 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 | | 100.30164 | 0.00000 | 100.28077 | | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.32668 | 0.00000 | 100.30255 | | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.34686 | 0.00000 | 100.25992 | | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | | 16.16573 | 100.00000 | 16.12657 | | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | | 41.99705 | 100.00000 | 41.89420 | | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 6.83000 | | 103.78594 | 6.90000 | 103.67441 | | | | 0.00 | 0 | 0.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | | 14.86112 | 100.00000 | 14.82511 | | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | | 98.91000 | 0.00000 | 98.91000 | | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | | 65.11702 | 100.00000 | 64.95755 | | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | | 100.52939 | 0.00000 | 100.51011 | | | | 0.00 | 0 | 0.00 |
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | | 100.84964 | 0.00000 | 100.79459 | | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | | 100.12652 | 0.00000 | 100.07225 | | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | | 100.01235 | 0.00000 | 100.07348 | | | | 0.00 | 0 | 0.00 |
| PNP17 | On 27/06/2014 | Spot Bond | 0.00000 | | 100.21085 | 0.00000 | 100.16219 | | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | | 101.95781 | 0.00000 | 101.93885 | | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | | 101.74245 | 0.00000 | 101.68251 | | | | 0.00 | 0 | 1,000,000,000.00 |
| PR2A1F | On 15/06/2014 | Spot Bond | 0.00000 | | 99.90189 | 0.00000 | 99.88502 | | | | 0.00 | 0 | 0.00 |
| PR2A1G | On 15/06/2014 | Spot Bond | 0.00000 | | 101.52078 | 0.00000 | 101.46499 | | | | 0.00 | 0 | 0.00 |
| PR2A1H | On 15/06/2036 | Spot Bond | 0.00000 | | 101.49554 | 0.00000 | 101.44067 | | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | 0.00000 | | 99.88896 | 0.00000 | 99.86994 | | | | 0.00 | 0 | 0.00 |
| PR2B1G | On 15/06/2014 | Spot Bond | 0.00000 | | 101.57814 | 0.00000 | 101.52024 | | | | 0.00 | 0 | 0.00 |
| PR2B1H | On 15/06/2036 | Spot Bond | 0.00000 | | 101.52537 | 0.00000 | 101.46940 | | | | 0.00 | 0 | 0.00 |
| PR2C1F | On 15/06/2014 | Spot Bond | 0.00000 | | 99.88283 | 0.00000 | 99.86279 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| PR2C1G | On 15/06/2014 | Spot Bond | 0.00000 | 101.64697 | | 0.00000 | 101.58653 | | | 0.00 | 0 | 0.00 |
| PR2C1H | On 15/06/2036 | Spot Bond | 0.00000 | 101.58044 | | 0.00000 | 101.52245 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On 15/06/2014 | Spot Bond | 0.00000 | 99.87605 | | 0.00000 | 99.85489 | | | 0.00 | 0 | 0.00 |
| PR2D1G | On 15/06/2014 | Spot Bond | 0.00000 | 101.72726 | | 0.00000 | 101.66386 | | | 0.00 | 0 | 0.00 |
| PR2D1H | On 15/06/2036 | Spot Bond | 0.00000 | 101.64468 | | 0.00000 | 101.58432 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.80595 | | 0.00000 | 100.78704 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | 100.82927 | | 0.00000 | 100.80982 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | 100.83977 | | 0.00000 | 100.82007 | | | 0.00 | 400,000,000 | 200,000,000.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.86308 | | 0.00000 | 100.84284 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.96328 | | 0.00000 | 100.94068 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.98656 | | 0.00000 | 100.96342 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | 100.90649 | | 0.00000 | 100.88465 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | 6.60000 | 104.92855 | | 6.67000 | 104.89073 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 6.25500 | 98.38148 | | 6.32000 | 98.34818 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 8.04000 | 40.30621 | | 8.15000 | 39.80924 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | 6.60000 | 111.41942 | | 6.67000 | 111.31111 | | 2,175,142,027,080,000.00 | 29,566,973,800 | 01,796,973,800.00 | |
| R158 | On 15/09/2015 | Spot Bond | 6.60000 | 111.41942 | | 6.67000 | 111.31111 | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | 6.50000 | 92.25138 | | 6.57000 | 92.15638 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.60000 | 117.47560 | | 6.67000 | 117.29663 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | 6.43000 | 86.66796 | | 6.50000 | 86.52015 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 8.22000 | 117.34393 | | 8.33000 | 121.60789 | | 9,110,236,524,066,000.00 | 08,301,280,300 | 01,979,330,300.00 | |
| R187P | On 21/12/2026 | Spot Bond | 7.96000 | 37.61173 | | 8.07000 | 37.10863 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.88000 | 35.15156 | | 7.99000 | 34.64459 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.59000 | 282.04726 | | 1.59000 | 281.91294 | | 3,234,785,358,000.00 | 2,034,456,200 | 29,131,400,000.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R201 | On 21/12/2014 | Spot Bond | 5.88500 | 101.23012 | 5.95000 | 105.54738 | | | | | 45,903,000,000,000.00 | 7,800,000,000 | 66,293,318,300.00 |
| R202 | On 07/12/2033 | Spot Bond | 1.80500 | 225.65877 | 1.79000 | 226.05397 | | | | | 65,606,813,325,000.00 | 36,347,265,000 | 56,078,398,300.00 |
| R2023 | On 28/02/2023 | Spot Bond | 8.10000 | 99.99131 | 8.21500 | 99.27297 | | | | | 2,099,264,170,410,000.00 | 59,168,416,100 | 45,272,800,000.00 |
| R203 | On 15/09/2017 | Spot Bond | 7.26500 | 104.76927 | 7.35500 | 104.48731 | | | | | 4,485,418,637,694,500.00 | 17,401,051,300 | 30,031,890,000.00 |
| R2030 | On 31/01/2030 | Spot Bond | 8.72000 | 96.79443 | 8.84500 | 95.76938 | | | | | 964,344,800,000,000.00 | 10,590,000,000 | 51,909,000,000.00 |
| R2037 | On 31/01/2037 | Spot Bond | 8.95500 | 98.67564 | 9.09000 | 97.41003 | | | | | 645,492,325,572,000.00 | 72,081,778,400 | 57,455,278,400.00 |
| R204 | On 21/12/2018 | Spot Bond | 7.51000 | 101.63610 | 7.58500 | 105.32032 | | | | | 3,485,668,818,932,000.00 | 64,136,993,200 | 10,988,180,000.00 |
| R2048 | On 28/02/2048 | Spot Bond | 9.07000 | 99.07423 | 9.20000 | 97.74521 | | | | | 1,065,000,166,415,000.00 | 17,420,084,500 | 04,817,284,500.00 |
| R207 | On 15/01/2020 | Spot Bond | 7.72000 | 100.83075 | 7.83500 | 100.30303 | | | | | 1,722,565,437,360,000.00 | 23,130,238,000 | 59,148,738,000.00 |
| R208 | On 31/03/2021 | Spot Bond | 7.88000 | 95.44835 | 7.98500 | 94.90463 | | | | | 2,673,147,680,896,000.00 | 39,231,939,200 | 30,830,272,900.00 |
| R209 | On 31/03/2036 | Spot Bond | 8.90500 | 75.85972 | 9.03500 | 74.85921 | | | | | 1,477,084,036,922,000.00 | 65,871,312,400 | 89,330,397,000.00 |
| R210 | On 31/03/2028 | Spot Bond | 1.76000 | 169.40659 | 1.76000 | 169.32512 | | | | | 581,867,968,000.00 | 330,606,800 | 30,383,100,000.00 |
| R211 | On 31/01/2017 | Spot Bond | 0.68000 | 130.62433 | 0.68000 | 130.56531 | | | | | 463,660,516,000.00 | 681,853,700 | 63,086,718,400.00 |
| R212 | On 31/01/2022 | Spot Bond | 1.57000 | 135.03089 | 1.57000 | 134.96658 | | | | | 16,373,806,006,000.00 | 10,429,175,800 | 74,910,562,600.00 |
| R213 | On 28/02/2031 | Spot Bond | 8.74000 | 86.79512 | 8.87500 | 85.73966 | | | | | 1,663,468,169,092,000.00 | 90,328,165,800 | 85,578,130,300.00 |
| R214 | On 28/02/2041 | Spot Bond | 9.00500 | 76.62733 | 9.14500 | 75.51208 | | | | | 1,594,044,378,594,500.00 | 77,017,698,900 | 30,568,736,500.00 |
| R226C | On 15/09/2014 | Spot Bond | 5.85500 | 98.48341 | 5.92000 | 98.45111 | | | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | 6.66000 | 95.13736 | 6.73000 | 95.07124 | | | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | 6.50000 | 92.25138 | 6.57000 | 92.15638 | | | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 6.42000 | 89.46960 | 6.49000 | 89.34732 | | | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 6.43000 | 86.66796 | 6.50000 | 86.52015 | | | | | 0.00 | 0 | 0.00 |
| R325C | On 21/06/2014 | Spot Bond | 5.94000 | 99.83752 | 6.00500 | 99.81935 | | | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | 5.89000 | 96.98446 | 5.95500 | 96.93654 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R327C | On 21/06/2015 | Spot Bond | 6.57000 | 93.57379 | 6.64000 | 93.49188 | | 0.00 | | 0 | 0.00 | |
| R328C | On 21/12/2015 | Spot Bond | 6.44000 | 90.77206 | 6.51000 | 90.66214 | | 0.00 | | 0 | 0.00 | |
| R329C | On 21/06/2016 | Spot Bond | 6.42000 | 87.97493 | 6.49000 | 87.83865 | | 0.00 | | 0 | 0.00 | |
| R330C | On 21/12/2016 | Spot Bond | 6.48000 | 85.11364 | 6.55000 | 84.95288 | | 0.00 | | 0 | 0.00 | |
| R331C | On 21/06/2017 | Spot Bond | 7.24000 | 80.62875 | 7.33000 | 80.40115 | | 0.00 | | 0 | 0.00 | |
| R332C | On 21/12/2017 | Spot Bond | 7.29000 | 77.67964 | 7.38000 | 77.42670 | | 0.00 | | 0 | 0.00 | |
| R333C | On 21/06/2018 | Spot Bond | 7.51500 | 74.29572 | 7.59000 | 74.06463 | | 0.00 | | 0 | 0.00 | |
| R334C | On 21/12/2018 | Spot Bond | 7.49500 | 71.66768 | 7.57000 | 71.41896 | | 0.00 | | 0 | 0.00 | |
| R335C | On 21/06/2019 | Spot Bond | 7.47500 | 69.14593 | 7.55000 | 68.88108 | | 0.00 | | 0 | 0.00 | |
| R336C | On 21/12/2019 | Spot Bond | 7.46500 | 66.69024 | 7.54000 | 66.41079 | | 0.00 | | 0 | 0.00 | |
| R337C | On 21/06/2020 | Spot Bond | 7.68000 | 63.49283 | 7.79500 | 63.05728 | | 0.00 | | 0 | 0.00 | |
| R338C | On 21/12/2020 | Spot Bond | 7.66000 | 61.22179 | 7.77500 | 60.76816 | | 0.00 | | 0 | 0.00 | |
| R339C | On 21/06/2021 | Spot Bond | 7.80000 | 58.40760 | 7.90500 | 57.98202 | | 0.00 | | 0 | 0.00 | |
| R340C | On 21/12/2021 | Spot Bond | 7.77000 | 56.33754 | 7.87500 | 55.89878 | | 0.00 | | 0 | 0.00 | |
| R341C | On 21/06/2022 | Spot Bond | 7.74000 | 54.35654 | 7.84500 | 53.90595 | | 0.00 | | 0 | 0.00 | |
| R342C | On 21/12/2022 | Spot Bond | 7.71000 | 52.46038 | 7.81500 | 51.99920 | | 0.00 | | 0 | 0.00 | |
| R343C | On 21/06/2023 | Spot Bond | 7.67000 | 50.68905 | 7.77500 | 50.21802 | | 0.00 | | 0 | 0.00 | |
| R344C | On 21/12/2023 | Spot Bond | 7.63000 | 48.99644 | 7.73500 | 48.51657 | | 0.00 | | 0 | 0.00 | |
| R345C | On 21/06/2024 | Spot Bond | 8.16000 | 44.84356 | 8.27000 | 44.36107 | | 0.00 | | 0 | 0.00 | |
| R346C | On 21/12/2024 | Spot Bond | 8.12000 | 43.26036 | 8.23000 | 42.77225 | | 0.00 | | 0 | 0.00 | |
| R347C | On 21/06/2025 | Spot Bond | 8.08000 | 41.74912 | 8.19000 | 41.25622 | | 0.00 | | 0 | 0.00 | |
| R348C | On 21/12/2025 | Spot Bond | 8.04000 | 40.30621 | 8.15000 | 39.80924 | | 0.00 | | 0 | 0.00 | |
| R349C | On 21/06/2026 | Spot Bond | 8.00000 | 38.92817 | 8.11000 | 38.42782 | | 0.00 | | 0 | 0.00 | |
| R350C | On 21/12/2026 | Spot Bond | 7.96000 | 37.61173 | 8.07000 | 37.10863 | | 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 | 7.92000 | 36.35384 | 8.03000 | 35.84854 | | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 7.88000 | 35.15156 | 7.99000 | 34.64459 | | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 101.47272 | 0.00000 | 101.44672 | | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | 100.37428 | 0.00000 | 100.35023 | | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | 101.48330 | 0.00000 | 101.45759 | | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | 101.33704 | 0.00000 | 101.31267 | | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | 16.69723 | 100.00000 | 16.65677 | | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 6.18425 | 100.00000 | 6.16911 | | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | 20.97072 | 100.00000 | 20.91993 | | | | 0.00 | 0 | 0.00 |
| RCSC14 | On 06/06/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | 101.40944 | 0.00000 | 101.38960 | | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | 99.99990 | 0.00000 | 99.98098 | | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | 100.52247 | 0.00000 | 102.26384 | | | | 0.00 | 0 | 0.00 |
| RDFC12 | On 14/08/2014 | Spot Bond | 0.00000 | 102.05015 | 0.00000 | 101.99667 | | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | 0.00000 | 101.38570 | 0.00000 | 101.36801 | | | | 0.00 | 0 | 0.00 |
| RDFC14 | On 18/08/2014 | Spot Bond | 0.00000 | 100.42761 | 0.00000 | 100.37827 | | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | 0.00000 | 101.00576 | 0.00000 | 100.98565 | | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 100.43982 | 0.00000 | 100.41929 | | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 101.15001 | 0.00000 | 101.12866 | | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | 100.75772 | 0.00000 | 100.73687 | | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | 100.03685 | 0.00000 | 100.01846 | | | | 0.00 | 0 | 0.00 |
| RES25 | On 03/10/2014 | Spot Bond | 0.00000 | 101.20264 | 0.00000 | 101.14891 | | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | 100.99849 | 0.00000 | 100.97846 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | 100.27964 | | 0.00000 | 100.25888 | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | 0.00000 | 100.03831 | | 0.00000 | 100.01926 | | | 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 | 100.81493 | | 0.00000 | 100.78592 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | 0.00000 | 102.13455 | | 0.00000 | 102.04039 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | 101.29207 | | 0.00000 | 101.19353 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | 101.15942 | | 0.00000 | 101.07106 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | 101.15942 | | 0.00000 | 101.07106 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | 102.23466 | | 0.00000 | 102.20482 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | 102.49354 | | 0.00000 | 102.46022 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | 100.02645 | | 0.00000 | 99.99987 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | 106.60930 | | 12.35000 | 106.57403 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | 0.00000 | 100.04400 | | 0.00000 | 100.02212 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | 13.50929 | | 100.00000 | 13.47657 | | | 0.00 | 0 | 0.00 |
| RP021 | On 10/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP022 | On 15/08/2014 | Spot Bond | 0.00000 | 100.52491 | | 0.00000 | 100.45900 | | | 0.00 | 0 | 0.00 |
| RP024 | On 13/10/2014 | Spot Bond | 0.00000 | 101.21324 | | 0.00000 | 101.14682 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | 0.00000 | 101.10035 | | 0.00000 | 101.07827 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | 0.00000 | 100.38699 | | 0.00000 | 100.36214 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | 2.31758 | | 100.00000 | 2.31202 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | 15.74096 | | 100.00000 | 15.70241 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | 23.22049 | | 100.00000 | 23.16424 | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | 13.87408 | | 100.00000 | 13.82343 | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | 23.18052 | | 100.00000 | 23.12436 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | 101.03963 | 0.00000 | 100.91297 | | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | 101.80012 | 0.00000 | 101.75672 | | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 9.18000 | 105.32358 | 9.28500 | 104.76000 | | | | 0.00 | 0 | 770,000,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 9.35000 | 101.01817 | 9.46500 | 100.27795 | | | 6,902,170,000,000.00 | | 738,200,000 | 478,000,000.00 |
| RW28 | On 10/12/2028 | Spot Bond | 9.89000 | 102.73117 | 10.02500 | 101.66320 | | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | 96.59086 | 0.00000 | 96.48884 | | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.85000 | 107.02724 | 7.92000 | 106.84509 | | | | 0.00 | 0 | 2,700,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | 100.35255 | 0.00000 | 100.32985 | | | | 0.00 | 400,000,000 | 200,000,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 9.31500 | 101.26225 | 9.40500 | 100.97372 | | | | 0.00 | 0 | 750,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | 101.04472 | 0.00000 | 101.02329 | | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | 99.87783 | 0.00000 | 99.85694 | | | | 0.00 | 0 | 0.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | 100.91798 | 0.00000 | 100.89589 | | | | 0.00 | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | 101.06874 | 0.00000 | 101.04633 | | | | 0.00 | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | 101.04947 | 0.00000 | 101.02747 | | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 7.60000 | 102.29242 | 7.67000 | 102.20751 | | | | 0.00 | 0 | 1,040,000,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 9.11000 | 99.14874 | 9.18500 | 98.88996 | | | | 0.00 | 0 | 370,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 8.06000 | 109.59538 | 8.13000 | 109.48533 | | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 7.92000 | 109.76837 | 7.99000 | 109.65849 | | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.85000 | 109.85502 | 7.92000 | 109.74521 | | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 8.66500 | 100.79367 | 8.75500 | 100.52125 | | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 7.99500 | 109.67565 | 8.06500 | 109.56568 | | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 7.96000 | 109.71891 | 8.03000 | 109.60897 | | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 99.88978 | 0.00000 | 99.87089 | | | | 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 |
|------------------|---------------|-----------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| SBN50 | On 23/09/2014 | Spot Bond | | | 0.00000 | 101.93614 | | 0.00000 | 101.91140 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | | | 0.00000 | 101.42414 | | 0.00000 | 101.40326 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | | | 8.31500 | 103.58637 | | 8.40500 | 103.30701 | | | 38,165,850,000,000.00 | 4,590,000,000 | 1,530,000,000.00 |
| SBS15 | On 26/04/2016 | Spot Bond | | | 0.00000 | 101.22059 | | 0.00000 | 101.20147 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | | | 0.00000 | 101.56904 | | 0.00000 | 101.54902 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | | | 0.00000 | 105.68903 | | 0.00000 | 105.65601 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | | | 9.03000 | 110.63978 | | 9.13500 | 110.05642 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | | | 9.87000 | 101.96799 | | 9.98000 | 101.17721 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | | | 0.00000 | 100.59410 | | 0.00000 | 100.57168 | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | | | 0.00000 | 100.85363 | | 0.00000 | 100.83547 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | | | 0.00000 | 100.57907 | | 0.00000 | 100.55847 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | | | 0.00000 | 103.37523 | | 0.00000 | 103.34868 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | | | 8.61000 | 101.45605 | | 8.68500 | 101.13404 | | | 0.00 | 0 | 1,240,000,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | | | 100.00000 | 11.05755 | | 100.00000 | 11.03281 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | | | 9.64000 | 106.12015 | | 9.75500 | 105.36696 | | | 0.00 | 0 | 2,500,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | | | 0.00000 | 101.08544 | | 0.00000 | 101.06706 | | | 0.00 | 0 | 0.00 |
| SBS29 | On 12/06/2019 | Spot Bond | | | 8.00000 | 103.97759 | | 8.00000 | 103.95519 | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | | | 8.92000 | 95.14353 | | 9.03000 | 94.35500 | | | 0.00 | 0 | 0.00 |
| SBS30 | On 12/06/2019 | Spot Bond | | | 100.00000 | 1.33424 | | 100.00000 | 1.33213 | | | 0.00 | 0 | 0.00 |
| SBS31 | On 27/06/2027 | Spot Bond | | | 8.00000 | 103.97759 | | 8.00000 | 103.95519 | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | | | 9.58000 | 95.47010 | | 9.68500 | 94.91650 | | | 0.00 | 0 | 0.00 |
| SBS9 | On 07/07/2016 | Spot Bond | | | 7.65000 | 111.97527 | | 7.72000 | 111.81402 | | | 0.00 | 0 | 320,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | | | 2.12000 | 270.45117 | | 2.12000 | 270.05273 | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | | | 1.32500 | 128.38384 | | 1.32500 | 128.20289 | | | 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 | 106.30998 | | 0.00000 | 106.15679 | | | 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 |
| SGI002 | On 10/07/2017 | Spot Bond | | 0.00000 | 100.09397 | | 0.00000 | 100.03757 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | | 100.00000 | 10.63375 | | 100.00000 | 10.60799 | | | 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 | | 1.95000 | 126.36723 | | 1.95000 | 126.18263 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | | 6.50000 | 101.21322 | | 6.50000 | 101.19553 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | | 0.00000 | 99.85217 | | 0.00000 | 99.83073 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | | 0.00000 | 101.46842 | | 0.00000 | 101.44776 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | | 0.00000 | 103.13368 | | 0.00000 | 103.11083 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | | 9.29500 | 102.51453 | | 9.38500 | 102.25679 | | | 0.00 | 0 | 280,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | | 0.00000 | 100.87795 | | 0.00000 | 100.85664 | | | 0.00 | 0 | 0.00 |
| SHS07 | On 10/04/2016 | Spot Bond | | 0.00000 | 101.24838 | | 0.00000 | 101.22821 | | | 0.00 | 0 | 250,000,000.00 |
| SHS08 | On 21/05/2016 | Spot Bond | | 0.00000 | 101.53803 | | 0.00000 | 101.47649 | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | | 0.00000 | 99.79307 | | 0.00000 | 101.41072 | | | 0.00 | 0 | 0.00 |
| SHS10 | On 28/07/2014 | Spot Bond | | 0.00000 | 100.71219 | | 0.00000 | 100.65928 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | | 100.00000 | 14.19180 | | 100.00000 | 14.15742 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | | 0.00000 | 99.98102 | | 0.00000 | 99.96197 | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | | 100.00000 | 56.86768 | | 100.00000 | 56.69013 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SLI2 | On 15/08/2016 | Spot Bond | 7.90000 | 106.48988 | | 7.97000 | 106.32616 | | | 0.00 | 0 | 1,740,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 9.11000 | 101.36637 | | 9.18500 | 101.08780 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.61500 | 100.93235 | | 8.70500 | 100.65959 | | | 0.00 | 0 | 2,163,100,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 0.00000 | 100.43446 | | 0.00000 | 100.41498 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | 100.41685 | | 0.00000 | 100.39643 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | 100.74937 | | 0.00000 | 100.73002 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | 100.41975 | | 0.00000 | 100.39919 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | 100.87211 | | 0.00000 | 100.85109 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 8.36500 | 106.69195 | | 8.45500 | 106.49916 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | 101.18850 | | 0.00000 | 101.16922 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | 101.55669 | | 0.00000 | 101.53790 | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | 101.11614 | | 0.00000 | 101.09618 | | | 0.00 | 0 | 1,000,000,000.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.43000 | 95.16213 | | 9.53500 | 94.69302 | | | 0.00 | 0 | 2,500,000,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | 100.19349 | | 0.00000 | 100.17112 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | 101.66589 | | 0.00000 | 101.64398 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | 100.98937 | | 0.00000 | 100.96819 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 9.48800 | 87.81099 | | 9.59300 | 87.31701 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 9.55000 | 87.53213 | | 9.65500 | 87.03995 | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 7.13000 | 100.58833 | | 7.19500 | 104.90119 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 8.98000 | 95.45278 | | 9.09500 | 94.95683 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | 99.86060 | | 0.00000 | 99.84016 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 8.44500 | 101.40566 | | 8.53500 | 101.13177 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.35000 | 108.37444 | | 2.33000 | 108.41723 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 8.46000 | 102.02857 | | 8.53500 | 101.68424 | | | 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 | 100.73906 | | 0.00000 | 100.72178 | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | | 0.00000 | 100.36545 | | 0.00000 | 100.28692 | | | 0.00 | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | | 9.64000 | 111.07596 | | 9.75000 | 110.16904 | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | | 0.00000 | 100.17131 | | 0.00000 | 100.15131 | | | 0.00 | 0 | 0.00 |
| SSN019 | On 04/09/2014 | Spot Bond | | 0.00000 | 99.80885 | | 0.00000 | 99.78827 | | | 0.00 | 0 | 0.00 |
| SSN020 | On 18/09/2014 | Spot Bond | | 0.00000 | 99.86826 | | 0.00000 | 99.84890 | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | | 9.97000 | 77.96311 | | 10.10500 | 77.01878 | | | 0.00 | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | | 0.00000 | 101.03101 | | 0.00000 | 101.01033 | | | 0.00 | 0 | 0.00 |
| SSN025 | On 04/03/2019 | Spot Bond | | 0.00000 | 99.24828 | | 0.00000 | 99.22746 | | | 0.00 | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | | 0.00000 | 100.46676 | | 0.00000 | 100.40817 | | | 0.00 | 0 | 0.00 |
| SY1063 | On 10/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93559 | | | 0.00 | 0 | 0.00 |
| SY1065 | On 17/06/2014 | Spot Bond | | 0.00000 | 99.86985 | | 0.00000 | 99.82104 | | | 0.00 | 0 | 0.00 |
| SY1067 | On 18/06/2014 | Spot Bond | | 0.00000 | 99.85342 | | 0.00000 | 99.80456 | | | 0.00 | 0 | 0.00 |
| SY1072 | On 09/06/2014 | Spot Bond | | 100.00000 | 66.66668 | | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| SY1076 | On 21/07/2014 | Spot Bond | | 0.00000 | 99.31116 | | 0.00000 | 99.26196 | | | 0.00 | 0 | 0.00 |
| SY1078 | On 29/07/2014 | Spot Bond | | 100.00000 | 88.37772 | | 100.00000 | 88.16425 | | | 0.00 | 0 | 0.00 |
| SY1084 | On 09/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1085 | On 10/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93496 | | | 0.00 | 0 | 0.00 |
| SY1086 | On 13/06/2014 | Spot Bond | | 0.00000 | 99.93458 | | 0.00000 | 99.88551 | | | 0.00 | 0 | 0.00 |
| SY1087 | On 11/08/2014 | Spot Bond | | 0.00000 | 98.96665 | | 0.00000 | 98.91744 | | | 0.00 | 0 | 0.00 |
| SY1088 | On 13/06/2014 | Spot Bond | | 0.00000 | 99.93457 | | 0.00000 | 99.88550 | | | 0.00 | 0 | 0.00 |
| SY1089 | On 17/06/2014 | Spot Bond | | 0.00000 | 99.86951 | | 0.00000 | 99.82057 | | | 0.00 | 0 | 0.00 |
| SY1090 | On 18/08/2014 | Spot Bond | | 0.00000 | 98.85344 | | 0.00000 | 98.80430 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SY1092 | On 20/06/2014 | Spot Bond | 0.00000 | 99.82009 | 0.00000 | 99.77103 | | | | 0.00 | 0 | 0.00 |
| SY1094 | On 19/08/2014 | Spot Bond | 0.00000 | 98.83686 | 0.00000 | 98.78772 | | | | 0.00 | 0 | 0.00 |
| SY1095 | On 18/06/2014 | Spot Bond | 0.00000 | 99.85273 | 0.00000 | 99.80364 | | | | 0.00 | 0 | 0.00 |
| SY1096 | On 23/06/2014 | Spot Bond | 0.00000 | 99.77138 | 0.00000 | 99.72239 | | | | 0.00 | 0 | 0.00 |
| SY1098 | On 22/08/2014 | Spot Bond | 0.00000 | 98.78791 | 0.00000 | 98.73878 | | | | 0.00 | 0 | 0.00 |
| SY1099 | On 23/06/2014 | Spot Bond | 0.00000 | 99.77160 | 0.00000 | 99.72266 | | | | 0.00 | 0 | 0.00 |
| SY1100 | On 27/06/2014 | Spot Bond | 0.00000 | 99.70756 | 0.00000 | 99.65882 | | | | 0.00 | 0 | 0.00 |
| SY1101 | On 26/08/2014 | Spot Bond | 0.00000 | 98.71960 | 0.00000 | 98.67035 | | | | 0.00 | 0 | 0.00 |
| SY1102 | On 30/06/2014 | Spot Bond | 0.00000 | 99.65660 | 0.00000 | 99.60754 | | | | 0.00 | 0 | 0.00 |
| SY1103 | On 29/08/2014 | Spot Bond | 0.00000 | 98.67022 | 0.00000 | 98.62097 | | | | 0.00 | 0 | 0.00 |
| SY1104 | On 30/06/2014 | Spot Bond | 0.00000 | 99.50621 | 0.00000 | 99.50238 | | | | 0.00 | 0 | 0.00 |
| SY1105 | On 07/07/2014 | Spot Bond | 100.00000 | 93.35038 | 100.00000 | 93.11224 | | | | 0.00 | 0 | 0.00 |
| SY1106 | On 09/07/2014 | Spot Bond | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | | | 0.00 | 0 | 0.00 |
| SY1107 | On 09/09/2014 | Spot Bond | 100.00000 | 80.21978 | 100.00000 | 80.04386 | | | | 0.00 | 0 | 0.00 |
| SY1108 | On 10/09/2014 | Spot Bond | 100.00000 | 80.04386 | 100.00000 | 79.86871 | | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 7.06000 | 109.09501 | 7.13000 | 108.98421 | | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.82000 | 103.01885 | 8.93000 | 102.21454 | | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | 96.39567 | 100.00000 | 96.15469 | | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | 90.50374 | 100.00000 | 90.28246 | | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 26.93574 | 100.00000 | 26.87048 | | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.91064 | 0.00000 | 100.89245 | | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.72695 | 0.00000 | 100.70844 | | | | 0.00 | 0 | 0.00 |
| TFS116 | On 18/08/2014 | Spot Bond | 0.00000 | 100.35533 | 0.00000 | 100.30441 | | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 100.17222 | 0.00000 | 100.15211 | | | | 0.00 | 100,000,000 | 50,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | | 100.33563 | 0.00000 | 100.28514 | | | | 0.00 | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | | 99.84819 | 0.00000 | 99.83070 | | | | 0.00 | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | | 99.83970 | 0.00000 | 99.82127 | | | | 0.00 | 0 | 500,000,000.00 |
| TFS124 | On 18/06/2014 | Spot Bond | 0.00000 | | 99.85676 | 0.00000 | 99.80902 | | | | 0.00 | 0 | 0.00 |
| TFS125 | On 23/10/2014 | Spot Bond | 0.00000 | | 97.61527 | 0.00000 | 97.56266 | | | | 0.00 | 0 | 0.00 |
| TFS126 | On 21/11/2014 | Spot Bond | 0.00000 | | 97.10832 | 0.00000 | 97.05575 | | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.78275 | 0.00000 | 100.76439 | | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.85000 | | 104.84207 | 7.92000 | 104.68329 | | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.92723 | 0.00000 | 100.86840 | | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.95313 | 0.00000 | 100.89265 | | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 103.10243 | 7.83000 | 103.08055 | | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.91298 | 0.00000 | 100.85506 | | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.94537 | 0.00000 | 100.88538 | | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 102.69494 | 0.00000 | 102.62953 | | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.91298 | 0.00000 | 100.85506 | | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.94537 | 0.00000 | 100.88538 | | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 102.83790 | 7.16000 | 102.81792 | | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 101.00878 | 0.00000 | 100.94477 | | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 101.00361 | 0.00000 | 100.93991 | | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 101.12767 | 0.00000 | 101.05607 | | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 101.11089 | 0.00000 | 101.04035 | | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 101.61629 | 0.00000 | 101.51337 | | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 101.55863 | 0.00000 | 101.45942 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | 100.91169 | 0.00000 | 100.85385 | | 0.00 | | 0 | 0.00 | |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.95313 | 0.00000 | 100.89265 | | 0.00 | | 0 | 0.00 | |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | 103.45747 | 8.73000 | 103.43306 | | 0.00 | | 0 | 0.00 | |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | 100.90780 | 0.00000 | 100.85021 | | 0.00 | | 0 | 0.00 | |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | 100.94537 | 0.00000 | 100.88538 | | 0.00 | | 0 | 0.00 | |
| TH11A6 | On 18/07/2041 | Spot Bond | 8.98000 | 100.61909 | 9.05500 | 100.34622 | | 0.00 | | 0 | 0.00 | |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | 101.04402 | 0.00000 | 100.98684 | | 0.00 | | 0 | 0.00 | |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | 101.09690 | 0.00000 | 101.03684 | | 0.00 | | 0 | 0.00 | |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | 101.01137 | 0.00000 | 100.94718 | | 0.00 | | 0 | 0.00 | |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.99714 | 0.00000 | 100.93386 | | 0.00 | | 0 | 0.00 | |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | 101.15128 | 0.00000 | 101.08823 | | 0.00 | | 0 | 0.00 | |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | 101.12508 | 0.00000 | 101.05365 | | 0.00 | | 0 | 0.00 | |
| TH11C2 | On 18/07/2041 | Spot Bond | 0.00000 | 101.11992 | 0.00000 | 101.04882 | | 0.00 | | 0 | 0.00 | |
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | 101.24782 | 0.00000 | 101.17949 | | 0.00 | | 0 | 0.00 | |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | 101.52657 | 0.00000 | 101.42942 | | 0.00 | | 0 | 0.00 | |
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | 101.53170 | 0.00000 | 101.43422 | | 0.00 | | 0 | 0.00 | |
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | 101.75107 | 0.00000 | 101.65501 | | 0.00 | | 0 | 0.00 | |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | 100.99909 | 0.00000 | 100.97912 | | 0.00 | | 0 | 0.00 | |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | 6.59494 | 101.06155 | 6.57863 | | 0.00 | | 0 | 0.00 | |
| THE8A2 | On 18/04/2036 | Spot Bond | 0.00000 | 100.90780 | 0.00000 | 100.85021 | | 0.00 | | 0 | 0.00 | |
| THE8A3 | On 18/04/2036 | Spot Bond | 0.00000 | 101.21561 | 0.00000 | 101.16154 | | 0.00 | | 0 | 0.00 | |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | 101.02430 | 0.00000 | 100.95929 | | 0.00 | | 0 | 0.00 | |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | 101.07601 | 0.00000 | 101.00771 | | 0.00 | | 0 | 0.00 | |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | 101.62141 | 0.00000 | 101.51817 | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|-------------------|
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | 101.36533 | 0.00000 | 101.34639 | | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | 100.97868 | 0.00000 | 100.95913 | | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.99229 | 0.00000 | 100.97245 | | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | 100.97868 | 0.00000 | 100.95913 | | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | 100.99229 | 0.00000 | 100.97245 | | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | 100.99909 | 0.00000 | 100.97912 | | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | 100.97052 | 0.00000 | 100.95113 | | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | 100.99229 | 0.00000 | 100.97245 | | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | 101.06708 | 0.00000 | 101.04574 | | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | 101.06708 | 0.00000 | 101.04574 | | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | 101.06708 | 0.00000 | 101.04574 | | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | 101.17580 | 0.00000 | 101.15226 | | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | 101.20296 | 0.00000 | 101.17888 | | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | 101.16901 | 0.00000 | 101.14561 | | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | 101.71135 | 0.00000 | 101.67697 | | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | 101.74517 | 0.00000 | 101.71011 | | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | 101.73164 | 0.00000 | 101.69685 | | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 8.10000 | 104.55182 | 8.17000 | 104.46886 | | | | 0.00 | 0 | 1,490,000,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 9.87000 | 85.41906 | 9.98500 | 84.96657 | | | 49,389,480,000,000.00 | | 5,004,000,000 | 6,100,000,000.00 |
| TN17 | On 14/11/2017 | Spot Bond | 8.10500 | 104.05666 | 8.19500 | 103.76437 | | | | 0.00 | 0 | 4,160,000,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.13000 | 108.85405 | 9.23500 | 108.31599 | | | 28,294,783,000.00 | | 3,099,100 | 27,772,999,900.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | 0.78199 | 100.00000 | 0.77953 | | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.35000 | 109.97739 | 9.46500 | 109.20202 | | | | 0.00 | 0 | 10,298,320,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| TN25 | On 19/08/2025 | Spot Bond | 9.44000 | 103.32253 | | 9.55000 | 102.54738 | | | 76,936,000,000,000.00 | 8,150,000,000 | 24,830,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.47000 | 96.38317 | | 9.58000 | 95.56255 | | | 29,348,477,000.00 | 3,099,100 | 2,256,599,100.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | 100.66430 | | 0.00000 | 100.64731 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | 101.45450 | | 0.00000 | 101.43300 | | | 0.00 | 0 | 1,500,000,000.00 |
| TORQ1 | On 15/08/2014 | Spot Bond | 0.00000 | 100.56910 | | 0.00000 | 100.54992 | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | 100.53591 | | 0.00000 | 100.51565 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | 100.54983 | | 0.00000 | 100.52906 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | 100.55121 | | 0.00000 | 100.53038 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | 100.61964 | | 0.00000 | 100.59625 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | 100.76141 | | 0.00000 | 100.73275 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | 101.38818 | | 0.00000 | 101.37046 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | 101.23410 | | 0.00000 | 101.21506 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | 101.26068 | | 0.00000 | 101.24124 | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | 0.00000 | 100.96255 | | 0.00000 | 100.90816 | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | 101.02909 | | 0.00000 | 100.97093 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 100.30475 | | 10.00000 | 100.27701 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 100.29716 | | 9.75000 | 100.27010 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 10.29784 | | 100.00000 | 10.27040 | | | 0.00 | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.07582 | | 0.00000 | 100.01895 | | | 0.00 | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | 0.00000 | 100.08057 | | 0.00000 | 100.02013 | | | 0.00 | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.08320 | | 0.00000 | 100.02078 | | | 0.00 | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.08373 | | 0.00000 | 100.02092 | | | 0.00 | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.09839 | | 0.00000 | 100.02458 | | | 0.00 | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.13048 | | 0.00000 | 100.03259 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TSP150 | On 02/10/2014 | Spot Bond | 0.00000 | 98.17934 | 0.00000 | 98.13184 | | | | 0.00 | 0 | 0.00 |
| TSP152 | On 13/11/2014 | Spot Bond | 0.00000 | 97.48844 | 0.00000 | 97.44045 | | | | 0.00 | 0 | 0.00 |
| TSP153 | On 27/11/2014 | Spot Bond | 0.00000 | 97.29775 | 0.00000 | 97.25034 | | | | 0.00 | 0 | 0.00 |
| TSP154 | On 12/06/2014 | Spot Bond | 0.00000 | 99.95445 | 0.00000 | 99.90889 | | | | 0.00 | 0 | 0.00 |
| TSP155 | On 24/07/2014 | Spot Bond | 0.00000 | 99.30212 | 0.00000 | 99.25559 | | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | 0.00000 | 96.25028 | 0.00000 | 96.20073 | | | | 0.00 | 0 | 0.00 |
| TSP157 | On 07/08/2014 | Spot Bond | 0.00000 | 98.98867 | 0.00000 | 98.93725 | | | | 0.00 | 0 | 0.00 |
| TSP158 | On 05/02/2015 | Spot Bond | 0.00000 | 95.38084 | 0.00000 | 95.32334 | | | | 0.00 | 0 | 0.00 |
| TSP159 | On 21/08/2014 | Spot Bond | 0.00000 | 98.76428 | 0.00000 | 98.71350 | | | | 0.00 | 0 | 0.00 |
| TSP160 | On 19/02/2015 | Spot Bond | 0.00000 | 94.91403 | 0.00000 | 94.86968 | | | | 0.00 | 0 | 0.00 |
| TSP161 | On 05/03/2015 | Spot Bond | 0.00000 | 94.98509 | 0.00000 | 94.92916 | | | | 0.00 | 11,700,000,000 | 3,900,000,000.00 |
| TSP162 | On 18/09/2014 | Spot Bond | 0.00000 | 98.27289 | 0.00000 | 98.22159 | | | | 0.00 | 0 | 0.00 |
| TSP163 | On 19/03/2015 | Spot Bond | 0.00000 | 94.81380 | 0.00000 | 94.75882 | | | | 0.00 | 0 | 0.00 |
| TSP164 | On 02/04/2015 | Spot Bond | 0.00000 | 94.58702 | 0.00000 | 94.53234 | | | | 0.00 | 0 | 0.00 |
| TSP165 | On 16/10/2014 | Spot Bond | 0.00000 | 97.80538 | 0.00000 | 97.75434 | | | | 0.00 | 0 | 0.00 |
| TSP166 | On 16/04/2015 | Spot Bond | 0.00000 | 94.36307 | 0.00000 | 94.30869 | | | | 0.00 | 0 | 0.00 |
| TSP167 | On 28/05/2015 | Spot Bond | 0.00000 | 93.67189 | 0.00000 | 93.61811 | | | | 0.00 | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | 12.40854 | 100.00000 | 12.37848 | | | | 0.00 | 0 | 0.00 |
| TWC044 | On 15/08/2014 | Spot Bond | 0.00000 | 100.42322 | 0.00000 | 100.37225 | | | | 0.00 | 0 | 0.00 |
| TWC047 | On 21/07/2014 | Spot Bond | 0.00000 | 100.98328 | 0.00000 | 100.93328 | | | | 0.00 | 0 | 0.00 |
| TWC048 | On 22/07/2014 | Spot Bond | 0.00000 | 100.92362 | 0.00000 | 100.87414 | | | | 0.00 | 0 | 0.00 |
| TWC049 | On 24/07/2014 | Spot Bond | 0.00000 | 100.91662 | 0.00000 | 100.86662 | | | | 0.00 | 0 | 0.00 |
| TWC051 | On 25/07/2014 | Spot Bond | 0.00000 | 100.88880 | 0.00000 | 100.83849 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| TWC052 | On 26/07/2014 | Spot Bond | 0.00000 | 100.77840 | | 0.00000 | 100.72871 | | | 0.00 | 0 | 0.00 |
| TWC053 | On 19/08/2014 | Spot Bond | 0.00000 | 100.41575 | | 0.00000 | 100.36586 | | | 0.00 | 0 | 0.00 |
| TWC054 | On 21/08/2014 | Spot Bond | 0.00000 | 100.23282 | | 0.00000 | 100.18293 | | | 0.00 | 0 | 0.00 |
| TWC055 | On 21/07/2014 | Spot Bond | 100.00000 | 90.12346 | | 100.00000 | 89.90148 | | | 0.00 | 0 | 0.00 |
| TWCJ10 | On 24/07/2014 | Spot Bond | 0.00000 | 101.03114 | | 0.00000 | 100.97489 | | | 0.00 | 0 | 0.00 |
| TWCJ11 | On 21/08/2014 | Spot Bond | 0.00000 | 100.26197 | | 0.00000 | 100.20584 | | | 0.00 | 0 | 0.00 |
| TWCM10 | On 24/07/2014 | Spot Bond | 0.00000 | 100.92566 | | 0.00000 | 100.87517 | | | 0.00 | 0 | 0.00 |
| TWCM11 | On 21/08/2014 | Spot Bond | 0.00000 | 100.23397 | | 0.00000 | 100.18384 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.28000 | 109.89483 | | 9.38500 | 109.32931 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 101.10059 | | 0.00000 | 101.07851 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 101.55280 | | 0.00000 | 101.52880 | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 9.60500 | 104.05527 | | 9.69500 | 103.78027 | | | 0.00 | 0 | 0.00 |
| VKC03 | On 26/09/2014 | Spot Bond | 0.00000 | 101.27461 | | 0.00000 | 101.22153 | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | 0.00000 | 101.31429 | | 0.00000 | 101.29652 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 100.65933 | | 0.00000 | 100.63951 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 100.68128 | | 0.00000 | 100.66081 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 100.68227 | | 0.00000 | 100.66177 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 101.44731 | | 0.00000 | 101.42774 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 101.48833 | | 0.00000 | 101.46821 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 6.96000 | 110.42534 | | 7.03000 | 110.26980 | | | 0.00 | 0 | 10,000,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.16000 | 241.76400 | | 1.16000 | 241.65158 | | | 0.00 | 0 | 0.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 6.92000 | 102.24109 | | 6.99000 | 102.15698 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.76500 | 103.54911 | | 7.85500 | 103.28897 | | | 7,765,000,000,000.00 | 1,000,000,000 | 4,100,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 8.06500 | 104.09837 | | 8.14000 | 103.76763 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| WSP4 | | On 28/05/2020 | Spot Bond | 8.34500 | 103.36407 | 8.46000 | 102.80096 | | | 0.00 | 0 | 0.00 |
| WSP5 | | On 28/05/2021 | Spot Bond | 8.42000 | 103.34503 | 8.52500 | 102.76845 | | | 0.00 | 0 | 2,500,000,000.00 |
| Z014 | | On 30/06/2015 | Spot Bond | 6.55000 | 93.44165 | 6.62000 | 93.35822 | | | 0.00 | 0 | 0.00 |
| Z019 | | On 30/06/2014 | Spot Bond | 5.92000 | 99.69278 | 5.98500 | 99.67313 | | | 0.00 | 0 | 0.00 |
| Z020 | | On 19/10/2015 | Spot Bond | 6.48000 | 91.72055 | 6.55000 | 91.62019 | | | 0.00 | 0 | 0.00 |
| Z025 | | On 30/11/2014 | Spot Bond | 5.90000 | 97.29493 | 5.96500 | 97.25049 | | | 0.00 | 0 | 0.00 |
| Z071 | | On 01/07/2015 | Spot Bond | 6.55000 | 93.42501 | 6.62000 | 93.34143 | | | 0.00 | 0 | 0.00 |
| Z083 | | On 30/09/2019 | Spot Bond | 7.45500 | 67.83795 | 7.53000 | 67.56488 | | | 0.00 | 0 | 0.00 |
| ZA021 | | On 20/10/2015 | Spot Bond | 100.00000 | 38.98783 | 100.00000 | 38.91386 | | | 0.00 | 0 | 0.00 |
| ZA029 | | On 20/09/2016 | Spot Bond | 100.00000 | 20.63675 | 100.00000 | 20.59760 | | | 0.00 | 0 | 0.00 |

Total for j-Bonds : **49,716,424,865,100,000.00** **32,176,902,300** **97 855 867 800.00**

Grand Total: **49,716,427,011,542,100.00** **32,177,311,309** **97 859 885 376.00**