



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2014

| 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 07/07/2014 | Any day expiry | 10.75980 | 10.75980 | 10.75720 | 10.75720 | | 9.18 | 0.00 | 0 | 0.00 |
| \$ / R | 10.60 | Call | Any day expiry | 163.49910 | 0.16350 | 163.51580 | 0.16352 | 163.499 | 11.44 | 0.00 | 0 | 5,000.00 |
| \$ / R | | On 08/07/2014 | Any day expiry | 10.75980 | 10.75980 | 10.75760 | 10.75760 | | 9.44 | 0.00 | 0 | 0.00 |
| \$ / R | 10.80 | Call | Any day expiry | 29.00520 | 0.02901 | 34.90210 | 0.03490 | 29.005 | 10.30 | 0.00 | 0 | 10,000.00 |
| \$ / R | | On 10/07/2014 | Any day expiry | 10.76160 | 10.76160 | 10.76070 | 10.76070 | | 9.67 | 0.00 | 0 | 0.00 |
| \$ / R | 10.74 | Call | Any day expiry | 65.25460 | 0.06525 | 73.14430 | 0.07314 | 65.255 | 9.78 | 0.00 | 0 | 250.00 |
| \$ / R | | On 14/07/2014 | Any day expiry | 10.76870 | 10.76870 | 10.76690 | 10.76690 | | 9.46 | 0.00 | 0 | 0.00 |
| \$ / R | 10.50 | Call | Any day expiry | 278.43000 | 0.27843 | 278.51390 | 0.27851 | 278.430 | 11.85 | 0.00 | 0 | 1,500.00 |
| \$ / R | 10.90 | Call | Any day expiry | 28.57240 | 0.02857 | 32.46860 | 0.03247 | 28.572 | 10.77 | 0.00 | 0 | 1,000.00 |
| \$ / R | | On 15/07/2014 | Any day expiry | 10.77050 | 10.77050 | 10.76850 | 10.76850 | | 9.59 | 0.00 | 0 | 0.00 |
| \$ / R | 10.59 | Call | Any day expiry | 201.51320 | 0.20151 | 203.15520 | 0.20316 | 201.513 | 10.99 | 0.00 | 0 | 7,000.00 |
| \$ / R | | On 16/07/2014 | Any day expiry | 10.77230 | 10.77230 | 10.77030 | 10.77030 | | 9.69 | 0.00 | 0 | 0.00 |
| \$ / R | 10.70 | Call | Any day expiry | 119.81100 | 0.11981 | 126.97950 | 0.12698 | 119.811 | 10.10 | 0.00 | 0 | 5,000.00 |
| \$ / R | | On 28/07/2014 | Any day expiry | 10.79330 | 10.79330 | 10.79160 | 10.79160 | | 9.88 | 0.00 | 0 | 348.00 |
| \$ / R | 8.30 | Put | Any day expiry | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 19.83 | 0.00 | 0 | 4,700.00 |
| \$ / R | 10.82 | Call | Any day expiry | 97.29070 | 0.09729 | 101.47950 | 0.10148 | 97.291 | 9.96 | 0.00 | 0 | 4,700.00 |
| \$ / R | | On 29/07/2014 | Any day expiry | 10.79510 | 10.79510 | 10.79340 | 10.79340 | | 9.91 | 0.00 | 0 | 7,308.00 |
| \$ / R | 10.80 | Put | Any day expiry | 114.23110 | 0.11423 | 119.80490 | 0.11980 | 114.231 | 9.91 | 0.00 | 0 | 500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On 29/07/2014 | Any day expiry | 12.62 | Call | 0.26860 | 0.00027 | 0.17820 | 0.00018 | 0.269 | 20.15 | 0.00 | 0 | 500.00 |
| \$ / R | On 08/08/2014 | Any day expiry | | | 10.81270 | 10.81270 | 10.81120 | 10.81120 | | 10.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/08/2014 | Any day expiry | 10.74 | Call | 172.53050 | 0.17253 | 176.76560 | 0.17677 | 172.530 | 9.99 | 0.00 | 0 | 250.00 |
| \$ / R | On 22/08/2014 | Any day expiry | | | 10.83800 | 10.83800 | 10.83760 | 10.83760 | | 10.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.33 | Put | 14.66610 | 0.01467 | 16.99070 | 0.01699 | 14.666 | 9.59 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 12.07 | Call | 6.82050 | 0.00682 | 7.79300 | 0.00779 | 6.820 | 15.34 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 27/08/2014 | Any day expiry | | | 10.84700 | 10.84700 | 10.84710 | 10.84710 | | 10.23 | 0.00 | 0 | 1,959.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 10.80 | Put | 146.46740 | 0.14647 | 151.21830 | 0.15122 | 146.467 | 10.17 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 12.83 | Call | 1.04730 | 0.00105 | 1.10290 | 0.00110 | 1.047 | 16.68 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/08/2014 | Any day expiry | | | 10.84880 | 10.84880 | 10.84890 | 10.84890 | | 10.24 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 8.30 | Put | 0.03220 | 0.00003 | 0.03790 | 0.00004 | 0.032 | 19.36 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 10.96 | Call | 130.59610 | 0.13060 | 135.19040 | 0.13519 | 130.596 | 10.71 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 08/09/2014 | Any day expiry | | | 10.86870 | 10.86870 | 10.86970 | 10.86970 | | 10.26 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2014 | Any day expiry | 10.74 | Call | 257.36240 | 0.25736 | 263.76150 | 0.26376 | 257.362 | 10.15 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.88190 | 10.88190 | 10.88230 | 10.88230 | | 10.53 | 154,740,618.00 | 14,220 | 691,448.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Put | 0.49620 | 0.00050 | 0.54930 | 0.00055 | 0.496 | 16.75 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Put | 0.58830 | 0.00059 | 0.64850 | 0.00065 | 0.588 | 16.36 | 0.00 | 0 | 26,804.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Put | 0.61410 | 0.00061 | 0.67620 | 0.00068 | 0.614 | 16.27 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Put | 0.76230 | 0.00076 | 0.83500 | 0.00084 | 0.762 | 15.78 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Put | 4.79480 | 0.00479 | 5.03750 | 0.00504 | 4.795 | 11.98 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put | 9.56070 | 0.00956 | 10.23420 | 0.01023 | 9.561 | 11.13 | 0.00 | 0 | 72,800.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.10 | Put | 13.18070 | 0.01318 | 14.20460 | 0.01420 | 13.181 | 10.76 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put | 17.60630 | 0.01761 | 19.05160 | 0.01905 | 17.606 | 10.42 | 0.00 | 0 | 6,220.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.20 | Put | 18.18210 | 0.01818 | 19.68130 | 0.01968 | 18.182 | 10.38 | 0.00 | 0 | 48,650.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put | 18.77660 | 0.01878 | 20.33140 | 0.02033 | 18.777 | 10.34 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put | 20.02390 | 0.02002 | 21.69480 | 0.02169 | 20.024 | 10.27 | 0.00 | 0 | 27,284.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.25 | Put | 21.35450 | 0.02135 | 23.14720 | 0.02315 | 21.354 | 10.19 | 0.00 | 0 | 10,900.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put | 25.07790 | 0.02508 | 27.20330 | 0.02720 | 25.078 | 10.01 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put | 34.03710 | 0.03404 | 36.73360 | 0.03673 | 34.037 | 9.86 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.40 | Call | 519.26930 | 0.51927 | 522.49750 | 0.52250 | 519.269 | 9.88 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.40 | Put | 37.36930 | 0.03737 | 40.19750 | 0.04020 | 37.369 | 9.88 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.48 | Put | 53.15170 | 0.05315 | 56.49240 | 0.05649 | 53.152 | 9.99 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Call | 439.65190 | 0.43965 | 443.51380 | 0.44351 | 439.652 | 10.01 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put | 57.75190 | 0.05775 | 61.21380 | 0.06121 | 57.752 | 10.01 | 0.00 | 0 | 13,300.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.51 | Call | 432.05460 | 0.43205 | 435.97660 | 0.43598 | 432.055 | 10.03 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.52 | Put | 62.62740 | 0.06263 | 66.20990 | 0.06621 | 62.627 | 10.04 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.55 | Put | 70.47530 | 0.07048 | 74.22770 | 0.07423 | 70.475 | 10.08 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Call | 387.97240 | 0.38797 | 392.23330 | 0.39223 | 387.972 | 10.10 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Put | 76.07240 | 0.07607 | 79.93330 | 0.07993 | 76.072 | 10.10 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.59 | Put | 81.96760 | 0.08197 | 85.93050 | 0.08593 | 81.968 | 10.13 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Call | 366.92790 | 0.36693 | 371.34040 | 0.37134 | 366.928 | 10.14 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Put | 85.02790 | 0.08503 | 89.04040 | 0.08904 | 85.028 | 10.14 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.65 | Put | 101.48830 | 0.10149 | 105.72570 | 0.10573 | 101.488 | 10.21 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.67 | Call | 320.52100 | 0.32052 | 325.23790 | 0.32524 | 320.521 | 10.23 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.71 | Put | 123.84170 | 0.12384 | 128.29530 | 0.12830 | 123.842 | 10.28 | 0.00 | 0 | 20,159.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.75 | Call | 272.24620 | 0.27225 | 277.20960 | 0.27721 | 272.246 | 10.33 | 0.00 | 0 | 1,050.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.83 | Put | 177.23040 | 0.17723 | 181.91960 | 0.18192 | 177.230 | 10.44 | 0.00 | 0 | 6,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.84 | Call | 224.10370 | 0.22410 | 229.20060 | 0.22920 | 224.104 | 10.45 | 0.00 | 0 | 5,000.00 |

| 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 | 10.93 | Call | 183.99050 | 0.18399 | 189.03790 | 0.18904 | 183.990 | 10.65 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.00 | Call | 159.45040 | 0.15945 | 164.31830 | 0.16432 | 159.450 | 10.93 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.00 | Put | 277.55040 | 0.27755 | 282.01830 | 0.28202 | 277.550 | 10.93 | 0.00 | 0 | 402.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.10 | Call | 129.95710 | 0.12996 | 134.47930 | 0.13448 | 129.957 | 11.33 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.11 | Call | 127.33280 | 0.12733 | 131.81530 | 0.13182 | 127.333 | 11.37 | 0.00 | 0 | 14,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.25 | Call | 95.90110 | 0.09590 | 99.79380 | 0.09979 | 95.901 | 11.94 | 0.00 | 0 | 100.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.35 | Call | 78.60400 | 0.07860 | 82.06170 | 0.08206 | 78.604 | 12.34 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.40 | Call | 71.26870 | 0.07127 | 74.51220 | 0.07451 | 71.269 | 12.54 | 0.00 | 0 | 3,300.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.47 | Call | 62.32020 | 0.06232 | 65.28900 | 0.06529 | 62.320 | 12.83 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.49 | Call | 60.05510 | 0.06006 | 62.95410 | 0.06295 | 60.055 | 12.91 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.50 | Call | 58.95820 | 0.05896 | 61.82460 | 0.06182 | 58.958 | 12.96 | 0.00 | 0 | 37,800.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.50 | Put | 677.05820 | 0.67706 | 679.52460 | 0.67952 | 677.058 | 12.96 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call | 57.88610 | 0.05789 | 60.71750 | 0.06072 | 57.886 | 13.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.85 | Call | 32.19610 | 0.03220 | 34.05750 | 0.03406 | 32.196 | 14.46 | 0.00 | 0 | 10,850.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call | 25.46480 | 0.02546 | 27.00790 | 0.02701 | 25.465 | 15.11 | 0.00 | 0 | 35,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Put | 1,143.56480 | 1.14356 | 1,144.70790 | 1.14471 | 1,143.565 | 15.11 | 0.00 | 0 | 799.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.27 | Call | 13.11940 | 0.01312 | 14.06120 | 0.01406 | 13.119 | 15.41 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call | 10.73180 | 0.01073 | 11.53700 | 0.01154 | 10.732 | 15.50 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call | 9.70030 | 0.00970 | 10.44350 | 0.01044 | 9.700 | 15.54 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call | 8.54450 | 0.00854 | 9.21570 | 0.00922 | 8.545 | 15.60 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call | 3.84710 | 0.00385 | 4.19440 | 0.00419 | 3.847 | 15.94 | 0.00 | 0 | 16,275.00 |
| \$ / R | On 22/09/2014 | Any day expiry | | | 10.89510 | 10.89510 | 10.89490 | 10.89490 | | 10.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/09/2014 | Any day expiry | 10.50 | Put | 63.01150 | 0.06301 | 66.69930 | 0.06670 | 63.011 | 10.11 | 0.00 | 0 | 13,000.00 |
| \$ / R | On 22/09/2014 | Any day expiry | 10.54 | Put | 73.24840 | 0.07325 | 77.16530 | 0.07717 | 73.248 | 10.16 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | | | 10.90270 | 10.90270 | 10.90220 | 10.90220 | | 10.66 | 0.00 | 0 | 162.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 10.80 | Put | 171.41880 | 0.17142 | 176.46430 | 0.17646 | 171.419 | 10.54 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 13.10 | Call | 6.78550 | 0.00679 | 7.87690 | 0.00788 | 6.785 | 18.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/09/2014 | Any day expiry | | | 10.90840 | 10.90840 | 10.90760 | 10.90760 | | 10.64 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 8.30 | Put | 0.19550 | 0.00020 | 0.23190 | 0.00023 | 0.196 | 17.86 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 10.96 | Call | 206.59790 | 0.20660 | 211.10870 | 0.21111 | 206.598 | 10.87 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 08/10/2014 | Any day expiry | | | 10.92540 | 10.92540 | 10.92380 | 10.92380 | | 10.74 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/10/2014 | Any day expiry | 10.74 | Call | 338.34140 | 0.33834 | 342.96710 | 0.34297 | 338.341 | 10.56 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/10/2014 | Any day expiry | | | 10.96720 | 10.96720 | 10.96560 | 10.96560 | | 11.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 8.30 | Put | 0.77370 | 0.00077 | 0.85150 | 0.00085 | 0.774 | 17.70 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 10.80 | Put | 191.81890 | 0.19182 | 197.14900 | 0.19715 | 191.819 | 10.87 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 11.25 | Call | 182.22690 | 0.18223 | 185.79760 | 0.18580 | 182.227 | 12.07 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 13.33 | Call | 14.51380 | 0.01451 | 18.34890 | 0.01835 | 14.514 | 18.31 | 0.00 | 0 | 500.00 |
| \$ / R | On 04/11/2014 | Any day expiry | | | 10.97910 | 10.97910 | 10.97750 | 10.97750 | | 11.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Put | 33.25840 | 0.03326 | 36.25400 | 0.03625 | 33.258 | 10.70 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Call | 82.86860 | 0.08287 | 84.84530 | 0.08485 | 82.869 | 14.35 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 25/11/2014 | Any day expiry | | | 11.02080 | 11.02080 | 11.01930 | 11.01930 | | 11.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 10.80 | Put | 203.47340 | 0.20347 | 208.50360 | 0.20850 | 203.473 | 11.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 13.61 | Call | 30.22540 | 0.03023 | 31.53330 | 0.03153 | 30.225 | 20.10 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/11/2014 | Any day expiry | | | 11.02680 | 11.02680 | 11.02530 | 11.02530 | | 11.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 8.30 | Put | 1.48610 | 0.00149 | 1.61550 | 0.00162 | 1.486 | 17.17 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 11.25 | Call | 239.95550 | 0.23996 | 243.55680 | 0.24356 | 239.955 | 12.06 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/12/2014 | Any day expiry | | | 11.05260 | 11.05260 | 11.05110 | 11.05110 | | 11.44 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 11.05460 | 11.05460 | 11.05310 | 11.05310 | | 11.45 | 5,693,119.00 | 515 | 165,095.00 |

| 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 | 9.09 | Put | 7.07920 | 0.00708 | 7.64770 | 0.00765 | 7.079 | 14.37 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.44 | Put | 12.43350 | 0.01243 | 13.44030 | 0.01344 | 12.433 | 13.14 | 0.00 | 0 | 11,976.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.78 | Put | 21.87290 | 0.02187 | 23.60000 | 0.02360 | 21.873 | 11.95 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.88 | Put | 25.93080 | 0.02593 | 27.94690 | 0.02795 | 25.931 | 11.60 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put | 33.11200 | 0.03311 | 35.52870 | 0.03553 | 33.112 | 11.29 | 0.00 | 0 | 46,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.10 | Put | 42.23690 | 0.04224 | 45.01080 | 0.04501 | 42.237 | 11.16 | 0.00 | 0 | 6,581.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.10 | Call | 996.83690 | 0.99684 | 998.11080 | 0.99811 | 996.837 | 11.16 | 0.00 | 0 | 1,260.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.30 | Call | 821.73930 | 0.82174 | 823.76580 | 0.82377 | 821.739 | 10.89 | 0.00 | 0 | 1,130.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.34 | Put | 73.38260 | 0.07338 | 77.06130 | 0.07706 | 73.383 | 10.84 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.35 | Put | 75.01830 | 0.07502 | 78.73530 | 0.07874 | 75.018 | 10.83 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.36 | Put | 76.68440 | 0.07668 | 80.43770 | 0.08044 | 76.684 | 10.82 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put | 80.10750 | 0.08011 | 83.93700 | 0.08394 | 80.108 | 10.79 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.44 | Put | 91.15060 | 0.09115 | 95.19870 | 0.09520 | 91.151 | 10.71 | 0.00 | 0 | 2,491.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.45 | Put | 93.10870 | 0.09311 | 97.19360 | 0.09719 | 93.109 | 10.70 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.50 | Put | 103.43820 | 0.10344 | 107.69920 | 0.10770 | 103.438 | 10.63 | 0.00 | 0 | 22,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.52 | Put | 109.06600 | 0.10907 | 113.39670 | 0.11340 | 109.066 | 10.66 | 0.00 | 0 | 9,425.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put | 117.87770 | 0.11788 | 122.31070 | 0.12231 | 117.878 | 10.71 | 0.00 | 0 | 900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.63 | Put | 143.60540 | 0.14361 | 148.27680 | 0.14828 | 143.605 | 10.82 | 0.00 | 0 | 2,359.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put | 168.82070 | 0.16882 | 173.65440 | 0.17365 | 168.821 | 10.93 | 0.00 | 0 | 2,902.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.73 | Call | 505.00890 | 0.50501 | 508.39780 | 0.50840 | 505.009 | 10.97 | 0.00 | 0 | 6,524.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.74 | Call | 498.97510 | 0.49898 | 502.38150 | 0.50238 | 498.975 | 10.99 | 0.00 | 0 | 3,900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put | 217.98280 | 0.21798 | 222.99580 | 0.22300 | 217.983 | 11.11 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.86 | Call | 430.63060 | 0.43063 | 434.17810 | 0.43418 | 430.631 | 11.17 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put | 269.59200 | 0.26959 | 274.66870 | 0.27467 | 269.592 | 11.27 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put | 305.62400 | 0.30562 | 310.68970 | 0.31069 | 305.624 | 11.37 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put | 363.47730 | 0.36348 | 368.48540 | 0.36849 | 363.477 | 11.60 | 0.00 | 0 | 4,505.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put | 428.16230 | 0.42816 | 433.07600 | 0.43308 | 428.162 | 11.90 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.50 | Call | 200.13480 | 0.20013 | 203.04360 | 0.20304 | 200.135 | 12.80 | 0.00 | 0 | 350.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.61 | Call | 177.05930 | 0.17706 | 179.74940 | 0.17975 | 177.059 | 13.13 | 0.00 | 0 | 9,425.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.63 | Call | 173.27780 | 0.17328 | 175.93370 | 0.17593 | 173.278 | 13.19 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call | 118.47780 | 0.11848 | 120.54730 | 0.12055 | 118.478 | 14.36 | 0.00 | 0 | 28,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call | 117.33120 | 0.11733 | 119.38420 | 0.11938 | 117.331 | 14.39 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call | 107.62730 | 0.10763 | 109.54570 | 0.10955 | 107.627 | 14.68 | 0.00 | 0 | 7,841.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call | 90.07840 | 0.09008 | 91.78800 | 0.09179 | 90.078 | 15.26 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call | 89.25780 | 0.08926 | 90.95810 | 0.09096 | 89.258 | 15.29 | 0.00 | 0 | 1,130.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call | 50.44100 | 0.05044 | 51.58620 | 0.05159 | 50.441 | 17.40 | 0.00 | 0 | 36,002.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call | 48.33390 | 0.04833 | 49.44300 | 0.04944 | 48.334 | 17.58 | 0.00 | 0 | 7,471.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call | 42.76750 | 0.04277 | 43.77380 | 0.04377 | 42.768 | 18.13 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call | 42.38680 | 0.04239 | 43.39480 | 0.04339 | 42.387 | 18.20 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call | 22.00880 | 0.02201 | 23.10830 | 0.02311 | 22.009 | 23.36 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/12/2014 | Any day expiry | | | 11.06060 | 11.06060 | 11.05910 | 11.05910 | | 11.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 10.80 | Put | 209.50700 | 0.20951 | 214.43910 | 0.21444 | 209.507 | 11.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 13.80 | Call | 40.55830 | 0.04056 | 41.75930 | 0.04176 | 40.558 | 20.73 | 0.00 | 0 | 500.00 |
| \$ / R | On 23/12/2014 | Any day expiry | | | 11.07650 | 11.07650 | 11.07500 | 11.07500 | | 11.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/12/2014 | Any day expiry | 8.30 | Put | 2.29420 | 0.00229 | 2.47380 | 0.00247 | 2.294 | 16.88 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 23/12/2014 | Any day expiry | 11.20 | Call | 303.22770 | 0.30323 | 306.47210 | 0.30647 | 303.228 | 11.86 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | | 11.14810 | 11.14810 | 11.14710 | 11.14710 | | 11.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 8.30 | Put | 3.60700 | 0.00361 | 3.82210 | 0.00382 | 3.607 | 16.52 | 0.00 | 0 | 5,000.00 |

| 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 28/01/2015 | Any day expiry | 10.80 | Put | 220.61870 | 0.22062 | 226.14790 | 0.22615 | 220.619 | 11.16 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.20 | Call | 374.69320 | 0.37469 | 378.40540 | 0.37841 | 374.693 | 11.89 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 63.21480 | 0.06321 | 63.92500 | 0.06393 | 63.215 | 22.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | | 11.20370 | 11.20370 | 11.20350 | 11.20350 | | 11.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 227.61510 | 0.22762 | 233.57750 | 0.23358 | 227.615 | 11.26 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 79.81340 | 0.07981 | 79.70560 | 0.07971 | 79.813 | 22.51 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/02/2015 | Any day expiry | | | 11.20570 | 11.20570 | 11.20550 | 11.20550 | | 11.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2015 | Any day expiry | 8.30 | Put | 4.59990 | 0.00460 | 4.88230 | 0.00488 | 4.600 | 16.20 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 26/02/2015 | Any day expiry | 11.15 | Call | 454.55670 | 0.45456 | 459.06980 | 0.45907 | 454.557 | 11.86 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 11.24140 | 11.24140 | 11.24170 | 11.24170 | | 12.08 | 5,620,700.00 | 500 | 22,611.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 67.90640 | 0.06791 | 72.62200 | 0.07262 | 67.906 | 11.48 | 0.00 | 0 | 69,965.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put | 101.00020 | 0.10100 | 106.73050 | 0.10673 | 101.000 | 11.30 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put | 140.77450 | 0.14077 | 147.06040 | 0.14706 | 140.775 | 11.20 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put | 210.48720 | 0.21049 | 217.02420 | 0.21702 | 210.487 | 11.19 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put | 226.48220 | 0.22648 | 232.92460 | 0.23292 | 226.482 | 11.27 | 0.00 | 0 | 1,112.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 273.94170 | 0.27394 | 280.02330 | 0.28002 | 273.942 | 11.46 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call | 243.49220 | 0.24349 | 244.62430 | 0.24462 | 243.492 | 13.95 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call | 158.22280 | 0.15822 | 158.01360 | 0.15801 | 158.223 | 15.49 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call | 120.15510 | 0.12016 | 119.50650 | 0.11951 | 120.155 | 16.57 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 90.04470 | 0.09004 | 89.16220 | 0.08916 | 90.045 | 20.76 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 11.26330 | 11.26330 | 11.26390 | 11.26390 | | 12.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 233.43900 | 0.23344 | 240.16480 | 0.24016 | 233.439 | 11.33 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 84.50010 | 0.08450 | 83.24450 | 0.08324 | 84.500 | 22.58 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | | | 11.32900 | 11.32900 | 11.33030 | 11.33030 | | 12.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Put | 238.88910 | 0.23889 | 243.80300 | 0.24380 | 238.889 | 11.42 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Call | 86.51140 | 0.08651 | 88.78860 | 0.08879 | 86.511 | 22.22 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | | | 11.38970 | 11.38970 | 11.39170 | 11.39170 | | 12.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Put | 244.63290 | 0.24463 | 250.34740 | 0.25035 | 244.633 | 11.55 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 88.22590 | 0.08823 | 87.51640 | 0.08752 | 88.226 | 22.15 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | | | 11.42320 | 11.42320 | 11.42550 | 11.42550 | | 12.67 | 0.00 | 0 | 8,996.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | | 11.45250 | 11.45250 | 11.45520 | 11.45520 | | 12.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 250.80860 | 0.25081 | 255.64920 | 0.25565 | 250.809 | 11.68 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 88.02060 | 0.08802 | 87.68840 | 0.08769 | 88.021 | 22.16 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | | 11.52180 | 11.52180 | 11.52480 | 11.52480 | | 12.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 258.85930 | 0.25886 | 264.10240 | 0.26410 | 258.859 | 11.86 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 91.66800 | 0.09167 | 92.20610 | 0.09221 | 91.668 | 21.89 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | | 11.58290 | 11.58290 | 11.58600 | 11.58600 | | 13.13 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 265.36790 | 0.26537 | 271.77000 | 0.27177 | 265.368 | 12.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 92.77710 | 0.09278 | 91.14670 | 0.09115 | 92.777 | 21.89 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | | | 11.62080 | 11.62080 | 11.62400 | 11.62400 | | 13.25 | 4,648,320.00 | 400 | 160.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 197.06290 | 0.19706 | 203.67180 | 0.20367 | 197.063 | 11.99 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 322.36340 | 0.32236 | 324.27830 | 0.32428 | 322.363 | 15.94 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 11.65030 | 11.65030 | 11.65350 | 11.65350 | | 13.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 271.02290 | 0.27102 | 278.16630 | 0.27817 | 271.023 | 12.13 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 91.56250 | 0.09156 | 89.41890 | 0.08942 | 91.563 | 21.55 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 11.71350 | 11.71350 | 11.71680 | 11.71680 | | 13.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 275.74650 | 0.27575 | 283.58300 | 0.28358 | 275.747 | 12.24 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 97.09220 | 0.09709 | 94.34100 | 0.09434 | 97.092 | 21.34 | 0.00 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 25/11/2015 | Any day expiry | | 11.77250 | 11.77250 | | 11.77590 | 11.77590 | | 13.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 278.96070 | 0.27896 | 287.36440 | 0.28736 | 278.961 | 12.30 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 90.75820 | 0.09076 | 87.50730 | 0.08751 | 90.758 | 21.31 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | | 11.81250 | 11.81250 | | 11.81590 | 11.81590 | | 13.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 11.00 | Call | 1,163.12100 | 1.16312 | 1,175.46450 | 1.17546 | 1,163.121 | 12.46 | 0.00 | 0 | 500.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | 11.82730 | 11.82730 | | 11.83070 | 11.83070 | | 13.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 281.24390 | 0.28124 | 290.22510 | 0.29023 | 281.244 | 12.35 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 85.08090 | 0.08508 | 81.55260 | 0.08155 | 85.081 | 21.23 | 0.00 | 0 | 300.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | | 10.88190 | 10.88190 | | 10.88230 | 10.88230 | | 10.53 | 141,464.70 | 13 | 939.00 |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | | 11.05460 | 11.05460 | | 11.05310 | 11.05310 | | 11.45 | 55,273.00 | 5 | 22.00 |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | 10.72 | Call | 51,109.22880 | 0.51109 | 51,446.54030 | 0.51447 | 51,109.229 | 10.96 | 0.00 | 0 | 200.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | | 11.24140 | 11.24140 | | 11.24170 | 11.24170 | | 12.08 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | | 18.65130 | 18.65130 | | 18.64840 | 18.64840 | | 10.54 | 35,623,983.00 | 1,910 | 39,900.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.50 | Put | 8.82190 | 0.00882 | 8.64370 | 0.00864 | 8.822 | 13.63 | 0.00 | 0 | 11,200.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.20 | Put | 21.93520 | 0.02194 | 20.55250 | 0.02055 | 21.935 | 11.42 | 0.00 | 0 | 15,000.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.35 | Put | 25.60570 | 0.02561 | 23.48540 | 0.02349 | 25.606 | 10.80 | 0.00 | 0 | 3,200.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.60 | Put | 33.95950 | 0.03396 | 30.12970 | 0.03013 | 33.959 | 9.77 | 0.00 | 0 | 1,700.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.65 | Put | 36.08330 | 0.03608 | 31.81800 | 0.03182 | 36.083 | 9.56 | 0.00 | 0 | 2,750.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.01 | Call | 222.78460 | 0.22278 | 216.10470 | 0.21610 | 222.785 | 11.17 | 0.00 | 0 | 2,750.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.44 | Call | 126.91910 | 0.12692 | 122.28740 | 0.12229 | 126.919 | 11.92 | 0.00 | 0 | 21,200.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.48 | Call | 120.40730 | 0.12041 | 115.95580 | 0.11596 | 120.407 | 11.99 | 0.00 | 0 | 1,700.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.70 | Call | 88.61480 | 0.08861 | 85.29810 | 0.08530 | 88.615 | 12.29 | 0.00 | 0 | 20,000.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | | 18.92840 | 18.92840 | | 18.92210 | 18.92210 | | 11.43 | 7,571,360.00 | 400 | 9,861.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put | 362.06550 | 0.36207 | 356.56010 | 0.35656 | 362.066 | 11.09 | 0.00 | 0 | 500.00 |
| £ / R | On 23/01/2015 | Any day expiry | | 19.06000 | 19.06000 | | 19.05440 | 19.05440 | | 11.65 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 280.57790 | 0.28058 | 277.43030 | 0.27743 | 280.578 | 11.02 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 386.73430 | 0.38673 | 383.47290 | 0.38347 | 386.734 | 11.23 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 443.09680 | 0.44310 | 439.84090 | 0.43984 | 443.097 | 11.33 | 0.00 | 0 | 4,697.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 201.43040 | 0.20143 | 197.35020 | 0.19735 | 201.430 | 14.23 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 127.33480 | 0.12733 | 123.90170 | 0.12390 | 127.335 | 14.63 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 125.57270 | 0.12557 | 122.16040 | 0.12216 | 125.573 | 14.65 | 0.00 | 0 | 4,697.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | 19.21940 | 19.21940 | | 19.21600 | 19.21600 | | 12.02 | 3,843,880.00 | 200 | 250.00 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | 19.49510 | 19.49510 | | 19.49550 | 19.49550 | | 12.51 | 0.00 | 0 | 0.00 |
| ¥ / R | On 15/09/2014 | Foreign Exchange Future | | 0.10666 | 0.10666 | | 0.10654 | 0.10654 | | 12.50 | 0.00 | 0 | 2,764.00 |
| ¥ / R | On 12/12/2014 | Foreign Exchange Future | | 0.10843 | 0.10843 | | 0.10828 | 0.10828 | | 14.22 | 0.00 | 0 | 13,501.00 |
| ¥ / R | On 16/03/2015 | Foreign Exchange Future | | 0.11037 | 0.11037 | | 0.11024 | 0.11024 | | 14.47 | 0.00 | 0 | 50.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | | 14.79160 | 14.79160 | | 14.81590 | 14.81590 | | 10.33 | 3,638,733.60 | 246 | 69,991.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 13.54 | Put | 8.39420 | 0.00839 | 9.18900 | 0.00919 | 8.394 | 10.66 | 0.00 | 0 | 21,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 13.85 | Put | 20.76110 | 0.02076 | 22.95290 | 0.02295 | 20.761 | 10.08 | 0.00 | 0 | 21,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.00 | Put | 31.58950 | 0.03159 | 34.84160 | 0.03484 | 31.589 | 9.80 | 0.00 | 0 | 13,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.30 | Put | 82.79750 | 0.08280 | 86.22590 | 0.08623 | 82.798 | 9.92 | 0.00 | 0 | 650.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.33 | Put | 90.40090 | 0.09040 | 93.67450 | 0.09367 | 90.401 | 9.94 | 0.00 | 0 | 800.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 15.71 | Call | 59.63160 | 0.05963 | 65.67470 | 0.06567 | 59.632 | 12.40 | 0.00 | 0 | 49,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 16.34 | Call | 23.02580 | 0.02303 | 25.18000 | 0.02518 | 23.026 | 13.98 | 0.00 | 0 | 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 12/12/2014 | Foreign Exchange Future | | | 15.03280 | | 15.03280 | | 15.05460 | 15.05460 | | 11.18 | 7,516,400.00 | 500 | 14,438.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.50 | Put | 30.95440 | | 0.03095 | | 33.31600 | 0.03332 | 30.954 | 10.88 | 0.00 | 0 | 1,737.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.74 | Put | 49.83530 | | 0.04984 | | 52.72550 | 0.05273 | 49.835 | 10.69 | 0.00 | 0 | 650.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 16.30 | Call | 136.67100 | | 0.13667 | | 142.60350 | 0.14260 | 136.671 | 13.37 | 0.00 | 0 | 1,737.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 15.29550 | | 15.29550 | | 15.31970 | 15.31970 | | 11.65 | 0.00 | 0 | 2,526.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | | | 15.55460 | | 15.55460 | | 15.58120 | 15.58120 | | 12.12 | 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 | | | 495.64600 | | 495.64600 | | 494.82200 | 494.82200 | | | 0.00 | 0 | 0.00 |
| AL12 | On 06/11/2014 | Index Future | | | 503.03000 | | 503.03000 | | 502.20100 | 502.20100 | | | 0.00 | 0 | 0.00 |
| AL12 | On 05/02/2015 | Index Future | | | 510.79900 | | 510.79900 | | 509.96100 | 509.96100 | | | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2014 | Index Future | | | 423.82500 | | 423.82500 | | 423.54400 | 423.54400 | | | 0.00 | 0 | 0.00 |
| AL37 | On 06/11/2014 | Index Future | | | 430.13900 | | 430.13900 | | 429.86000 | 429.86000 | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/08/2014 | Index Future | | | 498.05000 | | 498.05000 | | 497.52400 | 497.52400 | | | 0.00 | 0 | 0.00 |
| AL7T | On 06/11/2014 | Index Future | | | 505.47000 | | 505.47000 | | 504.94300 | 504.94300 | | | 0.00 | 0 | 1.00 |
| ALBI | On 07/08/2014 | Index Future | | | 453.17100 | | 453.17100 | | 452.66700 | 452.66700 | | | 0.00 | 0 | 597.00 |
| ALBI | On 06/11/2014 | Index Future | | | 459.92200 | | 459.92200 | | 459.41700 | 459.41700 | | | 0.00 | 0 | 48.00 |
| ALBI | On 05/02/2015 | Index Future | | | 467.02600 | | 467.02600 | | 466.51600 | 466.51600 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.13040 | | 10.13040 | | 10.13490 | 10.13490 | | 10.21 | 24,009,048.00 | 2,370 | 13,515.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.22940 | | 10.22940 | | 10.23220 | 10.23220 | | 10.45 | 15,047,447.40 | 1,471 | 6,901.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.45 | Put | 44.45690 | | 0.04446 | | 46.40220 | 0.04640 | 44.457 | 10.55 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.80 | Put | 112.59590 | | 0.11260 | | 113.59930 | 0.11360 | 112.596 | 10.39 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.05 | Call | 378.88610 | | 0.37889 | | 381.62190 | 0.38162 | 378.886 | 10.43 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.75 | Call | 124.69250 | | 0.12469 | | 125.63480 | 0.12563 | 124.693 | 11.51 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.80 | Call | 115.10820 | | 0.11511 | | 116.05230 | 0.11605 | 115.108 | 11.62 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | | | 10.33780 | | 10.33780 | | 10.34200 | 10.34200 | | 11.01 | 6,202,680.00 | 600 | 300.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | | | 10.44520 | | 10.44520 | | 10.45130 | 10.45130 | | 11.45 | 0.00 | 0 | 0.00 |
| CAD/ R | On 15/09/2014 | Foreign Exchange Future | | | 10.21820 | | 10.21820 | | 10.20520 | 10.20520 | | 9.16 | 0.00 | 0 | 75.00 |
| CAD/ R | On 12/12/2014 | Foreign Exchange Future | | | 10.35780 | | 10.35780 | | 10.34280 | 10.34280 | | 10.52 | 0.00 | 0 | 0.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | | 59.21830 | | 59.21830 | | -59.17030 | -59.17030 | | | 0.00 | 0 | 1,942.00 |
| CF CANDO CAFE | On 12/12/2014 | Can-Do Future | | | 797.80440 | | 797.80440 | | 797.47710 | 797.47710 | | | 0.00 | 0 | 26,600.00 |
| CF CANDO CAFH | On 12/12/2014 | Can-Do Future | | | 886.06960 | | 886.06960 | | 885.71690 | 885.71690 | | | 0.00 | 0 | 2,913.00 |
| CF CANDO CAFJ | On 12/12/2014 | Can-Do Future | | | 12.35310 | | 12.35310 | | 53.16130 | 53.16130 | | | 0.00 | 0 | 4,362.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | | 733.31410 | | 733.31410 | | 732.06980 | 732.06980 | | | 0.00 | 0 | 1,871.00 |
| CF CANDO CAFM | On 15/09/2014 | Can-Do Future | | | 119.38310 | | 119.38310 | | 108.43780 | 108.43780 | | | 0.00 | 0 | 5,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-------------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| CF CANDO CAFU | On 21/07/2014 | Can-Do Future | | 2,569.33930 | 2,569.33930 | | 2,719.90490 | 2,719.90490 | | | 0.00 | 0 | 24.00 |
| CF CANDO CAFW | On 06/08/2014 | Can-Do Future | | 53.11950 | 53.11950 | | 51.00000 | 51.00000 | | | 2,550,000.00 | 50,000 | 50,000.00 |
| CHF / R | On 15/09/2014 | Foreign Exchange Future | | 12.16980 | 12.16980 | | 12.18870 | 12.18870 | | 10.71 | 0.00 | 0 | 3.00 |
| CHF / R | On 12/12/2014 | Foreign Exchange Future | | 12.37400 | 12.37400 | | 12.39090 | 12.39090 | | 11.72 | 0.00 | 0 | 887.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | 12.59730 | 12.59730 | | 12.61670 | 12.61670 | | 12.37 | 0.00 | 0 | 175.00 |
| CNH / R | On 15/09/2014 | Foreign Exchange Future | | 1.74430 | 1.74430 | | 1.74270 | 1.74270 | | 9.92 | 0.00 | 0 | 0.00 |
| CNH / R | On 12/12/2014 | Foreign Exchange Future | | 1.76410 | 1.76410 | | 1.76240 | 1.76240 | | 11.00 | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | | 123.91661 | 123.91661 | | 124.20025 | 124.20025 | | | 0.00 | 0 | 0.00 |
| EL28 | On 06/11/2014 | Bond Future | | 124.29681 | 124.29681 | | 124.58639 | 124.58639 | | | 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 | | 9.68972 | 84.15624 | | 9.70609 | 84.03600 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | | 9.79109 | 81.62541 | | 9.80783 | 81.50456 | | | 0.00 | 0 | 6,220.00 |
| ES33 | On 05/02/2015 | Bond Future | | 9.89228 | 82.88673 | | 9.90948 | 82.76468 | | | 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 | | 451.84000 | 451.84000 | | 451.35500 | 451.35500 | | | 0.00 | 0 | 524.00 |
| GOVI | On 06/11/2014 | GOVI | | 458.57200 | 458.57200 | | 458.08500 | 458.08500 | | | 0.00 | 0 | 28.00 |
| GOVI | On 05/02/2015 | GOVI | | 465.65400 | 465.65400 | | 465.16400 | 465.16400 | | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | | 117.20232 | 117.20232 | | 117.25377 | 117.25377 | | | 0.00 | 0 | 0.00 |
| I2025 | On 06/11/2014 | Bond Future | | 118.96297 | 118.96297 | | 119.01677 | 119.01677 | | | 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 | | 122.14198 | 122.14198 | | 122.24976 | 122.24976 | | | 0.00 | 0 | 1,061.00 |
| I2038 | On 06/11/2014 | Bond Future | | 123.97682 | 123.97682 | | 124.08789 | 124.08789 | | | 223,158,276.00 | 1,800 | 900.00 |
| 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 | | 122.28742 | 122.28742 | | 122.14488 | 122.14488 | | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | | 122.77915 | 122.77915 | | 122.63612 | 122.63612 | | | 0.00 | 0 | 5,348.00 |
| I2050 | On 07/08/2014 | Bond Future | | 128.02647 | 128.02647 | | 128.02048 | 128.02048 | | | 0.00 | 0 | 688.00 |
| I2050 | On 06/11/2014 | Bond Future | | 129.94964 | 129.94964 | | 129.94521 | 129.94521 | | | 0.00 | 0 | 2,112.00 |
| 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 | | 217.39000 | 217.39000 | | 217.49000 | 217.49000 | | | 0.00 | 0 | 713.00 |
| IGOV | On 06/11/2014 | Index Future | | 220.65500 | 220.65500 | | 220.76000 | 220.76000 | | | 0.00 | 0 | 640.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| IGOV | On 05/02/2015 | Index Future | | | 224.09000 | | 224.09000 | | 224.19800 | 224.19800 | | | 0.00 | 0 | 0.00 |
| ILBI | On 07/08/2014 | Index Future | | | 589.09900 | | 589.09900 | | 589.36800 | 589.36800 | | | 0.00 | 0 | 210.00 |
| ILBI | On 06/11/2014 | Index Future | | | 597.98200 | | 597.98200 | | 598.25700 | 598.25700 | | | 0.00 | 0 | 0.00 |
| IR CANDO ICAA | On 07/08/2014 | Can-Do Interest Rate | | | 143.26734 | | 143.26734 | | 143.47491 | 143.47491 | | | 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 16/07/2014 | Jibar Tradeable Future | | | 5.81000 | | 94.19000 | | 5.82000 | 94.18000 | | | 0.00 | 0 | 545.00 |
| JIBAR FUTURE | On 20/08/2014 | Jibar Tradeable Future | | | 6.13000 | | 93.87000 | | 6.14000 | 93.86000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | | | 6.19000 | | 93.81000 | | 6.20000 | 93.80000 | | | 0.00 | 0 | 33,000.00 |
| JIBAR FUTURE | On 15/10/2014 | Jibar Tradeable Future | | | 6.33000 | | 93.67000 | | 6.36000 | 93.64000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/11/2014 | Jibar Tradeable Future | | | 6.41000 | | 93.59000 | | 6.44000 | 93.56000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | | | 6.56000 | | 93.44000 | | 6.59000 | 93.41000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | | | 6.84000 | | 93.16000 | | 6.87000 | 93.13000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 17/06/2015 | Jibar Tradeable Future | | | 7.06000 | | 92.94000 | | 7.10000 | 92.90000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | | | 7.28000 | | 92.72000 | | 7.32000 | 92.68000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | | | 7.44000 | | 92.56000 | | 7.47000 | 92.53000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | | | 7.57000 | | 92.43000 | | 7.62000 | 92.38000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | | | 7.69000 | | 92.31000 | | 7.75000 | 92.25000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 9.47900 | | 9.47900 | | 9.49950 | 9.49950 | | 7.32 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 12/12/2014 | Foreign Exchange Future | | | 9.54530 | | 9.54530 | | 9.56630 | 9.56630 | | 8.76 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 15/09/2014 | Foreign Exchange Future | | | 1.35930 | | 1.35930 | | 1.36150 | 1.36150 | | | 135,930.00 | 100 | 225.00 |
| QUANTO € / \$ | On 12/12/2014 | Foreign Exchange Future | | | 1.35990 | | 1.35990 | | 1.36200 | 1.36200 | | | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | | | 6.82089 | | 112.40363 | | 6.84552 | 112.37676 | | 1.00 | 0.00 | 0 | 6,048.00 |
| R157 | On 06/11/2014 | Bond Future | | | 7.07675 | | 107.26592 | | 7.10737 | 107.24018 | | 1.00 | 0.00 | 0 | 0.00 |
| R157 | On 05/02/2015 | Bond Future | | | 7.47347 | | 108.92373 | | 7.51639 | 108.89848 | | 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 | | | 8.41334 | | 117.31430 | | 8.43460 | 117.13555 | | 9.38 | 175,971,450.00 | 1,500 | 39,098.00 |
| R186 | On 07/08/2014 | Bond Future | 7.60 | Call | 19.37000 | | 0.01937 | | 18.38000 | 0.01838 | 19.370 | 9.05 | 0.00 | 0 | 210.00 |
| R186 | On 07/08/2014 | Bond Future | 8.00 | Call | 246.92000 | | 0.24692 | | 232.23000 | 0.23223 | 246.920 | 9.20 | 0.00 | 0 | 105.00 |
| R186 | On 07/08/2014 | Bond Future | 8.25 | Call | 754.62000 | | 0.75462 | | 712.27000 | 0.71227 | 754.620 | 9.29 | 0.00 | 0 | 1,200.00 |
| R186 | On 07/08/2014 | Bond Future | 8.43 | Put | 1,266.56000 | | 1.26656 | | 1,373.32000 | 1.37332 | 1,266.560 | 9.36 | 0.00 | 0 | 105.00 |
| R186 | On 07/08/2014 | Bond Future | 8.70 | Put | 475.00000 | | 0.47500 | | 534.38000 | 0.53438 | 475.000 | 9.49 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/08/2014 | Bond Future | 8.92 | Put | 178.02000 | | 0.17802 | | 207.86000 | 0.20786 | 178.020 | 9.61 | 0.00 | 0 | 840.00 |
| R186 | On 07/08/2014 | Bond Future | 9.20 | Put | 40.15000 | | 0.04015 | | 49.58000 | 0.04958 | 40.150 | 9.75 | 0.00 | 0 | 2,100.00 |
| R186 | On 06/11/2014 | Bond Future | | | 8.49566 | | 119.06202 | | 8.51751 | 118.88222 | | 10.22 | 0.00 | 0 | 23,112.00 |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Put | 940.07000 | | 0.94007 | | 988.60000 | 0.98860 | 940.070 | 10.53 | 0.00 | 0 | 2,010.00 |
| R186 | On 05/02/2015 | Bond Future | | | 8.57478 | | 115.60637 | | 8.59733 | 115.42473 | | 10.61 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186 | On 05/02/2015 | Bond Future | 9.00 | Put | 2,347.11000 | | 2.34711 | 2,418.94000 | 2.41894 | | 2,347.110 | 10.85 | 0.00 | 0 | 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 | | | 287.56592 | | 287.56592 | 287.55586 | 287.55586 | | | | 0.00 | 0 | 0.00 |
| R197 | On 06/11/2014 | Bond Future | | | 291.88556 | | 291.88556 | 291.87912 | 291.87912 | | | | 0.00 | 0 | 905.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | | | 6.02597 | | 102.16543 | 6.05284 | 102.15578 | | | 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 | | | 229.91443 | | 229.91443 | 229.90496 | 229.90496 | | | 10.28 | 0.00 | 0 | 161.00 |
| R202 | On 06/11/2014 | Bond Future | | | 233.36806 | | 233.36806 | 233.36165 | 233.36165 | | | | 0.00 | 0 | 44,466.00 |
| 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 | | | 8.22693 | | 100.57973 | 8.24326 | 100.48273 | | | 7.70 | 0.00 | 0 | 11,508.00 |
| R2023 | On 06/11/2014 | Bond Future | | | 8.31930 | | 98.15802 | 8.33610 | 98.06089 | | | 8.56 | 0.00 | 0 | 0.00 |
| R2023 | On 05/02/2015 | Bond Future | | | 8.41063 | | 99.67456 | 8.42803 | 99.57675 | | | 8.57 | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | | | 7.38428 | | 105.70647 | 7.40660 | 105.64486 | | | 3.02 | 0.00 | 0 | 24,351.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Call | 22.27000 | | 0.02227 | 20.48000 | 0.02048 | | 22.270 | 2.92 | 0.00 | 0 | 46.00 |
| R203 | On 06/11/2014 | Bond Future | | | 7.52074 | | 103.11824 | 7.54473 | 103.05714 | | | 3.11 | 0.00 | 0 | 6,432.00 |
| R203 | On 06/11/2014 | Bond Future | 6.84 | Call | 167.68000 | | 0.16768 | 159.19000 | 0.15919 | | 167.680 | 3.02 | 0.00 | 0 | 45.00 |
| R203 | On 06/11/2014 | Bond Future | 6.98 | Call | 242.54000 | | 0.24254 | 231.01000 | 0.23101 | | 242.540 | 3.05 | 0.00 | 0 | 14.00 |
| R203 | On 05/02/2015 | Bond Future | | | 7.66554 | | 104.71159 | 7.69180 | 104.65039 | | | 3.07 | 0.00 | 0 | 0.00 |
| R203 | On 05/02/2015 | Bond Future | 7.69 | Call | 1,012.79000 | | 1.01279 | 983.92000 | 0.98392 | | 1,012.790 | 3.06 | 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 | | | 8.86940 | | 93.01410 | 8.89070 | 92.84621 | | | | 0.00 | 0 | 1,868.00 |
| R2030 | On 06/11/2014 | Bond Future | | | 8.95036 | | 94.40022 | 8.97217 | 94.23114 | | | | 0.00 | 0 | 2,313.00 |
| R2030 | On 05/02/2015 | Bond Future | | | 9.02974 | | 91.85182 | 9.05216 | 91.68092 | | | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | | | 9.06227 | | 94.91400 | 9.07843 | 94.76681 | | | | 0.00 | 0 | 8,604.00 |
| R2037 | On 06/11/2014 | Bond Future | | | 9.13845 | | 96.32852 | 9.15495 | 96.18042 | | | | 0.00 | 0 | 1,398.00 |
| R2037 | On 05/02/2015 | Bond Future | | | 9.21310 | | 93.55941 | 9.23001 | 93.40986 | | | | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | | | 7.64722 | | 102.40824 | 7.66914 | 102.32765 | | | 4.31 | 0.00 | 0 | 14,506.00 |
| R204 | On 07/08/2014 | Bond Future | 7.78 | Put | 328.40000 | | 0.32840 | 365.52000 | 0.36552 | | 328.400 | 4.32 | 0.00 | 0 | 530.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R204 | On 06/11/2014 | Bond Future | | | 7.76275 | | 103.93391 | | 7.78586 | 103.85351 | | 4.42 | 0.00 | 0 | 200.00 |
| R204 | On 06/11/2014 | Bond Future | 7.99 | Put | 731.75000 | | 0.73175 | | 766.97000 | 0.76697 | 731.750 | 4.47 | 0.00 | 0 | 1,270.00 |
| R204 | On 05/02/2015 | Bond Future | | | 7.87784 | | 101.50523 | | 7.90246 | 101.42443 | | 4.57 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | | | 9.10949 | | 100.16652 | | 9.12554 | 100.00501 | | | 0.00 | 0 | 5,554.00 |
| R2048 | On 06/11/2014 | Bond Future | | | 9.18360 | | 97.23279 | | 9.19999 | 97.07026 | | | 0.00 | 0 | 8,535.00 |
| R2048 | On 05/02/2015 | Bond Future | | | 9.25641 | | 98.73506 | | 9.27322 | 98.57079 | | | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | | | 7.87821 | | 97.81260 | | 7.89488 | 97.74139 | | 5.59 | 0.00 | 0 | 33,961.00 |
| R207 | On 06/11/2014 | Bond Future | | | 7.98282 | | 99.26978 | | 8.00013 | 99.19890 | | 5.75 | 0.00 | 0 | 434.00 |
| R207 | On 05/02/2015 | Bond Future | | | 8.08758 | | 97.16234 | | 8.10576 | 97.09114 | | 5.95 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | Bond Future | | | 8.16971 | | 98.81025 | | 8.18879 | 98.73887 | | 5.93 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | Bond Future | 7.73 | Call | 1,387.68000 | | 1.38768 | | 1,363.50000 | 1.36350 | 1,387.680 | 5.81 | 0.00 | 0 | 66.00 |
| 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 | | | 8.03543 | | 95.94678 | | 8.04682 | 95.89143 | | 6.43 | 0.00 | 0 | 16,414.00 |
| R208 | On 07/08/2014 | Bond Future | 8.28 | Put | 309.73000 | | 0.30973 | | 333.92000 | 0.33392 | 309.730 | 6.53 | 0.00 | 0 | 630.00 |
| R208 | On 06/11/2014 | Bond Future | | | 8.13420 | | 93.97823 | | 8.14588 | 93.92337 | | 7.05 | 0.00 | 0 | 571.00 |
| R208 | On 06/11/2014 | Bond Future | 8.50 | Put | 862.06000 | | 0.86206 | | 885.76000 | 0.88576 | 862.060 | 7.21 | 0.00 | 0 | 1,520.00 |
| R208 | On 05/02/2015 | Bond Future | | | 8.23088 | | 95.43039 | | 8.24299 | 95.37547 | | 7.00 | 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 | | | 8.98950 | | 76.34767 | | 9.00554 | 76.22715 | | 13.80 | 0.00 | 0 | 10,760.00 |
| R209 | On 06/11/2014 | Bond Future | | | 9.06236 | | 74.33886 | | 9.07872 | 74.21759 | | 15.84 | 0.00 | 0 | 16,291.00 |
| R209 | On 06/11/2014 | Bond Future | 8.50 | Call | 1,127.44000 | | 1.12744 | | 1,102.76000 | 1.10276 | 1,127.440 | 15.58 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 8.75 | Call | 1,741.59000 | | 1.74159 | | 1,705.84000 | 1.70584 | 1,741.590 | 15.71 | 0.00 | 0 | 2,200.00 |
| R209 | On 06/11/2014 | Bond Future | 8.95 | Call | 2,358.83000 | | 2.35883 | | 2,313.16000 | 2.31316 | 2,358.830 | 15.81 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.00 | Call | 2,530.39000 | | 2.53039 | | 2,482.14000 | 2.48214 | 2,530.390 | 15.84 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 9.05 | Call | 2,710.05000 | | 2.71005 | | 2,659.21000 | 2.65921 | 2,710.050 | 15.87 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.25 | Put | 2,119.91000 | | 2.11991 | | 2,179.97000 | 2.17997 | 2,119.910 | 16.01 | 0.00 | 0 | 2,200.00 |
| R209 | On 06/11/2014 | Bond Future | 9.50 | Put | 1,456.53000 | | 1.45653 | | 1,504.11000 | 1.50411 | 1,456.530 | 16.17 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 9.58 | Put | 1,283.99000 | | 1.28399 | | 1,327.81000 | 1.32781 | 1,283.990 | 16.22 | 0.00 | 0 | 907.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209 | On 06/11/2014 | Bond Future | 9.95 | Put | 691.47000 | | 0.69147 | | 720.03000 | 0.72003 | 691.470 | 16.46 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 10.00 | Put | 633.24000 | | 0.63324 | | 660.03000 | 0.66003 | 633.240 | 16.49 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 10.05 | Put | 576.11000 | | 0.57611 | | 601.14000 | 0.60114 | 576.110 | 16.49 | 0.00 | 0 | 2,050.00 |
| R209 | On 05/02/2015 | Bond Future | | | 9.13252 | | 75.48759 | | 9.14926 | 75.36510 | | 15.80 | 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 | | | 172.01357 | | 172.01357 | | 172.40533 | 172.40533 | | | 0.00 | 0 | 123.00 |
| R210 | On 06/11/2014 | Bond Future | | | 172.55810 | | 172.55810 | | 172.95799 | 172.95799 | | | 0.00 | 0 | 495.00 |
| 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 | | | 130.71964 | | 130.71964 | | 130.94613 | 130.94613 | | | 0.00 | 0 | 390.00 |
| R211 | On 06/11/2014 | Bond Future | | | 132.68338 | | 132.68338 | | 132.91507 | 132.91507 | | | 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 | | | 136.27496 | | 136.27496 | | 136.27024 | 136.27024 | | | 0.00 | 0 | 349.00 |
| R212 | On 06/11/2014 | Bond Future | | | 138.32216 | | 138.32216 | | 138.31918 | 138.31918 | | | 0.00 | 0 | 20,029.00 |
| 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 | | | 8.87168 | | 87.04895 | | 8.89286 | 86.88873 | | 12.10 | 0.00 | 0 | 23,790.00 |
| R213 | On 06/11/2014 | Bond Future | | | 8.95129 | | 84.80497 | | 8.97296 | 84.64358 | | 13.79 | 0.00 | 0 | 6,205.00 |
| R213 | On 05/02/2015 | Bond Future | | | 9.02951 | | 86.11530 | | 9.05177 | 85.95209 | | 13.80 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | | | 9.05375 | | 77.38825 | | 9.07483 | 77.22292 | | 14.40 | 0.00 | 0 | 4,306.00 |
| R214 | On 06/11/2014 | Bond Future | | | 9.12594 | | 75.25325 | | 9.14748 | 75.08658 | | 16.46 | 0.00 | 0 | 1,726.00 |
| R214 | On 06/11/2014 | Bond Future | 9.20 | Call | 3,169.09000 | | 3.16909 | | 3,089.52000 | 3.08952 | 3,169.090 | 16.43 | 0.00 | 0 | 2,500.00 |
| R214 | On 06/11/2014 | Bond Future | 9.80 | Put | 1,043.73000 | | 1.04373 | | 1,091.84000 | 1.09184 | 1,043.730 | 16.83 | 0.00 | 0 | 2,500.00 |
| R214 | On 05/02/2015 | Bond Future | | | 9.19669 | | 76.41599 | | 9.21878 | 76.24734 | | 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 15/09/2014 | Foreign Exchange Future | | | 21,370.84000 | | 21,370.84000 | | 21,377.97000 | 21,377.97000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 15/09/2014 | Foreign Exchange Future | | | 5.02810 | | 5.02810 | | 5.03760 | 5.03760 | | 7.71 | 0.00 | 0 | 0.00 |
| TRY / R | On 12/12/2014 | Foreign Exchange Future | | | 5.01870 | | 5.01870 | | 5.02640 | 5.02640 | | 8.92 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|------------|-----|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|
| Total for Derivatives : | | | | | | | | | | | 676,168,682.70 | 76,750 | 3 592 332.00 |
| <u>i-Bonds</u> | | | | | | | | | | | | | |
| AA02 | On 28/03/2016 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.13926 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | | 7.30000 | 103.52429 | 7.30000 | 103.50412 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.29362 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | | 8.81000 | 104.46228 | 8.81000 | 104.43780 | | | 0.00 | 0 | 3,900,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 99.86818 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | | | 9.47500 | 102.25036 | 9.47500 | 102.22451 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.93317 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 101.03283 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | | 9.67500 | 96.26339 | 9.67500 | 96.23867 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | | | 7.40000 | 102.75152 | 7.40000 | 102.73122 | | | 28,120,000,000.00 | 3,800,000 | 161,200,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 101.38062 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | | 8.95000 | 105.09476 | 8.95000 | 105.06976 | | | 0.00 | 0 | 500,000,000.00 |
| ABCPi2 | On 20/09/2014 | Spot Bond | | | 1.33000 | 137.99327 | 1.33000 | 137.96780 | | | 0.00 | 0 | 10,000,000.00 |
| ABCPi3 | On 07/12/2023 | Spot Bond | | | 2.20000 | 128.39713 | 2.20000 | 272.10492 | | | 0.00 | 0 | 10,000,000.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.89023 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.80539 | | | 0.00 | 0 | 10,000,000.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.41437 | | | 0.00 | 1,000,000,000 | 1,000,000,000.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.43143 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.44266 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 101.72811 | | | 0.00 | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.16804 | | | 0.00 | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 99.98246 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|----------------|
| ABL10A | On 15/03/2015 | Spot Bond | 8.06000 | 105.84654 | 8.06000 | 105.82382 | | | | 0.00 | 0 | 395,000,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.93526 | | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 7.74000 | 102.95968 | 7.74000 | 102.93823 | | | | 7,740,000,000.00 | 1,000,000 | 500,000.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37805 | | | | 0.00 | 0 | 0.00 |
| ABL12B | On 08/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.90800 | | | | 0.00 | 0 | 0.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.93547 | | | | 0.00 | 0 | 0.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.86197 | | | | 0.00 | 0 | 0.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.97800 | | | | 0.00 | 0 | 0.00 |
| ABL16 | On 25/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.27419 | | | | 0.00 | 0 | 0.00 |
| ABL17 | On 21/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34911 | | | | 0.00 | 0 | 0.00 |
| ABL18 | On 25/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.13385 | | | | 0.00 | 0 | 5,000,000.00 |
| ABL19 | On 25/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34442 | | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 2.90000 | 130.36061 | 2.90000 | 130.33110 | | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 4.08000 | 118.36316 | 4.08000 | 118.33255 | | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 4.83000 | 104.71389 | 4.83000 | 104.68457 | | | | 0.00 | 0 | 0.00 |
| ABLI06 | On 19/07/2020 | Spot Bond | 5.84000 | 105.29028 | 5.84000 | 108.29778 | | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 11.35000 | 107.11319 | 11.35000 | 107.08052 | | | | 0.00 | 0 | 0.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.80987 | | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.21318 | | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.22537 | | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.23593 | | | | 0.00 | 0 | 130,000,000.00 |
| ABLS11 | On 29/06/2019 | Spot Bond | 4.58000 | 112.28858 | 4.58000 | 112.25806 | | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 57.90860 | 100.00000 | 57.76831 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN05 | On 18/04/2021 | Spot Bond | 1.94000 | 171.73562 | | 1.94000 | 171.70112 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | 160.40657 | | 2.76000 | 160.37078 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 1.97000 | 174.02661 | | 1.97000 | 173.99151 | | | 0.00 | 0 | 0.00 |
| ABN12 | On 22/07/2014 | Spot Bond | 7.91000 | 105.18056 | | 7.91000 | 105.18056 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.79000 | 183.91072 | | 1.79000 | 183.87451 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.34625 | 75.17972 | | 8.34625 | 75.16321 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.34625 | 75.17972 | | 8.34625 | 75.16321 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.45000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31060 | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.68000 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 92.56000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.18000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.06000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 88.51000 | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01892 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89088 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 88.07000 | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 7.28000 | 101.04951 | | 7.28000 | 101.02999 | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 88.79000 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.37000 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.18000 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20838 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 7.59000 | 110.80401 | | 7.59000 | 110.78158 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.84176 | | | 0.00 | 200,000,000 | 50,000,000.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 86.06000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 85.81000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.54000 | | 95.90327 | | 2.54000 | 107.79493 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.49000 | | 101.98071 | | 2.49000 | 157.47653 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.39000 | | 116.68714 | | 2.39000 | 209.39336 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.40000 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 85.32000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.81500 | | 90.89072 | | 9.81500 | 90.86705 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.88000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.30000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.20020 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.17000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.50000 | | | 0.00 | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.63000 | | 106.73877 | | 9.63000 | 106.71134 | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 110.06500 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.80500 | | 105.44108 | | 9.80500 | 105.41351 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 9.18000 | | 89.82767 | | 9.18000 | 89.80563 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.20000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.97000 | | | 0.00 | 0 | 0.00 |
| ABN83 | On 05/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| ABN84 | On 05/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN85 | On 05/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN86 | On 01/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN87 | On 21/12/2026 | Spot Bond | | 9.90000 | 104.74605 | | 9.90000 | 104.71839 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 89.48000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56401 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.45944 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | | 8.55000 | 107.17070 | | 8.55000 | 107.14632 | | | 54,720,000,000.00 | 6,400,000 | 1,451,700,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | | 9.18500 | 103.53084 | | 9.18500 | 103.50544 | | | 0.00 | 0 | 500,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | | 7.25000 | 102.35320 | | 7.25000 | 102.33339 | | | 0.00 | 0 | 541,800,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | | 9.12000 | 96.71116 | | 9.12000 | 96.68759 | | | 32,832,000,000.00 | 3,600,000 | 1,202,300,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | | 10.02500 | 94.33997 | | 10.02500 | 94.31489 | | | 0.00 | 0 | 1,000,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | | 7.95000 | 105.08626 | | 7.95000 | 105.06401 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | | 2.01000 | 217.94539 | | 2.01000 | 276.08080 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | | 1.27000 | 127.24155 | | 1.27000 | 130.05568 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | | 1.99000 | 130.08763 | | 1.99000 | 132.67377 | | | 0.00 | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | | 100.00000 | 0.00450 | | 100.00000 | 0.00449 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | | 100.00000 | 57.61691 | | 100.00000 | 57.47733 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | | 11.75000 | 106.09485 | | 11.75000 | 106.06194 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31366 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | | 100.00000 | 3.68438 | | 100.00000 | 3.67545 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34683 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.81676 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | | 100.00000 | 21.96059 | | 100.00000 | 21.90739 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL042 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28048 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | | 11.00000 | 63.92489 | | 11.00000 | 63.90661 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | | 100.00000 | 21.96059 | | 100.00000 | 21.90739 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40748 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44761 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38957 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40168 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40700 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.60731 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.60731 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.62887 | | | 0.00 | 0 | 0.00 |
| ACL085 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37991 | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.62887 | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.58574 | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 90.11041 | | | 0.00 | 0 | 0.00 |
| ACL089 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37305 | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.25411 | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39445 | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40632 | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41112 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.40146 | | 0.00 | | 0 | 0.00 | |
| ACL100 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37991 | | 0.00 | | 0 | 0.00 | |
| ACL104 | On 20/12/2019 | Spot Bond | 9.64000 | 101.96988 | 9.64000 | 101.99704 | | 0.00 | | 0 | 0.00 | |
| ACL118 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.53961 | | 0.00 | | 0 | 0.00 | |
| ACL120 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.21769 | | 0.00 | | 0 | 0.00 | |
| ACL122 | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | | 0 | 0.00 | |
| ACL126 | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 83.85246 | | 0.00 | | 0 | 0.00 | |
| ACL127 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 167.02257 | | 0.00 | | 0 | 0.00 | |
| ACL128 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 167.07572 | | 0.00 | | 0 | 0.00 | |
| ACL129 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.38950 | | 0.00 | | 0 | 0.00 | |
| ACL130 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.99496 | | 0.00 | | 0 | 0.00 | |
| ACL131 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.99496 | | 0.00 | | 0 | 0.00 | |
| ACL133 | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87023 | | 0.00 | | 0 | 0.00 | |
| ACL134 | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37739 | | 0.00 | | 0 | 0.00 | |
| ACL135 | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37448 | | 0.00 | | 0 | 0.00 | |
| ACL136 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42102 | | 0.00 | | 0 | 0.00 | |
| ACL137 | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.76622 | | 0.00 | | 0 | 0.00 | |
| ACL138 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42087 | | 0.00 | | 0 | 0.00 | |
| ACL139 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.17428 | | 0.00 | | 0 | 0.00 | |
| ACL141 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 104.14528 | | 0.00 | | 0 | 0.00 | |
| ACL142 | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.41306 | | 0.00 | | 0 | 0.00 | |
| ACL143 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.18603 | | 0.00 | | 0 | 0.00 | |
| ACL144 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.92355 | | 0.00 | | 0 | 0.00 | |
| ACL145 | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39097 | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38343 | | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.34463 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33636 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35242 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38245 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36546 | | | 0.00 | 0 | 0.00 |
| ACL158 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.34609 | | | 0.00 | 0 | 0.00 |
| ACL159 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35145 | | | 0.00 | 0 | 0.00 |
| ACL161 | | On 20/03/2022 | Spot Bond | 10.23000 | 103.05509 | | 10.23000 | 103.02715 | | | 0.00 | 0 | 0.00 |
| ACL162 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35661 | | | 0.00 | 0 | 0.00 |
| ACL163 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.34853 | | | 0.00 | 0 | 0.00 |
| ACL165 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 118.41208 | | | 0.00 | 0 | 0.00 |
| ACL167 | | On 20/06/2019 | Spot Bond | 9.75000 | 100.69061 | | 9.75000 | 100.66442 | | | 0.00 | 0 | 0.00 |
| ACL168 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38093 | | | 0.00 | 0 | 0.00 |
| ACL169 | | On 20/06/2017 | Spot Bond | 1.75000 | 114.28733 | | 1.75000 | 114.30368 | | | 0.00 | 0 | 0.00 |
| ACL170 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68923 | | | 0.00 | 0 | 0.00 |
| ACL172 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35174 | | | 0.00 | 0 | 0.00 |
| ACL173 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37098 | | | 0.00 | 0 | 0.00 |
| ACL174 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38292 | | | 0.00 | 0 | 0.00 |
| ACL175 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35903 | | | 0.00 | 0 | 0.00 |
| ACL178 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38053 | | | 0.00 | 0 | 0.00 |
| ACL180 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94239 | | | 0.00 | 0 | 0.00 |
| ACL181 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.34192 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL182 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.27963 | | 0.00 | | 0 | 0.00 | |
| ACL183 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.35472 | | 0.00 | | 0 | 0.00 | |
| ACL184 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.58811 | | 0.00 | | 0 | 0.00 | |
| ACL185 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.38053 | | 0.00 | | 0 | 0.00 | |
| ACL186 | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37237 | | 0.00 | | 0 | 0.00 | |
| ACL187 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39281 | | 0.00 | | 0 | 0.00 | |
| ACL188 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39909 | | 0.00 | | 0 | 0.00 | |
| ACL191 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.97878 | | 0.00 | | 0 | 0.00 | |
| ACL192 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.24594 | | 0.00 | | 0 | 0.00 | |
| ACL193 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.40063 | | 0.00 | | 0 | 0.00 | |
| ACL194 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.40063 | | 0.00 | | 0 | 0.00 | |
| ACL195 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42103 | | 0.00 | | 0 | 0.00 | |
| ACL196 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37337 | | 0.00 | | 0 | 0.00 | |
| ACL197 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42453 | | 0.00 | | 0 | 0.00 | |
| ACL198 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.71290 | | 0.00 | | 0 | 0.00 | |
| ACL199 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42103 | | 0.00 | | 0 | 0.00 | |
| ACL200 | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 93.01787 | | 0.00 | | 0 | 0.00 | |
| ACL201 | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.40887 | | 0.00 | | 0 | 0.00 | |
| ACL202 | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.40199 | | 0.00 | | 0 | 0.00 | |
| ACL203 | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 120.90405 | | 0.00 | | 0 | 0.00 | |
| ACL204 | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 121.77666 | | 0.00 | | 0 | 0.00 | |
| ACL205 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34946 | | 0.00 | | 0 | 0.00 | |
| ACL208 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34612 | | 0.00 | | 0 | 0.00 | |
| ACL210 | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.91481 | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL212 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35521 | | | 0.00 | 0 | 0.00 |
| ACL213 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35664 | | | 0.00 | 0 | 0.00 |
| ACL214 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37098 | | | 0.00 | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.34994 | | | 0.00 | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.34946 | | | 0.00 | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38517 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24203 | | | 0.00 | 0 | 0.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51944 | | | 0.00 | 0 | 0.00 |
| ADCP06 | On 25/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71542 | | | 0.00 | 0 | 0.00 |
| ADCP07 | On 25/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57753 | | | 0.00 | 0 | 0.00 |
| ADCP08 | On 27/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64507 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 15.22597 | | 100.00000 | 15.18909 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92922 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02608 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09057 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54071 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.69855 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.90894 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49666 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 8.28500 | 98.67628 | | 8.28500 | 98.65439 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.93980 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.26499 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 8.73000 | 102.11636 | | 8.73000 | 102.09265 | | | 0.00 | 0 | 10,100,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AIR02 | On 30/04/2023 | Spot Bond | 9.50000 | 115.01790 | | 9.50000 | 114.98874 | | | 0.00 | 0 | 0.00 |
| AIR02U | On 05/10/2014 | Spot Bond | 100.00000 | 83.13217 | | 100.00000 | 82.94907 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.40000 | 108.91679 | | 7.40000 | 108.89528 | | | 0.00 | 0 | 0.00 |
| AIR03U | On 26/10/2014 | Spot Bond | 100.00000 | 97.87372 | | 100.00000 | 97.61751 | | | 0.00 | 0 | 0.00 |
| AIR04 | On 29/05/2024 | Spot Bond | 9.55500 | 99.08822 | | 9.55500 | 99.06310 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 13.65530 | | 100.00000 | 13.62508 | | | 0.00 | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 10.26000 | 99.07537 | | 10.26000 | 99.04843 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.74000 | 162.21178 | | 2.74000 | 162.17570 | | | 0.00 | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58786 | | | 0.00 | 0 | 0.00 |
| ANG011 | On 06/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55513 | | | 0.00 | 0 | 0.00 |
| ANG012 | On 06/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58495 | | | 0.00 | 0 | 0.00 |
| ANG08 | On 10/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.94516 | | | 0.00 | 0 | 0.00 |
| ASN002 | On 03/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN004 | On 22/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47926 | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11525 | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32577 | | | 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 | 100.00000 | | 0.00000 | 100.35903 | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43846 | | | 0.00 | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70182 | | | 0.00 | 0 | 0.00 |
| ASN014 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN015 | On 04/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.61500 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ASN016 | On 11/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.56000 | | | 0.00 | 0 | 0.00 |
| ASN017 | On 09/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62309 | | | 0.00 | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | | 4.41000 | 100.14414 | | 4.41000 | 100.11530 | | | 4,570,524,000,000.00 | 1,036,400,000 | 1,036,400,000.00 |
| ASN023 | On 07/07/2017 | Spot Bond | | 100.00000 | 12.54757 | | 100.00000 | 12.52376 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49232 | | | 0.00 | 0 | 0.00 |
| BAR002 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32551 | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32071 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19144 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | | 9.22000 | 104.61743 | | 9.22000 | 104.59167 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29936 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68057 | | | 0.00 | 0 | 10,000,000.00 |
| BAW15 | On 01/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.80720 | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24200 | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03914 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | | 9.75500 | 99.95786 | | 9.75500 | 99.93185 | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | | 7.55500 | 107.85444 | | 7.55500 | 107.83258 | | | 8,310,500,000.00 | 1,100,000 | 1,041,100,000.00 |
| BAW20U | On 15/01/2016 | Spot Bond | | 100.00000 | 29.36676 | | 100.00000 | 29.32318 | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.13729 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12536 | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | | 7.72000 | 102.52186 | | 7.72000 | 102.50056 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | | 9.10000 | 104.94140 | | 9.10000 | 104.91589 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | | 11.25536 | 102.30807 | | 11.25536 | 101.47693 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA04 | On 30/09/2015 | Spot Bond | 11.19946 | 100.59442 | | 11.19946 | 100.44175 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 11.24459 | 100.50867 | | 11.24459 | 100.39089 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.22970 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 11.28745 | 100.35632 | | 11.28745 | 100.30397 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 12.11654 | 99.39664 | | 12.11654 | 99.30644 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23507 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23507 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23514 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.50536 | 99.49263 | | 11.50536 | 99.77420 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.42896 | 101.28261 | | 11.42896 | 100.31422 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 11.19946 | 100.59442 | | 11.19946 | 100.44175 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 11.37154 | 100.52357 | | 11.37154 | 100.41420 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.55168 | 95.19030 | | 10.55168 | 100.02556 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.22331 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.22000 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.22000 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20848 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 10.88401 | 99.38199 | | 10.88401 | 99.67027 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.87500 | 98.46241 | | 11.87500 | 98.29261 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21372 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 11.80000 | 68.72150 | | 11.80000 | 96.04156 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20309 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | 89.36588 | | 9.28000 | 100.19964 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21687 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.62000 | 67.53248 | | 11.62000 | 95.86729 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21058 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21582 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21582 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87236 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20806 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21876 | | | 0.00 | 0 | 0.00 |
| BAYA40 | On 30/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39350 | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21876 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20848 | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21162 | | | 0.00 | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21885 | | | 0.00 | 0 | 0.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15925 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 14.25536 | 102.32425 | | 14.25536 | 101.52319 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.50405 | 100.10242 | | 15.50405 | 100.03424 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.39988 | 99.96505 | | 14.39988 | 100.07697 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28336 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28336 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28336 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29367 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| BAYB09 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.24712 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | | 100.00000 | 17.93125 | | 100.00000 | 17.89723 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | | 100.00000 | 19.10248 | | 100.00000 | 19.05620 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | | 100.00000 | 17.38539 | | 100.00000 | 17.34328 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | | 100.00000 | 10.73172 | | 100.00000 | 10.70573 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | | 100.00000 | 10.73172 | | 100.00000 | 10.70573 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | | 100.00000 | 12.97517 | | 100.00000 | 12.94374 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | | 100.00000 | 11.24276 | | 100.00000 | 11.21553 | | | 0.00 | 0 | 0.00 |
| BCJ03 | On 17/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85117 | | | 0.00 | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43392 | | | 0.00 | 0 | 0.00 |
| BCJ05 | On 07/07/2015 | Spot Bond | | 100.00000 | 53.33553 | | 100.00000 | 53.16901 | | 4,900,000,000,000,000.00 | 49,000,000,000 | 74,500,000,000.00 | |
| BCJ06 | On 07/07/2017 | Spot Bond | | 100.00000 | 16.05926 | | 100.00000 | 16.00912 | | 1,010,000,000,000,000.00 | 10,100,000,000 | 10,100,000,000.00 | |
| BCP3U | On 30/06/2019 | Spot Bond | | 100.00000 | 7.30747 | | 100.00000 | 7.28977 | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | | 100.00000 | 7.30747 | | 100.00000 | 7.28977 | | | 0.00 | 0 | 0.00 |
| BCP82U | On 24/07/2014 | Spot Bond | | 100.00000 | 96.05263 | | 100.00000 | 95.80052 | | | 0.00 | 0 | 0.00 |
| BCP83U | On 19/08/2014 | Spot Bond | | 100.00000 | 89.90148 | | 100.00000 | 89.68059 | | | 0.00 | 0 | 0.00 |
| BCP84U | On 05/09/2014 | Spot Bond | | 100.00000 | 86.28842 | | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | | 1.91000 | 104.38388 | | 1.91000 | 177.76995 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | | 8.42000 | 92.36837 | | 8.42000 | 143.78406 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | | 8.42000 | 93.66608 | | 8.42000 | 144.15207 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | | 8.80500 | 96.39173 | | 8.80500 | 96.36904 | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61851 | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.36019 | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | | 8.22000 | 98.52713 | | 8.22000 | 98.50557 | | | 0.00 | 0 | 100,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BG22A1 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.64615 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53058 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.56214 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66731 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.77247 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.06654 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | | 100.00000 | 16.29073 | | 100.00000 | 16.25083 | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31326 | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37909 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40730 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41670 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52951 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.67985 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | | 100.00000 | 15.93515 | | 100.00000 | 15.89612 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | | 100.00000 | 15.93515 | | 100.00000 | 15.89612 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39844 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42969 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43821 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | | 8.65000 | 103.10482 | | 8.65000 | 103.08109 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.46376 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50901 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | | 100.00000 | 9.10481 | | 100.00000 | 9.08275 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | | 100.00000 | 9.10481 | | 100.00000 | 9.08275 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| BID01 | On 06/08/2014 | Spot Bond | 7.09000 | 104.52649 | | 7.09000 | 104.50630 | | | 0.00 | 0 | 70,000,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43861 | | | 0.00 | 0 | 10,000,000.00 |
| BID05 | On 26/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15484 | | | 0.00 | 500,000,000 | 500,000,000.00 |
| BID06 | On 30/06/2019 | Spot Bond | 8.92000 | 65.48120 | | 8.92000 | 99.93277 | | | 0.00 | 0 | 3,000,000,000.00 |
| BIDC36 | On 05/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.51040 | | | 0.00 | 0 | 0.00 |
| BIDC39 | On 04/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.98334 | | | 0.00 | 0 | 0.00 |
| BIDC40 | On 16/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.25890 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83740 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97408 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82830 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87103 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94861 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27071 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.80359 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | 100.00000 | 57.49309 | | 100.00000 | 57.35381 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 17.92120 | | 100.00000 | 17.87779 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41211 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04209 | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 7.54000 | 104.00769 | | 7.54000 | 103.98671 | | | 0.00 | 0 | 10,100,000.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.75000 | 111.39159 | | 9.75000 | 111.36277 | | | 39,000,000,000.00 | 4,000,000 | 270,900,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.08564 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 9.40000 | 103.64220 | | 9.40000 | 103.61634 | | | 84,600,000,000.00 | 9,000,000 | 632,200,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 11.53000 | 103.13158 | | 11.53000 | 103.10018 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88515 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| CBL14 | On 01/02/2019 | Spot Bond | 11.78000 | 104.22830 | | 11.78000 | 104.19534 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18958 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.64000 | 100.82191 | | 9.64000 | 100.79612 | | | 95,436,000,000.00 | 9,900,000 | 134,900,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29307 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 12.22000 | 99.80089 | | 12.22000 | 99.76818 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.24916 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58724 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25572 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.50500 | 92.87894 | | 10.50500 | 92.85310 | | | 0.00 | 0 | 50,000,000.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 10.25000 | 113.92521 | | 10.25000 | 113.89411 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 10.10000 | 110.19833 | | 10.10000 | 110.16867 | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 9.43000 | 114.97938 | | 9.43000 | 114.95059 | | | 0.00 | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87643 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 12.00000 | 103.40507 | | 12.00000 | 103.37233 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34135 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30862 | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.61538 | | | 0.00 | 0 | 0.00 |
| CGR7 | On 22/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.90691 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.32645 | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78983 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84236 | | | 0.00 | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18708 | | | 0.00 | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.19427 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CIG05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20293 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.76920 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75069 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.84846 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26280 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38960 | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39582 | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55993 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | 100.21464 | | 10.11000 | 100.18778 | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55993 | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01889 | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | 119.65877 | | 2.76000 | 119.63199 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.44527 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | 116.68980 | | 3.14000 | 119.62095 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | 102.91968 | | 8.25000 | 102.89707 | | | 0.00 | 0 | 0.00 |
| CLN196 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55993 | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55993 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 3.10000 | 124.89078 | | 3.10000 | 119.19602 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | 124.61457 | | 2.40000 | 118.93463 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55082 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07465 | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89027 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.65000 | 101.64662 | | 8.65000 | 101.62311 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14258 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN217 | On 11/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.14084 | | | | 0.00 | 700,000,000 | 700,000,000.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.60240 | | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.61475 | | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.70000 | | 101.75536 | 8.70000 | 101.73169 | | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.70000 | | 101.75536 | 8.70000 | 101.73169 | | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.75000 | | 100.54916 | 8.75000 | 100.52564 | | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.39929 | | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.44089 | | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.08173 | | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.08173 | | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.60231 | | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.10162 | | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.40501 | | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.85882 | | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.91354 | | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | | 103.46656 | 9.35000 | 103.44044 | | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | | 103.46656 | 9.35000 | 103.44044 | | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.85875 | | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.86109 | | | | 0.00 | 0 | 0.00 |
| CLN246 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 89.52809 | | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.40170 | | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.67790 | | | | 0.00 | 0 | 0.00 |
| CLN249 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.37504 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN250 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56787 | | 0.00 | | 0 | 0.00 | |
| CLN251 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56787 | | 0.00 | | 0 | 0.00 | |
| CLN252 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56787 | | 0.00 | | 0 | 0.00 | |
| CLN253 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56787 | | 0.00 | | 0 | 0.00 | |
| CLN254 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56787 | | 0.00 | | 0 | 0.00 | |
| CLN255 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62889 | | 0.00 | | 0 | 0.00 | |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.75736 | | 0.00 | | 0 | 0.00 | |
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87836 | | 0.00 | | 0 | 0.00 | |
| CLN258 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87836 | | 0.00 | | 0 | 0.00 | |
| CLN259 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87836 | | 0.00 | | 0 | 0.00 | |
| CLN260 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87836 | | 0.00 | | 0 | 0.00 | |
| CLN261 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.75862 | | 0.00 | | 0 | 0.00 | |
| CLN262 | On 26/03/2019 | Spot Bond | 9.55000 | 103.09842 | 9.55000 | 103.07229 | | 0.00 | | 0 | 0.00 | |
| CLN264 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.95535 | | 0.00 | | 0 | 0.00 | |
| CLN268 | On 30/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.02066 | | 0.00 | | 0 | 0.00 | |
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45500 | | 0.00 | | 0 | 0.00 | |
| CLN270 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.29702 | | 0.00 | | 0 | 0.00 | |
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.80290 | | 0.00 | | 0 | 0.00 | |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.80081 | | 0.00 | | 0 | 0.00 | |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.83852 | | 0.00 | | 0 | 0.00 | |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.94763 | | 0.00 | | 0 | 0.00 | |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.03364 | | 0.00 | | 0 | 0.00 | |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04560 | | 0.00 | | 0 | 0.00 | |
| CLN279 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.24451 | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN280 | | On 07/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.76392 | | | 0.00 | 0 | 0.00 |
| CLN281 | | On 21/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66104 | | | 0.00 | 0 | 0.00 |
| CLN282 | | On 27/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49444 | | | 0.00 | 0 | 0.00 |
| CLN283 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35425 | | | 0.00 | 0 | 0.00 |
| CLN284 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40913 | | | 0.00 | 0 | 0.00 |
| CLN285 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40913 | | | 0.00 | 0 | 0.00 |
| CLN286 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40913 | | | 0.00 | 0 | 0.00 |
| CLN287 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40913 | | | 0.00 | 0 | 0.00 |
| CLN288 | | On 10/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62525 | | | 0.00 | 0 | 0.00 |
| CLN289 | | On 30/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36881 | | | 0.00 | 0 | 0.00 |
| CLN290 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54354 | | | 0.00 | 0 | 0.00 |
| CLN291 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28808 | | | 0.00 | 0 | 0.00 |
| CLN292 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.00997 | | | 0.00 | 0 | 0.00 |
| CLN293 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18922 | | | 0.00 | 0 | 0.00 |
| CLN294 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28486 | | | 0.00 | 0 | 0.00 |
| CLN295 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04961 | | | 0.00 | 0 | 0.00 |
| CLN296 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42688 | | | 0.00 | 0 | 0.00 |
| CLN297 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18926 | | | 0.00 | 0 | 0.00 |
| CLN298 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18926 | | | 0.00 | 0 | 0.00 |
| CLN299 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18747 | | | 0.00 | 0 | 0.00 |
| CLN301 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 122.92786 | | | 0.00 | 0 | 0.00 |
| CLN302 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88431 | | | 0.00 | 0 | 0.00 |
| CLN303 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 122.61652 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 122.50632 | | 0.00 | | 0 | 0.00 | |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 122.64550 | | 0.00 | | 0 | 0.00 | |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 120.65931 | | 0.00 | | 0 | 0.00 | |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 121.26754 | | 0.00 | | 0 | 0.00 | |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.27030 | | 0.00 | | 0 | 0.00 | |
| CLN314 | On 14/11/2022 | Spot Bond | 11.09500 | 93.09941 | 11.09500 | 93.07209 | | 0.00 | | 0 | 0.00 | |
| CLN315 | On 20/03/2023 | Spot Bond | 11.61500 | 94.65515 | 11.61500 | 94.62612 | | 0.00 | | 0 | 0.00 | |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.17904 | | 0.00 | | 0 | 0.00 | |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42674 | | 0.00 | | 0 | 0.00 | |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.24067 | | 0.00 | | 0 | 0.00 | |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.58995 | | 0.00 | | 0 | 0.00 | |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.60913 | | 0.00 | | 0 | 0.00 | |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | 101.63155 | 8.80500 | 101.62875 | | 0.00 | | 0 | 0.00 | |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37337 | | 0.00 | | 0 | 0.00 | |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.26465 | | 0.00 | | 0 | 0.00 | |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 118.09986 | | 0.00 | | 0 | 0.00 | |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39102 | | 0.00 | | 0 | 0.00 | |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39818 | | 0.00 | | 0 | 0.00 | |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42578 | | 0.00 | | 0 | 0.00 | |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.44518 | | 0.00 | | 0 | 0.00 | |
| CLN329 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.42833 | | 0.00 | | 0 | 0.00 | |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.42833 | | 0.00 | | 0 | 0.00 | |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.42833 | | 0.00 | | 0 | 0.00 | |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44775 | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN334 | On 19/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39386 | | | 0.00 | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17904 | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 106.81245 | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 106.94492 | | | 0.00 | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51812 | | | 0.00 | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49547 | | | 0.00 | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18009 | | | 0.00 | 0 | 0.00 |
| CLN342 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56949 | | | 0.00 | 0 | 0.00 |
| CLN343 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.46685 | | | 0.00 | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35567 | | | 0.00 | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41247 | | | 0.00 | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.50292 | | | 0.00 | 0 | 0.00 |
| CLN347 | On 10/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17411 | | | 0.00 | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17481 | | | 0.00 | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41920 | | | 0.00 | 0 | 0.00 |
| CLN351 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13655 | | | 0.00 | 0 | 0.00 |
| CLN352 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13655 | | | 0.00 | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82914 | | | 0.00 | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56286 | | | 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 | 100.00000 | | 0.00000 | 101.22259 | | | 0.00 | 0 | 0.00 |
| CLN357 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.18245 | | | 0.00 | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47862 | | | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN359 | On 24/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.57975 | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.33893 | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | | 10.55000 | 100.35754 | | 10.55000 | 103.00571 | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | | 10.27500 | 102.02268 | | 10.27500 | 104.67153 | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.25713 | | | 0.00 | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.60218 | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | | 12.41500 | 103.57966 | | 12.41500 | 106.82920 | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.67018 | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | | 12.44500 | 106.77590 | | 12.44500 | 106.58977 | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | | 10.87500 | 106.08355 | | 10.87500 | 105.91032 | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.67018 | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.56755 | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45427 | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41770 | | | 0.00 | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.02759 | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37337 | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18684 | | | 0.00 | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | | 9.80500 | 102.87011 | | 9.80500 | 102.70613 | | | 0.00 | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23452 | | | 0.00 | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41390 | | | 0.00 | 0 | 0.00 |
| CLN379 | On 20/03/2024 | Spot Bond | | 10.55000 | 101.06730 | | 10.55000 | 103.12088 | | | 0.00 | 0 | 0.00 |
| CLN380 | On 20/09/2024 | Spot Bond | | 11.00000 | 100.40746 | | 11.00000 | 97.32572 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | | 7.01000 | 38.70675 | | 7.01000 | 39.31775 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 152.81714 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| 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 | 8.80500 | | 96.39173 | | 8.80500 | 134.89424 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 8.42000 | | 32.76378 | | 8.42000 | 143.78406 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.42000 | | 33.18004 | | 8.42000 | 144.15207 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.02070 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 90.94392 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.95804 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.95804 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40410 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37700 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.38238 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.38053 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.58995 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34515 | | | 0.00 | 0 | 0.00 |
| CLNF12 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36381 | | | 0.00 | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36142 | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00630 | | | 0.00 | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.84690 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 9.20000 | | 108.95581 | | 9.20000 | 106.59895 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 9.10000 | | 100.49826 | | 9.10000 | 100.47383 | | | 0.00 | 0 | 1,249,033,300.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.41500 | | 111.33980 | | 10.41500 | 111.30893 | | | 0.00 | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 8.55000 | | 103.83660 | | 8.55000 | 103.81285 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 10.00500 | | 106.85319 | | 10.00500 | 106.82484 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| COJG01 | On 09/06/2024 | Spot Bond | 10.05500 | 101.59072 | | 10.05500 | 101.56349 | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 10.40500 | 95.07104 | | 10.40500 | 95.04470 | | | 0.00 | 0 | 1,200,000,000.00 |
| COT02 | On 03/04/2028 | Spot Bond | 11.15000 | 96.06829 | | 11.15000 | 96.03982 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 11.15000 | 89.05436 | | 11.15000 | 89.02796 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96486 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84824 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73017 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.83133 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 11.32500 | 97.94357 | | 11.32500 | 98.37771 | | | 0.00 | 0 | 28,300,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | 11.97819 | | 100.00000 | 11.94917 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33966 | | | 0.00 | 500,000,000 | 500,000,000.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 8.37500 | 97.68102 | | 8.37500 | 97.65925 | | | 0.00 | 0 | 0.00 |
| DENG50 | On 25/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70383 | | | 0.00 | 0 | 0.00 |
| DENG51 | On 03/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57082 | | | 0.00 | 0 | 0.00 |
| DENG52 | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78684 | | | 0.00 | 0 | 0.00 |
| DLT01U | On 28/11/2014 | Spot Bond | 100.00000 | 74.46684 | | 100.00000 | 74.32025 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57885 | | | 0.00 | 0 | 0.00 |
| DLTC03 | On 06/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07445 | | | 0.00 | 0 | 0.00 |
| DLTC04 | On 28/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59748 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.76896 | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49452 | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.56181 | | | 0.00 | 0 | 900,000,000.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06803 | | | 0.00 | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 9.00500 | 100.63507 | | 9.00500 | 100.61086 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| DV21 | On 15/06/2016 | Spot Bond | 7.43000 | 114.37779 | | 7.43000 | 114.35500 | | | 0.00 | 0 | 660,000,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.66000 | 107.39276 | | 8.66000 | 107.36761 | | | 247,127,822,000.00 | 28,536,700 | 3,775,900,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 9.15500 | 108.59343 | | 9.15500 | 108.56657 | | | 72,668,728,000.00 | 7,937,600 | 3,881,000,000.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.25500 | 106.48535 | | 9.25500 | 106.45873 | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.81000 | 106.13970 | | 9.81000 | 106.11163 | | | 0.00 | 0 | 300,000,000.00 |
| DVC003 | On 09/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50198 | | | 0.00 | 0 | 0.00 |
| DVC004 | On 12/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23250 | | | 0.00 | 0 | 0.00 |
| DVC005 | On 23/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23904 | | | 0.00 | 0 | 0.00 |
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13879 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90626 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35923 | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 8.31000 | 130.21136 | | 8.31000 | 130.18207 | | | 0.00 | 0 | 2,000,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51073 | | | 0.00 | 0 | 0.00 |
| EFC01 | On 31/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 0.10000 | 102.90064 | | 0.10000 | 134.33294 | | | 0.00 | 0 | 2,000,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 1.94000 | 123.26418 | | 1.92000 | 123.52717 | | | 194,000,000,000.00 | 100,000,000 | 8,280,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 1.93000 | 110.97725 | | 1.93000 | 110.95500 | | | 1,930,000,000,000.00 | 1,000,000,000 | 1,500,000,000.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.07500 | 110.11982 | | 2.07500 | 110.09722 | | | 0.00 | 0 | 0.00 |
| EL31 | On 02/06/2031 | Spot Bond | 2.10000 | 101.59524 | | 2.10000 | 101.57439 | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.90500 | 107.64292 | | 9.90500 | 107.61418 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| EMM02 | On 11/03/2021 | Spot Bond | 9.75500 | 108.12014 | | 9.75500 | 108.09216 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 10.20000 | 100.85676 | | 10.20000 | 100.82951 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.50000 | 91.61306 | | 10.50000 | 95.22388 | | | 0.00 | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 10.66000 | 102.45898 | | 10.66000 | 102.37486 | | | 0.00 | 0 | 4,666,666,200.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98794 | | | 0.00 | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77910 | | | 0.00 | 0 | 0.00 |
| EPFC08 | On 12/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44720 | | | 0.00 | 0 | 0.00 |
| EPFC09 | On 06/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08964 | | | 0.00 | 0 | 0.00 |
| EPFC10 | On 19/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88092 | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88767 | | | 0.00 | 0 | 0.00 |
| EQ205U | On 10/09/2014 | Spot Bond | 100.00000 | 85.28037 | | 100.00000 | 85.08159 | | | 0.00 | 0 | 0.00 |
| EQ206U | On 15/10/2014 | Spot Bond | 100.00000 | 81.51207 | | 100.00000 | 81.33639 | | | 0.00 | 0 | 0.00 |
| EQ207U | On 14/08/2014 | Spot Bond | 100.00000 | 91.02244 | | 100.00000 | 90.79602 | | | 0.00 | 0 | 0.00 |
| EQ208U | On 11/07/2014 | Spot Bond | 100.00000 | 99.45504 | | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| EQ209U | On 11/06/2015 | Spot Bond | 100.00000 | 58.12617 | | 100.00000 | 57.94469 | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | 130.27655 | | 3.00000 | 130.24664 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 11.61000 | 101.45276 | | 11.61000 | 101.42165 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.39288 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.65021 | | | 0.00 | 300,000,000 | 400,000,000.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35438 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 10.20000 | 97.40711 | | 10.20000 | 97.38064 | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07931 | | | 0.00 | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86323 | | | 0.00 | 0 | 2,000,000.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13758 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04932 | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02274 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15791 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12367 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97457 | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53062 | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94861 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98905 | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94051 | | | 0.00 | 0 | 5,000,000.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97423 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 7.01000 | | 103.55912 | | 7.01000 | 103.53962 | | | 0.00 | 0 | 200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.98000 | | 106.07592 | | 7.98000 | 106.05323 | | | 237,645,198,000.00 | 29,780,100 | 5,529,780,100.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.70500 | | 112.24271 | | 8.70500 | 112.21629 | | | 271,329,627,000.00 | 31,169,400 | 2,814,432,300.00 |
| ES26 | On 02/04/2026 | Spot Bond | 9.01000 | | 93.78398 | | 9.01000 | 93.76139 | | | 654,399,003,000.00 | 72,630,300 | 7,138,901,800.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.65000 | | 83.71699 | | 9.66500 | 83.58460 | | | 224,420,249,460,000.00 | 23,255,984,400 | 15,815,124,000.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.83000 | | 89.12675 | | 9.83000 | 89.10339 | | | 196,600,000,000,000.00 | 20,000,000,000 | 14,466,666,700.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02865 | | | 0.00 | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06248 | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87877 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82921 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24449 | | | 0.00 | 0 | 0.00 |
| FIFC07 | On 28/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74838 | | | 0.00 | 0 | 0.00 |
| FIFC09 | On 08/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98321 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FIFC10 | On 11/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.18764 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | | 12.08596 | | 100.00000 | 12.05669 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | | 11.76174 | | 100.00000 | 11.73324 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39632 | | | 0.00 | 0 | 4,500,000.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41251 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44478 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47689 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 6.85000 | | 103.18321 | | 6.85000 | 103.16410 | | | 0.00 | 0 | 850,000,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.62000 | | 96.43029 | | 9.62000 | 96.40554 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49810 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49803 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.58174 | | | 0.00 | 0 | 20,000,000.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.17044 | | | 0.00 | 400,000,000 | 400,000,000.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.79295 | | | 0.00 | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80658 | | | 0.00 | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | 10.50500 | | 97.60487 | | 10.50500 | 98.52771 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 11.42000 | | 102.55625 | | 11.42000 | 102.52513 | | | 0.00 | 0 | 300,000,000.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.95093 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.09000 | | 130.92948 | | 2.09000 | 131.78073 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.04000 | | 129.97426 | | 2.04000 | 275.44842 | | | 0.00 | 0 | 20,000,000.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.25000 | | 104.21731 | | 2.25000 | 110.75895 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.47000 | | 102.21405 | | 2.47000 | 157.83694 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.28000 | | 118.57018 | | 2.28000 | 212.77308 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.86000 | | 110.48886 | | 7.86000 | 110.46571 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRBZ01 | On 30/11/2020 | Spot Bond | | 7.88600 | 61.54660 | | 7.88600 | 60.87909 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | | 9.47200 | 39.35655 | | 9.47200 | 38.44888 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | | 9.71000 | 38.06775 | | 9.71000 | 37.15044 | | | 0.00 | 0 | 0.00 |
| FRC02U | On 02/03/2015 | Spot Bond | | 100.00000 | 63.87949 | | 100.00000 | 63.75829 | | | 0.00 | 0 | 0.00 |
| FRC03U | On 27/03/2015 | Spot Bond | | 100.00000 | 66.08039 | | 100.00000 | 65.95502 | | | 0.00 | 0 | 200,000,000.00 |
| FRC101 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35185 | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31473 | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31473 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.94400 | | | 0.00 | 0 | 60,000,000.00 |
| FRC108 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.29268 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45258 | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58423 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38965 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42937 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | | 7.47000 | 100.39380 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | | 7.47000 | 100.39380 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC117 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57576 | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42103 | | | 0.00 | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40056 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45702 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC124 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41390 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | 100.31638 | | 6.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC126 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC127 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC128 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44099 | | | 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 | 100.00000 | | 0.00000 | 100.54640 | | | 0.00 | 0 | 0.00 |
| FRC135 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52992 | | | 0.00 | 0 | 0.00 |
| FRC136 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC137 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC138 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC139 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC140 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC141 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC142 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC143 | On 20/09/2017 | Spot Bond | 100.09221 | 14.23261 | | 100.09221 | 14.19811 | | | 0.00 | 0 | 0.00 |
| FRC144 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37432 | | | 0.00 | 0 | 0.00 |
| FRC145 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 110.73266 | | | 0.00 | 0 | 0.00 |
| FRC146 | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45037 | | | 0.00 | 0 | 0.00 |
| FRC147 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50550 | | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC148 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21024 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.92827 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41959 | | | 0.00 | 0 | 0.00 |
| FRC151 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC152 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42446 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38621 | | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39245 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51813 | | | 0.00 | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38531 | | | 0.00 | 0 | 0.00 |
| FRC162 | | On 14/12/2018 | Spot Bond | 13.22500 | 58.03455 | | 13.22500 | 58.01403 | | | 0.00 | 0 | 0.00 |
| FRC163 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36238 | | | 0.00 | 0 | 0.00 |
| FRC166 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36286 | | | 0.00 | 0 | 0.00 |
| FRC167 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54441 | | | 0.00 | 0 | 0.00 |
| FRC168 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38005 | | | 0.00 | 0 | 0.00 |
| FRC169 | | On 31/01/2025 | Spot Bond | 3.49500 | 95.37576 | | 3.49500 | 98.65017 | | | 0.00 | 0 | 0.00 |
| FRC170 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39723 | | | 0.00 | 0 | 0.00 |
| FRC171 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39723 | | | 0.00 | 0 | 0.00 |
| FRC172 | | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.02003 | | | 0.00 | 0 | 0.00 |
| FRC173 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17904 | | | 0.00 | 0 | 0.00 |
| FRC174 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.45062 | | | 0.00 | 0 | 0.00 |
| FRC175 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.35238 | | | 0.00 | 0 | 0.00 |
| FRC176 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37337 | | | 0.00 | 0 | 0.00 |
| FRC177 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36429 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.58517 | | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42912 | | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.16179 | | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.56816 | | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.68344 | | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.49452 | | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.38864 | | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.49405 | | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.35999 | | | | 0.00 | 0 | 0.00 |
| FRC187 | On 07/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.59349 | | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39245 | | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39245 | | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39849 | | | | 0.00 | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.11961 | | | | 0.00 | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.12643 | | | | 0.00 | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44021 | | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.99993 | | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.41532 | | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.98193 | | | | 0.00 | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42423 | | | | 0.00 | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96415 | | | | 0.00 | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96404 | | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.75194 | | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.58384 | | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC202 | | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75194 | | | 0.00 | 0 | 0.00 |
| FRC203 | | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57712 | | | 0.00 | 0 | 0.00 |
| FRC204 | | On 06/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37557 | | | 0.00 | 0 | 0.00 |
| FRC205 | | On 06/05/2017 | Spot Bond | 8.75000 | 100.56408 | | 8.75000 | 101.49284 | | | 0.00 | 0 | 0.00 |
| FRC206 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35881 | | | 0.00 | 0 | 0.00 |
| FRC29 | | On 22/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.78301 | | | 0.00 | 0 | 0.00 |
| FRC37 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42099 | | | 0.00 | 0 | 0.00 |
| FRC40 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41861 | | | 0.00 | 0 | 0.00 |
| FRC46 | | On 10/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62277 | | | 0.00 | 0 | 0.00 |
| FRC61 | | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53389 | | | 0.00 | 0 | 0.00 |
| FRC66 | | On 31/01/2022 | Spot Bond | 3.33000 | 119.46551 | | 3.33000 | 121.26065 | | | 0.00 | 0 | 0.00 |
| FRC67 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42635 | | | 0.00 | 0 | 0.00 |
| FRC68 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43070 | | | 0.00 | 0 | 0.00 |
| FRC69 | | On 31/01/2022 | Spot Bond | 3.31000 | 109.87695 | | 3.31000 | 121.42248 | | | 0.00 | 0 | 0.00 |
| FRC70 | | On 20/09/2014 | Spot Bond | 1.61000 | 99.67903 | | 1.61000 | 126.57569 | | | 0.00 | 0 | 0.00 |
| FRC71 | | On 31/01/2022 | Spot Bond | 3.33000 | 107.04993 | | 3.33000 | 121.26065 | | | 0.00 | 0 | 0.00 |
| FRC72 | | On 31/01/2017 | Spot Bond | 2.59000 | 103.22557 | | 2.59000 | 125.91744 | | | 0.00 | 0 | 0.00 |
| FRC74 | | On 20/09/2016 | Spot Bond | 2.66000 | 104.07051 | | 2.66000 | 131.32777 | | | 0.00 | 0 | 0.00 |
| FRC76 | | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.72855 | | | 0.00 | 0 | 0.00 |
| FRC78 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.43600 | | | 0.00 | 0 | 0.00 |
| FRC79 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64181 | | | 0.00 | 0 | 0.00 |
| FRC82 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65308 | | | 0.00 | 0 | 0.00 |
| FRC83 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37019 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|-------------------|
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42349 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.52948 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49496 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47663 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40342 | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59666 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40294 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.31186 | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.08332 | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.66236 | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38426 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | 9.50246 | 100.00000 | 9.47944 | | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | 22.99630 | 100.00000 | 22.94059 | | | | 0.00 | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | 54.10945 | 100.00000 | 49.32707 | | | 500,000,000,000,000.00 | 5,000,000,000 | 5,000,000,000.00 | |
| FRI15 | On 14/03/2015 | Spot Bond | 4.73000 | 148.22507 | 4.73000 | 148.18427 | | | | 0.00 | 0 | 0.00 |
| FRJ14 | On 20/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.76900 | | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44515 | | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.33194 | | | | 0.00 | 12,000,000,000 | 14,500,000,000.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.44734 | | | | 0.00 | 38,000,000,000 | 19,000,000,000.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.83730 | | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45940 | | | | 0.00 | 4,000,000,000 | 2,000,000,000.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33130 | | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.31658 | | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 2.17300 | 81.86158 | 2.17300 | 97.58905 | | | | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS101 | On 31/01/2038 | Spot Bond | | 2.43500 | 100.58283 | | 2.43500 | 132.60393 | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47358 | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | | 10.38000 | 102.19143 | | 10.38000 | 102.16267 | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | | 10.38000 | 102.19143 | | 10.38000 | 102.16267 | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.79000 | | | 0.00 | 0 | 0.00 |
| FRS106 | On 22/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16287 | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.62835 | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | | 2.57500 | 98.62905 | | 2.57500 | 107.08683 | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | | 2.59000 | 203.19078 | | 2.59000 | 203.41485 | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | | 2.54500 | 107.64760 | | 2.54500 | 107.66101 | | | 0.00 | 0 | 0.00 |
| FRS111 | On 03/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00270 | | | 0.00 | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | | 2.62000 | 202.31616 | | 2.62000 | 202.53619 | | | 0.00 | 0 | 0.00 |
| FRS113 | On 29/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.78539 | | | 0.00 | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | | 2.35000 | 109.50313 | | 2.35000 | 109.72660 | | | 0.00 | 0 | 0.00 |
| FRS115 | On 31/03/2038 | Spot Bond | | 2.63500 | 105.50687 | | 2.63500 | 105.94963 | | | 0.00 | 0 | 0.00 |
| FRS116 | On 26/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18787 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | | 2.55000 | 125.02628 | | 2.55000 | 264.95874 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | | 2.05000 | 129.87502 | | 2.05000 | 275.23803 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | | 2.77000 | 122.96172 | | 2.77000 | 260.58192 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | | 2.46000 | 103.19666 | | 2.46000 | 128.53581 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43837 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | | 1.99000 | 132.70069 | | 1.99000 | 128.61704 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66331 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01928 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32794 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.41500 | | 107.03153 | | 2.41500 | 107.00857 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 18.13582 | | 104.97509 | 18.08994 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 22.10743 | | 101.07593 | 22.05336 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 14.80441 | | 100.44759 | 14.76840 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 20.58273 | | 100.76967 | 20.53253 | | | 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 | 2.11000 | | 115.09775 | | 2.11000 | 115.07408 | | | 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 | | 98.90953 | | 2.21000 | 111.17496 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.48302 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.24000 | | 98.63188 | | 2.24000 | 110.86278 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94269 | | | 0.00 | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.25000 | | 127.90898 | | 2.25000 | 343.44573 | | | 0.00 | 0 | 0.00 |
| FRS93 | On 11/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30631 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23225 | | | 0.00 | 0 | 0.00 |
| FRS95 | On 11/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17358 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87483 | | | 0.00 | 0 | 0.00 |
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76502 | | | 0.00 | 0 | 0.00 |
| FRS99 | On 09/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98017 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | 5.84000 | | 103.35700 | | 5.84000 | 103.34060 | | | 0.00 | 0 | 2,030,000,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 6.82000 | | 104.03020 | | 6.82000 | 104.01124 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.73000 | | 103.03741 | | 7.73000 | 103.01618 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| FRX17 | On 15/09/2017 | Spot Bond | 8.10000 | 103.76306 | 8.10000 | 103.74067 | | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.33000 | 109.33215 | 8.33000 | 109.30778 | | | | 51,229,500,000,000.00 | 6,150,000,000 | 3,075,000,000.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.84000 | 101.99536 | 8.84000 | 101.97140 | | | | 43,316,000,000.00 | 4,900,000 | 802,400,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 9.01500 | 101.10045 | 9.01500 | 101.07610 | | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.59500 | 92.06449 | 9.59500 | 92.04104 | | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 9.77000 | 107.15327 | 9.77000 | 107.12535 | | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 10.08000 | 97.67075 | 10.08000 | 98.48865 | | | | 0.00 | 0 | 500,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.33000 | 97.07165 | 10.33000 | 97.04465 | | | | 0.00 | 0 | 10,000,000.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.47000 | 79.28464 | 10.47000 | 79.26254 | | | | 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 | 100.00000 | 0.00000 | 100.31679 | | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.32898 | | | | 0.00 | 0 | 5,000,000.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33384 | | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34594 | | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.36535 | | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37989 | | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44280 | | | | 0.00 | 0 | 0.00 |
| FS2A1 | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.82830 | | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87227 | | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.91210 | | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.92145 | | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.94801 | | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.98790 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02113 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16722 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19172 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50865 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 9.45000 | | 102.36236 | | 9.45000 | 102.33653 | | | 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 | | 100.00000 | | 0.00000 | 101.04767 | | | 0.00 | 0 | 0.00 |
| GRB95 | On 28/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.67416 | | | 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 | | 100.00000 | | 0.00000 | 101.38704 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.41725 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47565 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.54813 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.64876 | | | 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 | | 100.00000 | | 0.00000 | 100.58405 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.86880 | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86866 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.72139 | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.85513 | | | 0.00 | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53848 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.01320 | | | 0.00 | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27325 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| GRX01U | On 30/06/2032 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GSIS02 | On 24/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77011 | | | 0.00 | 0 | 0.00 |
| GSIS03 | On 26/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.21309 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32190 | | | 0.00 | 0 | 7,000,000,000.00 |
| HCH01 | On 25/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.81395 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24866 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49727 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32639 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34535 | | | 0.00 | 0 | 0.00 |
| HILC12 | On 28/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.21542 | | | 0.00 | 0 | 0.00 |
| HILC13 | On 07/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00023 | | | 0.00 | 0 | 0.00 |
| HM1B5U | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2046 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.57281 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 8.22543 | | 102.44476 | | 8.22543 | 99.58627 | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.64647 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 8.57802 | | 102.51884 | | 8.57802 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.74116 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| HMS1D5 | On 19/07/2015 | Spot Bond | 9.02812 | 102.61726 | | 9.02812 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.85688 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.82143 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85082 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84505 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30153 | | | 0.00 | 0 | 5,500,000.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 9.89000 | 103.85924 | | 9.89000 | 103.83155 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 8.40000 | 110.58267 | | 8.40000 | 110.55754 | | | 121,800,000,000.00 | 14,500,000 | 4,209,600,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 1.84000 | 131.97834 | | 1.84000 | 279.69710 | | | 13,800,000,000.00 | 7,500,000 | 19,707,500,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 1.85000 | 134.90434 | | 1.85000 | 285.89798 | | | 0.00 | 0 | 10,000,000,000.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 9.62500 | 100.74612 | | 9.62500 | 100.71996 | | | 32,725,000,000.00 | 3,400,000 | 5,054,466,600.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 9.65500 | 100.43219 | | 9.65500 | 100.40604 | | | 0.00 | 0 | 6,000,000,000.00 |
| HWF01U | On 26/03/2015 | Spot Bond | 100.00000 | 52.84012 | | 100.00000 | 52.71211 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | 100.00000 | 13.71798 | | 100.00000 | 13.68475 | | | 0.00 | 0 | 0.00 |
| HWF03U | On 09/10/2014 | Spot Bond | 100.00000 | 81.42402 | | 100.00000 | 99.63503 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | 100.00000 | 36.79654 | | 100.00000 | 44.38869 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | 100.00000 | 18.78270 | | 100.00000 | 21.87666 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | 15.15229 | | 100.00000 | 15.11559 | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | 100.00000 | 56.07596 | | 100.00000 | 55.94011 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.60500 | 117.70929 | | 1.60000 | 117.74223 | | | 19,168,332,030,000.00 | 11,942,886,000 | 73,259,476,600.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.82000 | 122.76343 | | 1.81500 | 122.85157 | | | 110,083,659,686,000.00 | 60,485,527,300 | 91,006,827,300.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| I2046 | On 31/03/2046 | Spot Bond | 1.91000 | 121.50723 | | 1.91000 | 121.48292 | | | 11,381,073,643,000.00 | 5,958,677,300 | 51,576,000,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | 1.98500 | 127.35238 | | 1.98500 | 127.32667 | | | 163,124,768,132,500.00 | 82,178,724,500 | 63,609,424,500.00 |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.30000 | | | 0.00 | 0 | 25,000,000.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 7.75000 | 105.00672 | | 7.75000 | 104.98503 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11715 | | | 0.00 | 6,600,000,000 | 3,300,000,000.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24303 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 8.25000 | 104.92005 | | 8.25000 | 104.89700 | | | 0.00 | 0 | 200,000,000.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 8.35000 | 108.23648 | | 8.35000 | 108.21242 | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94739 | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 4.58000 | 118.97137 | | 4.58000 | 118.93889 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 8.07000 | 103.58816 | | 8.07000 | 103.56552 | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18872 | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25843 | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.43000 | 102.52974 | | 1.43000 | 129.54527 | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.06000 | 106.01524 | | 2.06000 | 132.04791 | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48373 | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34286 | | | 0.00 | 0 | 10,000,000.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.47000 | 103.25167 | | 8.47000 | 103.22827 | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89665 | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.00912 | | | 0.00 | 0 | 10,000,000.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34401 | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 9.05000 | 96.60780 | | 9.05000 | 96.58444 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.50000 | 90.39221 | | 9.50000 | 90.36904 | | | 42,750,000,000.00 | 4,500,000 | 4,500,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.70145 | | 0.00 | | 0 | 2,000,000,000.00 | |
| IBL49 | On 02/04/2018 | Spot Bond | 8.55000 | 98.13130 | 8.55000 | 98.10885 | | 0.00 | | 0 | 0.00 | |
| IBL50 | On 02/08/2020 | Spot Bond | 9.55000 | 101.92282 | 9.55000 | 101.87178 | | 0.00 | | 0 | 0.00 | |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.27499 | | 0.00 | | 0 | 0.00 | |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.31266 | | 0.00 | | 0 | 0.00 | |
| IBL54 | On 31/07/2016 | Spot Bond | 8.01000 | 101.75895 | 8.01000 | 101.73687 | | 0.00 | | 0 | 0.00 | |
| IBL55 | On 31/07/2018 | Spot Bond | 8.83000 | 101.13971 | 8.83000 | 101.11557 | | 0.00 | | 0 | 0.00 | |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.45362 | | 0.00 | | 0 | 0.00 | |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.03033 | | 0.00 | | 0 | 0.00 | |
| IBL58 | On 13/02/2017 | Spot Bond | 8.12000 | 104.34278 | 8.12000 | 104.31985 | | 0.00 | | 0 | 0.00 | |
| IBL59 | On 17/02/2019 | Spot Bond | 8.79000 | 105.15958 | 8.79000 | 105.13459 | | 0.00 | | 0 | 0.00 | |
| IBL60 | On 17/02/2024 | Spot Bond | 9.90500 | 106.13939 | 9.90500 | 106.11105 | | 0.00 | | 0 | 0.00 | |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15159 | | 0.00 | | 0 | 0.00 | |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.38835 | | 0.00 | | 0 | 0.00 | |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00454 | 100.00000 | 0.00453 | | 0.00 | | 0 | 0.00 | |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.41474 | | 0.00 | | 0 | 0.00 | |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.47792 | | 0.00 | | 0 | 0.00 | |
| IDCG03 | On 22/10/2020 | Spot Bond | 9.15500 | 97.92327 | 9.15500 | 97.89932 | | 0.00 | | 0 | 0.00 | |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 101.09895 | 5.00000 | 101.08531 | | 0.00 | | 0 | 0.00 | |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 101.09895 | 5.00000 | 101.08531 | | 0.00 | | 0 | 0.00 | |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 102.19282 | 5.00000 | 102.17888 | | 0.00 | | 0 | 0.00 | |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 101.09895 | 5.00000 | 101.08531 | | 0.00 | | 0 | 0.00 | |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 101.26715 | 4.00000 | 101.25625 | | 0.00 | | 0 | 0.00 | |
| IDW001 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.81189 | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|---------------|
| IDW002 | On 30/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77016 | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20219 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | | 108.54054 | | 9.20000 | 108.51386 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.17595 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.17595 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13764 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | | 7.74911 | | 100.00000 | 7.73034 | | | 0.00 | 0 | 0.00 |
| IN01Q | On 23/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39137 | | | 0.00 | 0 | 0.00 |
| IN02Q | On 05/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15625 | | | 0.00 | 0 | 0.00 |
| IN03Q | On 12/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.03128 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 9.75000 | | 102.23051 | | 9.75000 | 102.20407 | | | 0.00 | 0 | 0.00 |
| IN04Q | On 26/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77603 | | | 0.00 | 0 | 0.00 |
| IN06H | On 10/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47177 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98714 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | | 9.79201 | | 100.00000 | 9.76829 | | | 0.00 | 0 | 0.00 |
| IN249U | On 10/07/2014 | Spot Bond | 100.00000 | | 99.72678 | | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | 100.00000 | | 54.10945 | | 100.00000 | 49.32707 | | 500,000,000,000,000.00 | 5,000,000,000 | 5,000,000,000.00 | |
| IN255U | On 11/09/2014 | Spot Bond | 100.00000 | | 85.08159 | | 100.00000 | 84.88372 | | | 0.00 | 0 | 0.00 |
| IN428U | On 08/07/2014 | Spot Bond | 100.00000 | | 81.18841 | | 100.00000 | 81.18840 | | | 0.00 | 0 | 0.00 |
| IN429U | On 15/07/2014 | Spot Bond | 100.00000 | | 99.84423 | | 100.00000 | 99.57583 | | | 0.00 | 0 | 0.00 |
| IN430U | On 22/07/2014 | Spot Bond | 100.00000 | | 98.00323 | | 100.00000 | 97.74464 | | | 0.00 | 0 | 0.00 |
| IN431U | On 29/07/2014 | Spot Bond | 100.00000 | | 96.22135 | | 100.00000 | 95.97207 | | | 0.00 | 0 | 0.00 |
| IN432U | On 05/08/2014 | Spot Bond | 100.00000 | | 94.50311 | | 100.00000 | 94.26264 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN433U | On 12/08/2014 | Spot Bond | 100.00000 | | 97.56097 | 100.00000 | 96.77420 | | | | 0.00 | 0 | 0.00 |
| IN434U | On 19/08/2014 | Spot Bond | 100.00000 | | 93.69231 | 100.00000 | 92.97710 | | | | 0.00 | 0 | 0.00 |
| IN435U | On 26/08/2014 | Spot Bond | 100.00000 | | 88.90511 | 100.00000 | 88.26087 | | | | 0.00 | 0 | 0.00 |
| IN436U | On 02/09/2014 | Spot Bond | 100.00000 | | 85.04054 | 100.00000 | 84.46980 | | | | 0.00 | 0 | 0.00 |
| IN437U | On 09/09/2014 | Spot Bond | 100.00000 | | 81.20000 | 100.00000 | 99.14530 | | | | 0.00 | 0 | 0.00 |
| IN441U | On 07/10/2014 | Spot Bond | 100.00000 | | 84.87528 | 100.00000 | 84.39846 | | | | 0.00 | 0 | 0.00 |
| INA428 | On 08/07/2014 | Spot Bond | 5.92500 | | 97.12274 | 5.92500 | 99.91890 | | | | 0.00 | 0 | 0.00 |
| INA430 | On 22/07/2014 | Spot Bond | 5.92500 | | 99.78942 | 5.92500 | 99.69252 | | | | 0.00 | 0 | 0.00 |
| INA432 | On 05/08/2014 | Spot Bond | 6.02500 | | 99.55629 | 6.02500 | 99.45823 | | | | 0.00 | 0 | 0.00 |
| INA433 | On 12/08/2014 | Spot Bond | 6.02500 | | 99.44190 | 6.02500 | 99.34406 | | | | 0.00 | 0 | 0.00 |
| INA435 | On 26/08/2014 | Spot Bond | 6.02500 | | 99.21390 | 6.02500 | 99.11651 | | | | 0.00 | 0 | 0.00 |
| INA437 | On 09/09/2014 | Spot Bond | 6.12500 | | 98.97030 | 6.12500 | 98.87178 | | | | 0.00 | 0 | 0.00 |
| INA441 | On 07/10/2014 | Spot Bond | 6.12500 | | 98.51220 | 6.12500 | 98.41458 | | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.19774 | | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 11.25536 | | 101.55312 | 11.25536 | 101.01868 | | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 11.25536 | | 99.87807 | 11.25536 | 100.00545 | | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.34261 | | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.78534 | | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.33613 | | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | | 101.70973 | 6.50000 | 101.69195 | | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.40913 | | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.15384 | | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 89.67360 | | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.40120 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING211 | On 12/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88834 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32824 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.79704 | | | 0.00 | 0 | 0.00 |
| ING235 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30150 | | | 0.00 | 0 | 0.00 |
| ING236 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29911 | | | 0.00 | 0 | 0.00 |
| ING239 | On 15/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40074 | | | 0.00 | 0 | 0.00 |
| ING241 | On 03/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10015 | | | 0.00 | 0 | 0.00 |
| ING242 | On 10/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98141 | | | 0.00 | 0 | 0.00 |
| ING243 | On 18/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87256 | | | 0.00 | 0 | 0.00 |
| ING244 | On 18/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.86237 | | | 0.00 | 0 | 0.00 |
| ING245 | On 28/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68973 | | | 0.00 | 0 | 0.00 |
| ING247 | On 17/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.83432 | | | 0.00 | 0 | 0.00 |
| ING251 | On 12/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89614 | | | 0.00 | 0 | 0.00 |
| ING254 | On 28/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74137 | | | 0.00 | 0 | 0.00 |
| ING257 | On 22/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23033 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20848 | | | 0.00 | 0 | 0.00 |
| INGR02 | On 28/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70050 | | | 0.00 | 0 | 0.00 |
| INGR04 | On 08/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17822 | | | 0.00 | 0 | 0.00 |
| INGR05 | On 07/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.89090 | | | 0.00 | 0 | 0.00 |
| IP270U | On 10/07/2014 | Spot Bond | | 100.00000 | 99.72678 | | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| IPC02U | On 04/07/2014 | Spot Bond | | 100.00000 | 66.66670 | | 100.00000 | 66.66670 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18354 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88603 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| IPF03 | On 13/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88442 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 8.76000 | | 102.16458 | | 8.76000 | 102.14065 | | | 0.00 | 0 | 0.00 |
| IPF07 | On 01/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13796 | | | 0.00 | 0 | 0.00 |
| IPF08 | On 01/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14139 | | | 0.00 | 0 | 0.00 |
| IPF09 | On 01/07/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14371 | | | 0.00 | 0 | 0.00 |
| IPFC01 | On 15/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38542 | | | 0.00 | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | 9.70500 | | 99.60048 | | 9.70500 | 99.57484 | | | 0.00 | 0 | 1,000,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46020 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 8.95000 | | 104.98931 | | 8.95000 | 104.96433 | | | 76,970,000,000.00 | 8,600,000 | 22,200,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01867 | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.96087 | | | 0.00 | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30281 | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06466 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34910 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 8.93000 | | 101.92570 | | 8.93000 | 101.90137 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.20732 | | | 0.00 | 0 | 10,000,000.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74665 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.15000 | | 98.53419 | | 3.15000 | 122.72619 | | | 0.00 | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.65000 | | 138.15587 | | 3.65000 | 138.12176 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13546 | | | 0.00 | 0 | 10,000,000.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93556 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.89216 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58845 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24818 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|---------------|
| IV030 | On 31/01/2025 | Spot Bond | | 3.60000 | 96.87773 | | 3.60000 | 97.69956 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | | 3.60000 | 96.79696 | | 3.60000 | 103.40278 | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64416 | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31832 | | | 0.00 | 0 | 0.00 |
| IV04Q | On 10/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47177 | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | | 10.67000 | 111.96427 | | 10.67000 | 111.93265 | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.80152 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | | 3.65000 | 138.15587 | | 3.65000 | 138.12176 | | | 0.00 | 0 | 0.00 |
| IV428U | On 10/07/2014 | Spot Bond | | 100.00000 | 99.72678 | | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| IV429U | On 17/07/2014 | Spot Bond | | 100.00000 | 99.31694 | | 100.00000 | 99.05139 | | | 0.00 | 0 | 0.00 |
| IV430U | On 24/07/2014 | Spot Bond | | 100.00000 | 97.48742 | | 100.00000 | 97.23155 | | | 0.00 | 0 | 0.00 |
| IV432U | On 07/08/2014 | Spot Bond | | 100.00000 | 94.02340 | | 100.00000 | 93.78536 | | 200,000,000,000,000.00 | 2,000,000,000 | 1,000,000,000.00 | |
| IV433U | On 14/08/2014 | Spot Bond | | 100.00000 | 97.44000 | | 100.00000 | 96.66667 | | | 0.00 | 0 | 0.00 |
| IV436U | On 04/09/2014 | Spot Bond | | 100.00000 | 83.90666 | | 100.00000 | 83.35099 | | | 0.00 | 0 | 0.00 |
| IV440U | On 02/10/2014 | Spot Bond | | 100.00000 | 83.33333 | | 100.00000 | 82.75862 | | | 0.00 | 0 | 0.00 |
| IVA01A | On 28/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75116 | | | 0.00 | 0 | 0.00 |
| IVA02A | On 17/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46061 | | | 0.00 | 0 | 0.00 |
| IVA03A | On 17/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.86764 | | | 0.00 | 0 | 0.00 |
| IVA428 | On 10/07/2014 | Spot Bond | | 5.92500 | 99.98377 | | 5.92500 | 99.88650 | | | 0.00 | 0 | 0.00 |
| IVA429 | On 17/07/2014 | Spot Bond | | 5.92500 | 99.87031 | | 5.92500 | 99.77326 | | | 0.00 | 0 | 0.00 |
| IVA432 | On 07/08/2014 | Spot Bond | | 6.02500 | 99.52358 | | 6.02500 | 99.42558 | | | 0.00 | 0 | 0.00 |
| IVA436 | On 04/09/2014 | Spot Bond | | 6.12500 | 99.05256 | | 6.12500 | 98.95387 | | | 0.00 | 0 | 0.00 |
| IVA437 | On 11/09/2014 | Spot Bond | | 6.12500 | 98.93744 | | 6.12500 | 98.83898 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVA441 | On 09/10/2014 | Spot Bond | 6.12500 | 98.47964 | | 6.12500 | 98.38209 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21727 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.12330 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77190 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07023 | | | 0.00 | 0 | 0.00 |
| IVC012 | On 09/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03891 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90821 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00493 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71555 | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88613 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88533 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88372 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89096 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56229 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40924 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38193 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05229 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78498 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77682 | | | 0.00 | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02394 | | | 0.00 | 0 | 0.00 |
| IVC028 | On 09/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98346 | | | 0.00 | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46003 | | | 0.00 | 0 | 0.00 |
| IVC030 | On 29/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25649 | | | 0.00 | 0 | 0.00 |
| IVC031 | On 18/08/2014 | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC032 | On 19/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35373 | | | 0.00 | 0 | 0.00 |
| IVC033 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16235 | | | 0.00 | 0 | 0.00 |
| IVC034 | On 30/06/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16664 | | | 0.00 | 0 | 0.00 |
| IVC035 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16663 | | | 0.00 | 0 | 0.00 |
| IVF57U | On 12/02/2015 | Spot Bond | | 100.00000 | 62.36039 | | 100.00000 | 62.20931 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.22196 | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | | 100.00000 | 65.73275 | | 100.00000 | 65.57176 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35682 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | | 100.00000 | 23.61810 | | 100.00000 | 23.56089 | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85757 | | | 0.00 | 0 | 0.00 |
| JDG07U | On 14/11/2014 | Spot Bond | | 100.00000 | 91.08911 | | 100.00000 | 90.86420 | | | 0.00 | 0 | 0.00 |
| JDG08U | On 28/11/2014 | Spot Bond | | 100.00000 | 89.40111 | | 100.00000 | 89.18774 | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | | 100.00000 | 64.55252 | | 100.00000 | 64.39442 | | | 0.00 | 0 | 0.00 |
| JDG10U | On 29/01/2015 | Spot Bond | | 100.00000 | 72.61991 | | 100.00000 | 72.48213 | | | 0.00 | 0 | 0.00 |
| JDG11U | On 04/02/2015 | Spot Bond | | 100.00000 | 63.91155 | | 100.00000 | 63.75672 | | | 0.00 | 0 | 0.00 |
| JDG12U | On 18/03/2015 | Spot Bond | | 100.00000 | 57.53411 | | 100.00000 | 57.39474 | | | 0.00 | 0 | 0.00 |
| KAP001 | On 13/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51420 | | | 0.00 | 0 | 0.00 |
| KAP002 | On 13/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53378 | | | 0.00 | 0 | 0.00 |
| KAP003 | On 06/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27305 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2014 | Spot Bond | | 100.00000 | 92.61745 | | 100.00000 | 92.30769 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.94009 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66653 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | | 8.80000 | 138.96759 | | 8.80000 | 138.93507 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65208 | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37979 | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82382 | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80330 | | | 0.00 | 1,000,000,000 | 1,000,000,000.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39350 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 9.05000 | 99.42443 | | 9.05000 | 99.40013 | | | 95,930,000,000.00 | 10,600,000 | 1,376,600,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 9.20000 | 71.46598 | | 9.20000 | 97.14115 | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.65000 | 101.45643 | | 9.65000 | 101.43002 | | | 30,880,000,000.00 | 3,200,000 | 503,200,000.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73277 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 10.75000 | 100.67851 | | 10.75000 | 100.64971 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79977 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98849 | | | 0.00 | 0 | 5,000,000.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05441 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13341 | | | 0.00 | 0 | 0.00 |
| MAQ041 | On 09/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51675 | | | 0.00 | 0 | 0.00 |
| MAQ051 | On 09/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.38516 | | | 0.00 | 0 | 0.00 |
| MAQ052 | On 25/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.72631 | | | 0.00 | 0 | 0.00 |
| MAQ053 | On 22/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.27091 | | | 0.00 | 0 | 0.00 |
| MAQ055 | On 08/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.99282 | | | 0.00 | 0 | 0.00 |
| MAQ08U | On 11/12/2014 | Spot Bond | 100.00000 | 70.19231 | | 100.00000 | 70.05758 | | | 0.00 | 0 | 0.00 |
| MAQ09U | On 14/11/2014 | Spot Bond | 100.00000 | 91.08911 | | 100.00000 | 90.86420 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.26689 | | | 0.00 | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.25140 | | | 0.00 | 0 | 0.00 |
| MAQ12U | On 12/12/2014 | Spot Bond | 100.00000 | 84.98845 | | 100.00000 | 84.79263 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MAQ21U | On 29/07/2014 | Spot Bond | 100.00000 | | 94.80519 | 100.00000 | 94.55959 | | | | 0.00 | 0 | 0.00 |
| MAQ25U | On 09/07/2014 | Spot Bond | 100.00000 | | 66.66667 | 100.00000 | 99.72678 | | | | 0.00 | 0 | 0.00 |
| MAQ26U | On 24/07/2014 | Spot Bond | 100.00000 | | 96.05263 | 100.00000 | 95.80052 | | | | 0.00 | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.75579 | | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.10337 | | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.08100 | | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68374 | | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.12851 | | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.43918 | | | | 0.00 | 0 | 0.00 |
| MBF034 | On 10/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.47839 | | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.79607 | | | | 0.00 | 0 | 2,045,000,000.00 |
| MBF036 | On 11/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.96936 | | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.13075 | | | | 0.00 | 0 | 3,210,000,000.00 |
| MBF038 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.88661 | | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.84244 | | | | 0.00 | 400,000,000 | 1,400,000,000.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | | 85.48009 | 100.00000 | 85.28037 | | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | | 62.70018 | 100.00000 | 62.54829 | | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | | 21.85431 | 100.00000 | 21.80137 | | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | | 53.35526 | 100.00000 | 53.22601 | | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 8.97000 | | 102.29686 | 8.97000 | 102.27233 | | | | 0.00 | 0 | 130,600,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | 8.86000 | | 102.21607 | 8.86000 | 102.19186 | | | | 0.00 | 0 | 0.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.53432 | | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.49723 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| MCB6M | On 13/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89411 | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.70778 | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.71996 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.78081 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01988 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02077 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 8.28500 | | 102.82008 | | 8.28500 | 102.79728 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 9.04000 | | 101.18654 | | 9.04000 | 101.16223 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.83000 | | 101.04490 | | 9.83000 | 101.01855 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | 6.50500 | | 101.74195 | | 6.50500 | 101.72433 | | | 1,756,350,000,000.00 | 270,000,000 | 270,000,000.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33138 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34353 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 9.85000 | | 102.13629 | | 9.85000 | 102.10929 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.76500 | | 103.47737 | | 7.76500 | 103.45595 | | | 27,177,500,000.00 | 3,500,000 | 4,990,900,000.00 |
| MIIL01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.79668 | | | 0.00 | 0 | 0.00 |
| MIIL02 | On 31/05/2017 | Spot Bond | 9.21000 | | 99.86121 | | 9.21000 | 99.83664 | | | 0.00 | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41500 | | | 0.00 | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.70500 | | 105.57415 | | 9.70500 | 104.80456 | | | 0.00 | 0 | 700,000,000.00 |
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | | 14.39984 | | 100.00000 | 14.36495 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76494 | | | 0.00 | 0 | 1,840,000,000.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.91000 | | 99.82533 | | 8.91000 | 99.80156 | | | 44,550,000,000.00 | 5,000,000 | 71,200,000.00 |
| MTN02 | On 13/07/2014 | Spot Bond | 5.99000 | | 99.93440 | | 5.99000 | 99.91801 | | | 0.00 | 0 | 300,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 7.85000 | | 101.33927 | | 7.85000 | 101.31772 | | | 0.00 | 0 | 100,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 8.85000 | | 103.21024 | | 8.85000 | 103.18554 | | | 70,800,000,000.00 | 8,000,000 | 512,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| N4A211 | | On 14/08/2020 | Spot Bond | | 100.89771 | 6.75015 | 100.89771 | 6.73367 | | | 0.00 | 0 | 0.00 |
| N4A302 | | On 14/08/2020 | Spot Bond | | 100.61875 | 6.83902 | 100.61875 | 6.82235 | | | 0.00 | 0 | 0.00 |
| N4A305 | | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A308 | | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A311 | | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A405 | | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A408 | | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.04946 | | | 0.00 | 0 | 0.00 |
| N4A411 | | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.06438 | | | 0.00 | 0 | 0.00 |
| N4A502 | | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.07169 | | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.16161 | | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.26622 | | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | | 100.00000 | 0.43275 | 100.00000 | 0.43170 | | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | | 100.00000 | 0.43275 | 100.00000 | 0.43170 | | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | | 9.27000 | 95.33794 | 9.27000 | 95.31446 | | | 0.00 | 0 | 0.00 |
| NBK10A | | On 25/07/2016 | Spot Bond | | 7.70000 | 101.67600 | 7.70000 | 101.65478 | | | 0.00 | 0 | 0.00 |
| NBK11A | | On 28/11/2020 | Spot Bond | | 9.37000 | 98.87374 | 9.37000 | 98.84914 | | | 0.00 | 0 | 0.00 |
| NBK11B | | On 27/10/2014 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.49241 | | | 0.00 | 0 | 200,000,000.00 |
| NBK12A | | On 19/03/2021 | Spot Bond | | 9.15500 | 103.93777 | 9.15500 | 103.91249 | | | 0.00 | 0 | 0.00 |
| NBK12B | | On 20/02/2015 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.97524 | | | 0.00 | 0 | 0.00 |
| NBK13A | | On 19/03/2024 | Spot Bond | | 9.60500 | 103.71142 | 9.60500 | 103.68500 | | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 102.23611 | | | 0.00 | 0 | 0.00 |
| NBK14A | | On 26/06/2021 | Spot Bond | | 9.35500 | 99.99755 | 9.35500 | 99.87204 | | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.05491 | | | 0.00 | 1,000,000,000 | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.28708 | | | 0.00 | 0 | 0.00 |
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.62285 | | | 0.00 | 5,000,000,000 | 2,500,000,000.00 |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.90052 | | | 0.00 | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31832 | | | 0.00 | 0 | 0.00 |
| NBK19B | On 26/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.21773 | | | 0.00 | 0 | 0.00 |
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.23069 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.45000 | | 106.75727 | | 7.45000 | 106.73605 | | | 0.00 | 0 | 690,100,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.98474 | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.87000 | | 114.01754 | | 8.87000 | 113.99065 | | | 44,350,000,000.00 | 5,000,000 | 441,800,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.97500 | | 34.19756 | | 10.97500 | 34.18780 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.65000 | | 103.62668 | | 7.65000 | 103.60543 | | | 118,575,000,000.00 | 15,500,000 | 950,000,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.97134 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.67783 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 8.00000 | | 104.85459 | | 8.00000 | 104.83225 | | | 44,000,000,000.00 | 5,500,000 | 682,500,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.28784 | | | 0.00 | 6,600,000,000 | 3,300,000,000.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On 17/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.66040 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20687 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02002 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85778 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.75458 | | | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN61 | On 30/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 90.57577 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71516 | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51115 | | | 0.00 | 0 | 0.00 |
| NCLN65 | On 25/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.64241 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43784 | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.87396 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 86.83462 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39845 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13744 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35928 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.33987 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98035 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32795 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32215 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32191 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31448 | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37337 | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | | 10.14500 | 103.49616 | | 10.14500 | 106.17312 | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37098 | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | | 10.18000 | 102.23989 | | 10.18000 | 104.93022 | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37337 | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.33414 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33440 | | | 0.00 | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | 100.00000 | 8.06470 | | 100.00000 | 0.01359 | | 3,000,000,000,000,000.00 | 30,000,000,000 | 30,000,000,000.00 | |
| NED11 | On 17/09/2015 | Spot Bond | 8.70000 | 105.27727 | | 8.70000 | 105.25290 | | | 0.00 | 0 | 0.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.71916 | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92365 | | | 0.00 | 0 | 0.00 |
| NED15 | On 08/04/2024 | Spot Bond | 10.25000 | 101.46696 | | 10.25000 | 103.91988 | | | 0.00 | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01584 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 12.30000 | 111.07854 | | 12.30000 | 111.04251 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 111.23733 | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86354 | | | 0.00 | 600,000,000 | 610,000,000.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.06000 | 166.51572 | | 2.06000 | 166.48172 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 8.90000 | 106.34815 | | 8.90000 | 106.32257 | | | 0.00 | 0 | 0.00 |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49436 | | | 0.00 | 0 | 0.00 |
| NPL09 | On 10/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47365 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 9.53000 | 105.25605 | | 9.53000 | 105.35925 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90930 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08430 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85826 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89021 | | | 0.00 | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87106 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.73000 | 105.26142 | | 9.73000 | 106.28768 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89027 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90935 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89659 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.93000 | | 105.26692 | | 9.93000 | 105.36605 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.93495 | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.92211 | | | 0.00 | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.92850 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16407 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08646 | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94763 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 8.73000 | | 113.90363 | | 8.73000 | 113.87704 | | | 0.00 | 0 | 500,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 9.10500 | | 120.35751 | | 9.10500 | 120.32838 | | | 0.00 | 0 | 785,800,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 1.95500 | | 172.95644 | | 1.95500 | 172.92161 | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.52000 | | 122.43901 | | 9.52000 | 122.40791 | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46377 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35034 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.05937 | | | 0.00 | 0 | 4,000,000.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30294 | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81214 | | | 0.00 | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84060 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.95378 | | | 0.00 | 0 | 5,000,000.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.19163 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | | 17.30174 | | 100.00000 | 17.25982 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | | 44.98184 | | 100.00000 | 44.87168 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 6.98000 | | 104.13341 | | 6.98000 | 104.11389 | | | 16,752,000,000.00 | 2,400,000 | 3,949,386,500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|---------------|
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | | 15.90544 | | 100.00000 | 15.86691 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.55000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | | 55.79153 | | 100.00000 | 55.65637 | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11631 | | | 0.00 | 0 | 0.00 |
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38398 | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66556 | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58680 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65363 | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52943 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31417 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35235 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36953 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40770 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.57180 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.60996 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.49156 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | 6.75000 | | 105.42425 | | 6.75000 | 105.40500 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 6.36000 | | 98.82900 | | 6.36000 | 98.81198 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 8.22000 | | 39.75523 | | 8.22000 | 39.74648 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | 6.73000 | | 111.81694 | | 6.75000 | 111.77306 | | 299,788,525,692,000.00 | 44,545,100,400 | 75,842,500,400.00 | |
| R158 | On 15/09/2015 | Spot Bond | 6.75000 | | 111.79322 | | 6.75000 | 111.77306 | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | 6.65000 | | 92.54210 | | 6.65000 | 92.52565 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.75000 | | 117.73043 | | 6.75000 | 117.70919 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | 6.58000 | | 86.81034 | | 6.58000 | 86.79507 | | | 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 |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R186 | On 21/12/2026 | Spot Bond | 8.38000 | 116.70202 | 8.40000 | 116.50629 | | | | | 6,938,148,262,438,000.00 | 27,941,320,100 | 49,580,829,900.00 |
| R187P | On 21/12/2026 | Spot Bond | 8.14000 | 37.03099 | 8.14000 | 37.02292 | | | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 8.06000 | 34.54662 | 8.06000 | 34.53916 | | | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.55000 | 286.05183 | 1.55000 | 285.99738 | | | | | 41,006,213,945,000.00 | 26,455,621,900 | 22,718,562,200.00 |
| R201 | On 21/12/2014 | Spot Bond | 5.97000 | 101.63219 | 5.99000 | 101.60700 | | | | | 0.00 | 0 | 63,350,220,000.00 |
| R202 | On 07/12/2033 | Spot Bond | 1.79000 | 228.70402 | 1.79000 | 228.65897 | | | | | 173,917,878,719,000.00 | 97,160,826,100 | 46,370,081,000.00 |
| R2023 | On 28/02/2023 | Spot Bond | 8.19000 | 100.05480 | 8.20500 | 99.94291 | | | | | 2,009,862,134,280,000.00 | 45,404,412,000 | 24,126,016,800.00 |
| R203 | On 15/09/2017 | Spot Bond | 7.33000 | 105.15477 | 7.35000 | 105.07734 | | | | | 1,386,423,297,544,000.00 | 89,143,696,800 | 41,012,471,900.00 |
| R2030 | On 31/01/2030 | Spot Bond | 8.85500 | 96.35638 | 8.85500 | 96.33332 | | | | | 514,362,156,000,000.00 | 58,087,200,000 | 80,865,740,600.00 |
| R2032 | On 31/03/2032 | Spot Bond | 8.97500 | 94.57044 | 8.97500 | 95.83440 | | | | | 35,900,000,000,000.00 | 4,000,000,000 | 55,000,000,000.00 |
| R2037 | On 31/01/2037 | Spot Bond | 9.04500 | 98.51677 | 9.04500 | 98.49270 | | | | | 453,201,526,764,000.00 | 50,105,199,200 | 51,025,699,200.00 |
| R204 | On 21/12/2018 | Spot Bond | 7.60000 | 101.87374 | 7.62000 | 101.77794 | | | | | 595,784,478,960,000.00 | 78,392,694,600 | 42,432,789,600.00 |
| R2048 | On 28/02/2048 | Spot Bond | 9.09500 | 99.49180 | 9.09500 | 99.46776 | | | | | 429,183,519,349,500.00 | 47,188,952,100 | 35,861,352,100.00 |
| R207 | On 15/01/2020 | Spot Bond | 7.83500 | 97.30209 | 7.85000 | 97.21634 | | | | | 3,754,603,694,167,500.00 | 79,209,150,500 | 56,331,706,500.00 |
| R208 | On 31/03/2021 | Spot Bond | 7.99500 | 95.44599 | 8.00500 | 95.37630 | | | | | 1,259,612,329,257,500.00 | 08,331,748,500 | 33,057,634,000.00 |
| R209 | On 31/03/2036 | Spot Bond | 8.96000 | 75.94918 | 8.97500 | 75.81766 | | | | | 468,932,610,048,000.00 | 52,336,228,800 | 20,570,005,900.00 |
| R210 | On 31/03/2028 | Spot Bond | 1.77000 | 171.10791 | 1.75000 | 171.47096 | | | | | 37,962,846,720,000.00 | 21,447,936,000 | 34,598,396,800.00 |
| R211 | On 31/01/2017 | Spot Bond | 0.80000 | 131.59175 | 0.73000 | 131.79663 | | | | | 1,602,400,000,000.00 | 2,003,000,000 | 83,300,000,000.00 |
| R212 | On 31/01/2022 | Spot Bond | 1.49000 | 137.27013 | 1.49000 | 137.24414 | | | | | 73,701,604,509,000.00 | 49,464,164,100 | 06,755,400,000.00 |
| R213 | On 28/02/2031 | Spot Bond | 8.84000 | 86.59460 | 8.86000 | 86.42198 | | | | | 2,758,293,305,664,000.00 | 12,024,129,600 | 14,335,118,000.00 |
| R214 | On 28/02/2041 | Spot Bond | 9.04500 | 76.82655 | 9.04500 | 76.80809 | | | | | 452,588,695,452,000.00 | 50,037,445,600 | 65,524,664,000.00 |
| R226C | On 15/09/2014 | Spot Bond | 5.96000 | 98.90184 | 5.96000 | 98.88587 | | | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | 6.81000 | 95.51782 | 6.81000 | 95.50044 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R228C | On 15/09/2015 | Spot Bond | 6.65000 | 92.54210 | | 6.65000 | 92.52565 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 6.57000 | 89.68102 | | 6.57000 | 89.66527 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 6.58000 | 86.81034 | | 6.58000 | 86.79507 | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | 5.99500 | 97.36144 | | 5.99500 | 97.34587 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | 6.72000 | 93.90889 | | 6.72000 | 93.89194 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | 6.59000 | 91.02212 | | 6.59000 | 91.00600 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 6.57000 | 88.15190 | | 6.57000 | 88.13634 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 6.63000 | 85.22681 | | 6.63000 | 85.21162 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 7.32500 | 80.87355 | | 7.32500 | 80.85765 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 7.37500 | 77.88647 | | 7.37500 | 77.87106 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 7.62500 | 74.40483 | | 7.62500 | 74.38962 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 7.60500 | 71.73381 | | 7.60500 | 71.71918 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 7.58500 | 69.17201 | | 7.58500 | 69.15794 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 7.57500 | 66.67952 | | 7.57500 | 66.66598 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 7.81000 | 63.38683 | | 7.81000 | 63.37356 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 7.79000 | 61.08040 | | 7.79000 | 61.06764 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 7.92500 | 58.26208 | | 7.92500 | 58.24971 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 7.89500 | 56.16207 | | 7.89500 | 56.15019 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 7.86500 | 54.15340 | | 7.86500 | 54.14198 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 7.83500 | 52.23165 | | 7.83500 | 52.22069 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 7.79500 | 50.43610 | | 7.79500 | 50.42557 | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 7.75500 | 48.72107 | | 7.75500 | 48.71094 | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 8.34000 | 44.34982 | | 8.34000 | 44.33992 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 8.30000 | 42.74568 | | 8.30000 | 42.73618 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R347C | On 21/06/2025 | Spot Bond | 8.26000 | | 41.21541 | | 8.26000 | 41.20630 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 8.22000 | | 39.75523 | | 8.22000 | 39.74648 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 8.18000 | | 38.36155 | | 8.18000 | 38.35315 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 8.14000 | | 37.03099 | | 8.14000 | 37.02292 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 8.10000 | | 35.76035 | | 8.10000 | 35.75259 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 8.06000 | | 34.54662 | | 8.06000 | 34.53916 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.17822 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00121 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85321 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.99837 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | | 17.87058 | | 100.00000 | 17.82729 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | | 6.62378 | | 100.00000 | 6.60755 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | | 17.95552 | | 100.00000 | 17.91201 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65024 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54579 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08803 | | | 0.00 | 0 | 0.00 |
| RDFC12 | On 14/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.56715 | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24514 | | | 0.00 | 0 | 0.00 |
| RDFC14 | On 18/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.90456 | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.55116 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45410 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.69167 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31041 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES24 | On 09/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57883 | | | 0.00 | 0 | 5,500,000.00 |
| RES25 | On 03/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08789 | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.54105 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81497 | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59891 | | | 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 | 100.00000 | | 0.00000 | 101.57663 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.24191 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.25293 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.01999 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.01999 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32310 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35974 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78533 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | | 12.35000 | 107.60208 | | 12.35000 | 107.56647 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68125 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | | 100.00000 | 14.45862 | | 100.00000 | 14.42360 | | | 0.00 | 0 | 0.00 |
| RP022 | On 15/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16404 | | | 0.00 | 0 | 0.00 |
| RP024 | On 13/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.86743 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.69881 | | | 0.00 | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56463 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41082 | | | 0.00 | 0 | 0.00 |
| RPG03 | On 23/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29118 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | | 100.00000 | 2.47863 | | 100.00000 | 2.47269 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | 13.48704 | 100.00000 | 13.45437 | | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | 24.85225 | 100.00000 | 24.79205 | | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | 12.72191 | 100.00000 | 12.62764 | | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | 24.80947 | 100.00000 | 24.74936 | | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.25160 | | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.97360 | | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 9.30500 | 105.41492 | 9.30500 | 105.38873 | | | | 0.00 | 0 | 770,800,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 9.45500 | 91.67800 | 9.45500 | 101.05152 | | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 10.01000 | 85.45047 | 10.01000 | 102.54147 | | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.41134 | | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 8.00000 | 107.32426 | 8.00000 | 107.30138 | | | | 0.00 | 0 | 2,700,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.94275 | | | | 0.00 | 0 | 10,000,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 9.40000 | 101.72604 | 9.40000 | 101.70051 | | | | 0.00 | 0 | 230,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.62468 | | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45240 | | | | 0.00 | 0 | 0.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.51089 | | | | 0.00 | 500,000,000 | 500,000,000.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.67469 | | | | 0.00 | 0 | 10,000,000.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.64425 | | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 7.40000 | 103.04377 | 7.40000 | 103.02343 | | | | 0.00 | 0 | 1,020,100,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 9.12000 | 99.79599 | 9.12000 | 99.77168 | | | | 0.00 | 0 | 2,360,100,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 8.21000 | 110.08234 | 8.21000 | 110.05827 | | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 8.07000 | 110.24468 | 8.07000 | 110.22098 | | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 8.00000 | 110.32598 | 8.00000 | 110.30246 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| SBN33 | On 15/09/2017 | Spot Bond | 8.75000 | 101.21586 | | 8.75000 | 101.19231 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 8.14500 | 110.15767 | | 8.14500 | 110.13377 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 8.11000 | 110.19826 | | 8.11000 | 110.17445 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40972 | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36655 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02444 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 8.40000 | 103.99339 | | 8.40000 | 103.97013 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.72869 | | | 0.00 | 800,000,000 | 800,000,000.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29819 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.32243 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 9.15500 | 105.62546 | | 9.15500 | 105.59963 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 10.05000 | 101.47631 | | 10.05000 | 101.44927 | | | 0.00 | 0 | 10,000,000.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18421 | | | 0.00 | 0 | 10,000,000.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31762 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10411 | | | 0.00 | 0 | 10,000,000.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.87296 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 8.71000 | 101.71579 | | 8.71000 | 101.69223 | | | 47,905,000,000.00 | 5,500,000 | 1,715,000,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | 100.00000 | 11.77334 | | 100.00000 | 11.74700 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | 9.74500 | 106.23649 | | 9.74500 | 106.20857 | | | 0.00 | 0 | 2,500,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57673 | | | 0.00 | 0 | 0.00 |
| SBS29 | On 12/06/2019 | Spot Bond | 9.25500 | 98.43338 | | 9.25500 | 98.40905 | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 9.10000 | 94.53259 | | 9.10000 | 94.50973 | | | 0.00 | 0 | 0.00 |
| SBS30 | On 12/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48670 | | | 0.00 | 0 | 0.00 |
| SBS31 | On 27/06/2027 | Spot Bond | 10.05000 | 98.81238 | | 10.05000 | 98.78591 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| SBS4 | On 16/11/2021 | Spot Bond | 9.70500 | 95.52686 | 9.70500 | 95.50227 | | | | 0.00 | 0 | 100,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.80000 | 106.62996 | 7.80000 | 106.60779 | | | | 30,420,000,000.00 | 3,900,000 | 361,600,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.08000 | 129.57782 | 2.08000 | 274.60796 | | | | 624,000,000,000.00 | 300,000,000 | 160,000,000.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.37500 | 103.91883 | 1.37500 | 129.72045 | | | | 412,500,000,000.00 | 300,000,000 | 1,100,000,000.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 104.49000 | | | | 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 | 100.00000 | 0.00000 | 100.64236 | | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | 14.22626 | 100.00000 | 14.19180 | | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | 161.83924 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.00000 | 113.90391 | 2.00000 | 127.74681 | | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | 101.70973 | 6.50000 | 101.69195 | | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44192 | | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.16521 | | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.26867 | | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 9.38000 | 98.63191 | 9.38000 | 98.60720 | | | | 0.00 | 0 | 271,100,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.44747 | | | | 0.00 | 0 | 0.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.28781 | | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.29640 | | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.27212 | | | | 0.00 | 0 | 3,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHS10 | On 28/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22510 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | 15.18909 | | 100.00000 | 15.15229 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52531 | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | 100.00000 | 59.78320 | | 100.00000 | 59.59655 | | | 0.00 | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42281 | | | 0.00 | 0 | 0.00 |
| SHS15U | On 19/09/2014 | Spot Bond | 100.00000 | 83.52403 | | 100.00000 | 83.33333 | | | 0.00 | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | 100.00000 | 21.48640 | | 100.00000 | 21.43435 | | | 0.00 | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | 100.00000 | 23.15434 | | 100.00000 | 23.08205 | | | 0.00 | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | 100.00000 | 21.36327 | | 100.00000 | 21.26275 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 8.05000 | 106.83876 | | 8.05000 | 106.81547 | | | 0.00 | 0 | 1,740,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 9.22000 | 100.28772 | | 9.22000 | 101.67612 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.70000 | 101.35134 | | 8.70000 | 101.32789 | | | 0.00 | 0 | 1,920,000,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94020 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94818 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24916 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95476 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43489 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 8.45000 | 102.38469 | | 8.45000 | 102.36154 | | | 0.00 | 0 | 200,000,000.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.70984 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23433 | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84851 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.55500 | 95.31080 | | 9.55500 | 95.28650 | | | 0.00 | 0 | 1,353,400,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76919 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26229 | | | 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 |
|------------------|--------|---------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN003 | | On 25/04/2017 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.56167 | | | 0.00 | 0 | 0.00 |
| SSN004 | | On 31/03/2021 | Spot Bond | | 9.61300 | 87.87887 | 9.61300 | 87.85632 | | | 0.00 | 0 | 0.00 |
| SSN005 | | On 31/03/2021 | Spot Bond | | 9.67500 | 87.60421 | 9.67500 | 87.58159 | | | 0.00 | 0 | 0.00 |
| SSN006 | | On 21/12/2014 | Spot Bond | | 7.23500 | 101.06941 | 7.23500 | 101.05001 | | | 0.00 | 0 | 0.00 |
| SSN007 | | On 15/01/2020 | Spot Bond | | 9.11000 | 91.95539 | 9.11000 | 91.93277 | | | 0.00 | 0 | 0.00 |
| SSN008 | | On 18/06/2017 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.41857 | | | 0.00 | 0 | 0.00 |
| SSN009 | | On 15/09/2017 | Spot Bond | | 8.53000 | 101.81370 | 8.53000 | 101.79059 | | | 0.00 | 0 | 0.00 |
| SSN011 | | On 31/01/2025 | Spot Bond | | 2.35000 | 109.33298 | 2.35000 | 109.72660 | | | 0.00 | 0 | 0.00 |
| SSN012 | | On 21/12/2018 | Spot Bond | | 8.57000 | 98.31308 | 8.57000 | 98.29054 | | | 0.00 | 0 | 0.00 |
| SSN013 | | On 19/07/2014 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.20733 | | | 0.00 | 0 | 0.00 |
| SSN015 | | On 26/08/2018 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.12768 | | | 0.00 | 0 | 0.00 |
| SSN017 | | On 21/12/2026 | Spot Bond | | 9.82000 | 105.33090 | 9.82000 | 105.30331 | | | 0.00 | 0 | 0.00 |
| SSN018 | | On 02/09/2016 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.68193 | | | 0.00 | 0 | 0.00 |
| SSN019 | | On 04/09/2014 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.33352 | | | 0.00 | 0 | 0.00 |
| SSN020 | | On 18/09/2014 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.39711 | | | 0.00 | 0 | 0.00 |
| SSN021 | | On 28/02/2031 | Spot Bond | | 10.09000 | 77.79982 | 10.09000 | 77.77901 | | | 0.00 | 0 | 0.00 |
| SSN024 | | On 21/01/2019 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.59146 | | | 0.00 | 0 | 0.00 |
| SSN025 | | On 04/03/2019 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 99.81001 | | | 0.00 | 0 | 0.00 |
| SSN026 | | On 16/01/2019 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 99.84299 | | | 0.00 | 0 | 0.00 |
| SY1076 | | On 21/07/2014 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 99.78679 | | | 0.00 | 0 | 0.00 |
| SY1078 | | On 29/07/2014 | Spot Bond | | 100.00000 | 94.80519 | 100.00000 | 94.55959 | | | 0.00 | 0 | 0.00 |
| SY1087 | | On 11/08/2014 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 99.44232 | | | 0.00 | 0 | 0.00 |
| SY1090 | | On 18/08/2014 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 99.32844 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SY1094 | On 19/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.31195 | | | 0.00 | 0 | 0.00 |
| SY1098 | On 22/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.26292 | | | 0.00 | 0 | 0.00 |
| SY1101 | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.19565 | | | 0.00 | 0 | 0.00 |
| SY1103 | On 29/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.14631 | | | 0.00 | 0 | 0.00 |
| SY1105 | On 07/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1106 | On 09/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98364 | | | 0.00 | 0 | 0.00 |
| SY1107 | On 09/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.96558 | | | 0.00 | 0 | 0.00 |
| SY1108 | On 10/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.95084 | | | 0.00 | 0 | 0.00 |
| SY1109 | On 11/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95099 | | | 0.00 | 0 | 0.00 |
| SY1110 | On 14/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90187 | | | 0.00 | 0 | 0.00 |
| SY1111 | On 18/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83686 | | | 0.00 | 0 | 0.00 |
| SY1112 | On 18/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83697 | | | 0.00 | 0 | 0.00 |
| SY1113 | On 16/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.85119 | | | 0.00 | 2,800,000,000 | 1,400,000,000.00 |
| SY1114 | On 23/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.75512 | | | 0.00 | 0 | 0.00 |
| SY1115 | On 21/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.78738 | | | 0.00 | 0 | 0.00 |
| SY1116 | On 22/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.77127 | | | 0.00 | 0 | 0.00 |
| SY1117 | On 21/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.78781 | | | 0.00 | 0 | 0.00 |
| SY1118 | On 25/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.72104 | | | 0.00 | 0 | 0.00 |
| SY1119 | On 29/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.65501 | | | 0.00 | 0 | 0.00 |
| SY1120 | On 29/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.65501 | | | 0.00 | 0 | 0.00 |
| SY1121 | On 05/08/2014 | Spot Bond | 100.00000 | 93.11224 | | 100.00000 | 92.87532 | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 7.21000 | 109.49413 | | 7.21000 | 109.47293 | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 9.01000 | 102.36470 | | 9.01000 | 102.34006 | | | 0.00 | 0 | 850,000,000.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | 98.38275 | | 100.00000 | 98.11828 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | | 97.17243 | | 100.00000 | 96.91739 | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | | 28.82857 | | 100.00000 | 28.75874 | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82752 | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.21675 | | | 0.00 | 0 | 0.00 |
| TFS116 | On 18/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84738 | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68577 | | | 0.00 | 0 | 0.00 |
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82335 | | | 0.00 | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31928 | | | 0.00 | 0 | 8,100,000.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33630 | | | 0.00 | 0 | 1,000,000.00 |
| TFS125 | On 23/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.12378 | | | 0.00 | 0 | 0.00 |
| TFS126 | On 21/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.61656 | | | 0.00 | 0 | 0.00 |
| TFS127 | On 04/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.45291 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27612 | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 8.00000 | | 105.18651 | | 8.00000 | 105.16371 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.49876 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.54079 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 103.71676 | | 7.83000 | 103.69475 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47565 | | | 0.00 | 12,281,200 | 12,280,917.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52819 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.33093 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47565 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52819 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 80.83231 | | 7.16000 | 103.37891 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TH10B1 | On 18/10/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.63113 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.62273 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.82434 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.79704 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.62134 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.52705 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47355 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.54079 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | | 8.73000 | 104.14352 | | 8.73000 | 104.02068 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46725 | | | 0.00 | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52819 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | | 9.09000 | 92.91700 | | 9.09000 | 100.82300 | | | 0.00 | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.59941 | | | 0.00 | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.68061 | | | 0.00 | 2,800,000,000 | 1,400,000,000.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.63533 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.61222 | | | 0.00 | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.76410 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.82014 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.81174 | | | 0.00 | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.91249 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.47465 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.48304 | | | 0.00 | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.68839 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.54077 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | | 7.06826 | | 101.06155 | 7.05078 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46725 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.74071 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.65633 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.74034 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.62973 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.87151 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50919 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53024 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50919 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53024 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.54077 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.49656 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53024 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.64602 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.64602 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.64602 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.81439 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.85647 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.80386 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.64510 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.69765 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.67663 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|-------------------|
| TL15 | On 29/04/2015 | Spot Bond | 8.25000 | 105.07092 | | 8.25000 | 105.04771 | | | 39,600,000,000.00 | 4,800,000 | 1,271,200,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 9.90000 | 85.95694 | | 9.90000 | 85.90431 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 8.19000 | 104.43786 | | 8.19000 | 104.41509 | | | 12,285,000,000.00 | 1,500,000 | 21,900,800,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.25500 | 108.99319 | | 9.25500 | 108.96640 | | | 96,603,690,000.00 | 10,438,000 | 10,642,900,000.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | 0.85437 | | 100.00000 | 0.85167 | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.50500 | 109.74360 | | 9.50500 | 109.71591 | | | 0.00 | 0 | 10,580,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.67000 | 102.51181 | | 9.67000 | 102.48506 | | | 0.00 | 0 | 17,400,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.65000 | 95.76928 | | 9.65000 | 95.74476 | | | 273,461,700,000.00 | 28,338,000 | 2,128,338,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15222 | | | 0.00 | 1,300,000,000 | 1,300,000,000.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.95934 | | | 0.00 | 0 | 1,500,000,000.00 |
| TORQ1 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07092 | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06694 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09489 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09775 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23556 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52122 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.27043 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01785 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01826 | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96374 | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96125 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 100.24123 | | 10.00000 | 100.21439 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 100.23521 | | 9.75000 | 100.20905 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 10.23511 | | 100.00000 | 10.20871 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TRAA1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62432 | | | 0.00 | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66391 | | | 0.00 | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68587 | | | 0.00 | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69027 | | | 0.00 | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81288 | | | 0.00 | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.08211 | | | 0.00 | 0 | 0.00 |
| TSP150 | On 02/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.63846 | | | 0.00 | 0 | 0.00 |
| TSP152 | On 13/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.95236 | | | 0.00 | 0 | 0.00 |
| TSP153 | On 27/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.75603 | | | 0.00 | 0 | 0.00 |
| TSP155 | On 24/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.75186 | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.72932 | | | 0.00 | 0 | 0.00 |
| TSP157 | On 07/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.48577 | | | 0.00 | 0 | 0.00 |
| TSP158 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.93668 | | | 0.00 | 0 | 0.00 |
| TSP159 | On 21/08/2014 | Spot Bond | | 0.00000 | 103.57976 | | 0.00000 | 99.25518 | | | 0.00 | 0 | 0.00 |
| TSP160 | On 19/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.34279 | | | 0.00 | 0 | 0.00 |
| TSP161 | On 05/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.52573 | | | 0.00 | 0 | 0.00 |
| TSP162 | On 18/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.76880 | | | 0.00 | 0 | 0.00 |
| TSP163 | On 19/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.34525 | | | 0.00 | 0 | 0.00 |
| TSP164 | On 02/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.11556 | | | 0.00 | 0 | 0.00 |
| TSP165 | On 16/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.29874 | | | 0.00 | 0 | 0.00 |
| TSP166 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.88870 | | | 0.00 | 0 | 0.00 |
| TSP167 | On 28/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.19177 | | | 0.00 | 0 | 0.00 |
| TSP168 | On 11/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.91087 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | 13.28052 | 100.00000 | 13.24835 | | | | 0.00 | 0 | 0.00 |
| TWC044 | On 15/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.91607 | | | | 0.00 | 0 | 0.00 |
| TWC047 | On 21/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.46659 | | | | 0.00 | 0 | 0.00 |
| TWC048 | On 22/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.40192 | | | | 0.00 | 0 | 0.00 |
| TWC049 | On 24/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.39992 | | | | 0.00 | 0 | 0.00 |
| TWC051 | On 25/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.37513 | | | | 0.00 | 0 | 0.00 |
| TWC052 | On 26/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.25868 | | | | 0.00 | 0 | 0.00 |
| TWC053 | On 19/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.89803 | | | | 0.00 | 0 | 0.00 |
| TWC054 | On 21/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.71510 | | | | 0.00 | 0 | 0.00 |
| TWC055 | On 21/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.47576 | | | | 0.00 | 0 | 0.00 |
| TWC056 | On 25/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44324 | | | | 0.00 | 0 | 0.00 |
| TWC057 | On 04/08/2014 | Spot Bond | 100.00000 | 96.15089 | 100.00000 | 95.90561 | | | 1,250,000,000,000,000.00 | 12,500,000,000 | 12,500,000,000.00 | |
| TWCJ10 | On 24/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.57483 | | | | 0.00 | 0 | 0.00 |
| TWCJ11 | On 21/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.80463 | | | | 0.00 | 0 | 0.00 |
| TWCM10 | On 24/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.41373 | | | | 0.00 | 0 | 0.00 |
| TWCM11 | On 21/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.71863 | | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.40500 | 110.02109 | 9.40500 | 109.99362 | | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.72571 | | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02261 | | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 9.69000 | 104.57093 | 9.69000 | 104.54404 | | | | 0.00 | 0 | 0.00 |
| VKC03 | On 26/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.19094 | | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.14258 | | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.18256 | | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22228 | | | | 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 |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|----------------------|--------------------------|
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22401 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15655 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16094 | | | 0.00 | 2,800,000,000 | 1,400,000,000.00 |
| WS04 | On 30/05/2016 | Spot Bond | 7.11000 | 110.72369 | | 7.11000 | 110.70268 | | | 0.00 | 0 | 10,000,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.21000 | 243.91861 | | 1.21000 | 243.87434 | | | 0.00 | 0 | 0.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 7.07000 | 102.64299 | | 7.07000 | 102.62361 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.85000 | 103.93094 | | 7.85000 | 103.90919 | | | 0.00 | 0 | 4,100,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 8.17500 | 104.28047 | | 8.17500 | 104.25777 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 8.47500 | 103.40494 | | 8.47500 | 103.38161 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 8.54500 | 103.34266 | | 8.54500 | 103.31917 | | | 0.00 | 0 | 2,500,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.70000 | 93.77326 | | 6.70000 | 93.75647 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.63000 | 91.99811 | | 6.63000 | 91.98171 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 6.00500 | 97.68573 | | 6.00500 | 97.67003 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 6.70000 | 93.75647 | | 6.70000 | 93.73968 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 7.56500 | 67.83992 | | 7.56500 | 67.82623 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 41.11704 | | 100.00000 | 41.03903 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 21.76376 | | 100.00000 | 21.72247 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 63,833,529,016,229,000.00 | 0,034,737,100 | 98 832 993 717.00 |
| Grand Total: | | | | | | | | | | 63,833,529,692,397,700.00 | 0,034,813,850 | 98 836 586 049.00 |