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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2015

| 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 12/01/2015 | Any day expiry | | 11.51880 | 11.51880 | | 11.60770 | 11.60770 | | 11.14 | 0.00 | 0 | 172.00 |
| \$ / R | On 12/01/2015 | Any day expiry | 11.75 | Put | 237.62330 | 0.23762 | 164.27060 | 0.16427 | 237.623 | 15.89 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 22/01/2015 | Any day expiry | | 11.53110 | 11.53110 | | 11.62020 | 11.62020 | | 12.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/01/2015 | Any day expiry | 11.63 | Call | 68.15180 | 0.06815 | 113.03340 | 0.11303 | 68.152 | 12.69 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | 11.54270 | 11.54270 | | 11.63140 | 11.63140 | | 12.23 | 0.00 | 0 | 3,432.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 3.20360 | 0.00320 | 3.10470 | 0.00310 | 3.204 | 14.61 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.15 | Put | 19.44010 | 0.01944 | 13.33380 | 0.01333 | 19.440 | 12.86 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.45 | Call | 181.18260 | 0.18118 | 249.29750 | 0.24930 | 181.183 | 12.38 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 0.23880 | 0.00024 | 0.35610 | 0.00036 | 0.239 | 30.03 | 0.00 | 0 | 300.00 |
| \$ / R | On 30/01/2015 | Any day expiry | | 11.54650 | 11.54650 | | 11.63510 | 11.63510 | | 12.34 | 0.00 | 0 | 268.00 |
| \$ / R | On 30/01/2015 | Any day expiry | 11.62 | Call | 107.25560 | 0.10726 | 156.17320 | 0.15617 | 107.256 | 12.72 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 30/01/2015 | Any day expiry | 11.64 | Call | 100.38510 | 0.10039 | 146.31180 | 0.14631 | 100.385 | 12.83 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | 11.59630 | 11.59630 | | 11.68420 | 11.68420 | | 12.58 | 0.00 | 0 | 2,671.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 11.04180 | 0.01104 | 9.89300 | 0.00989 | 11.042 | 12.27 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 11.15 | Put | 43.64880 | 0.04365 | 32.48260 | 0.03248 | 43.649 | 11.57 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 11.60 | Call | 206.93660 | 0.20694 | 260.60560 | 0.26061 | 206.937 | 12.58 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 1.21240 | 0.00121 | 1.35540 | 0.00136 | 1.212 | 23.22 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/02/2015 | Any day expiry | | 11.59820 | 11.59820 | | 11.68610 | 11.68610 | | 12.59 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----|-------------------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | | On 27/02/2015 | | Any day expiry | 11.60010 | 11.60010 | 11.68800 | 11.68800 | | 12.61 | 0.00 | 0 | 1,263.00 |
| \$ / R | | On 12/03/2015 | | Any day expiry | 11.62480 | 11.62480 | 11.71290 | 11.71290 | | 12.60 | 0.00 | 0 | 340.00 |
| \$ / R | | On 16/03/2015 | | Foreign Exchange Future | 11.63260 | 11.63260 | 11.72070 | 11.72070 | | 12.79 | 77,996,583.00 | 6,705 | 1,187,782.00 |
| \$ / R | 10.10 | Put | | Foreign Exchange Future | 2.55650 | 0.00256 | 2.64760 | 0.00265 | 2.557 | 14.54 | 0.00 | 0 | 69,965.00 |
| \$ / R | 10.32 | Put | | Foreign Exchange Future | 3.94040 | 0.00394 | 3.98820 | 0.00399 | 3.940 | 13.36 | 0.00 | 0 | 24,155.00 |
| \$ / R | 10.51 | Put | | Foreign Exchange Future | 5.97800 | 0.00598 | 5.81070 | 0.00581 | 5.978 | 12.38 | 0.00 | 0 | 23,800.00 |
| \$ / R | 10.70 | Put | | Foreign Exchange Future | 12.28230 | 0.01228 | 10.74230 | 0.01074 | 12.282 | 12.04 | 0.00 | 0 | 50,000.00 |
| \$ / R | 10.75 | Put | | Foreign Exchange Future | 14.73200 | 0.01473 | 12.76540 | 0.01277 | 14.732 | 11.95 | 0.00 | 0 | 5,000.00 |
| \$ / R | 10.79 | Put | | Foreign Exchange Future | 16.99900 | 0.01700 | 14.62850 | 0.01463 | 16.999 | 11.88 | 0.00 | 0 | 1,112.00 |
| \$ / R | 10.80 | Put | | Foreign Exchange Future | 17.61280 | 0.01761 | 15.13120 | 0.01513 | 17.613 | 11.86 | 0.00 | 0 | 9,300.00 |
| \$ / R | 10.90 | Put | | Foreign Exchange Future | 24.92440 | 0.02492 | 21.09850 | 0.02110 | 24.924 | 11.68 | 0.00 | 0 | 46,165.00 |
| \$ / R | 11.00 | Call | | Foreign Exchange Future | 667.39390 | 0.66739 | 749.80880 | 0.74981 | 667.394 | 11.50 | 0.00 | 0 | 25,000.00 |
| \$ / R | 11.25 | Call | | Foreign Exchange Future | 470.42050 | 0.47042 | 541.92750 | 0.54193 | 470.421 | 11.87 | 0.00 | 0 | 10,000.00 |
| \$ / R | 11.30 | Put | | Foreign Exchange Future | 103.54100 | 0.10354 | 84.69200 | 0.08469 | 103.541 | 11.98 | 0.00 | 0 | 12,500.00 |
| \$ / R | 11.40 | Call | | Foreign Exchange Future | 372.68830 | 0.37269 | 437.11350 | 0.43711 | 372.688 | 12.21 | 0.00 | 0 | 150.00 |
| \$ / R | 11.40 | Put | | Foreign Exchange Future | 140.08830 | 0.14009 | 116.41350 | 0.11641 | 140.088 | 12.21 | 0.00 | 0 | 1,500.00 |
| \$ / R | 11.42 | Put | | Foreign Exchange Future | 148.22370 | 0.14822 | 123.54380 | 0.12354 | 148.224 | 12.26 | 0.00 | 0 | 500.00 |
| \$ / R | 11.46 | Put | | Foreign Exchange Future | 165.32170 | 0.16532 | 138.60080 | 0.13860 | 165.322 | 12.35 | 0.00 | 0 | 14,000.00 |
| \$ / R | 11.50 | Put | | Foreign Exchange Future | 183.51920 | 0.18352 | 154.72260 | 0.15472 | 183.519 | 12.44 | 0.00 | 0 | 1,000.00 |
| \$ / R | 11.54 | Call | | Foreign Exchange Future | 295.40160 | 0.29540 | 352.60790 | 0.35261 | 295.402 | 12.53 | 0.00 | 0 | 9,300.00 |
| \$ / R | 11.55 | Put | | Foreign Exchange Future | 207.79130 | 0.20779 | 176.36980 | 0.17637 | 207.791 | 12.56 | 0.00 | 0 | 200.00 |
| \$ / R | 11.55 | Call | | Foreign Exchange Future | 290.39130 | 0.29039 | 347.06980 | 0.34707 | 290.391 | 12.56 | 0.00 | 0 | 500.00 |
| \$ / R | 11.60 | Call | | Foreign Exchange Future | 266.32970 | 0.26633 | 320.36500 | 0.32036 | 266.330 | 12.67 | 0.00 | 0 | 250.00 |
| \$ / R | 11.61 | Put | | Foreign Exchange Future | 239.11460 | 0.23911 | 204.51980 | 0.20452 | 239.115 | 12.70 | 0.00 | 0 | 1,070.00 |
| \$ / R | 11.72 | Put | | Foreign Exchange Future | 305.35760 | 0.30536 | 262.93370 | 0.26293 | 305.358 | 13.09 | 0.00 | 0 | 7,500.00 |
| \$ / R | 11.85 | Call | | Foreign Exchange Future | 177.08880 | 0.17709 | 216.32350 | 0.21632 | 177.089 | 13.66 | 0.00 | 0 | 500.00 |
| \$ / R | 11.91 | Put | | Foreign Exchange Future | 438.45330 | 0.43845 | 386.85550 | 0.38686 | 438.453 | 13.92 | 0.00 | 0 | 7,500.00 |
| \$ / R | 11.99 | Call | | Foreign Exchange Future | 142.08890 | 0.14209 | 175.19880 | 0.17520 | 142.089 | 14.27 | 0.00 | 0 | 1,070.00 |
| \$ / R | 12.00 | Call | | Foreign Exchange Future | 139.89810 | 0.13990 | 172.60200 | 0.17260 | 139.898 | 14.32 | 0.00 | 0 | 5,000.00 |
| \$ / R | 12.00 | Put | | Foreign Exchange Future | 507.29810 | 0.50730 | 451.90200 | 0.45190 | 507.298 | 14.32 | 0.00 | 0 | 598.00 |
| \$ / R | 12.05 | Call | | Foreign Exchange Future | 129.49310 | 0.12949 | 160.24480 | 0.16024 | 129.493 | 14.54 | 0.00 | 0 | 1,000.00 |
| \$ / R | 12.50 | Call | | Foreign Exchange Future | 67.80100 | 0.06780 | 85.56390 | 0.08556 | 67.801 | 16.55 | 0.00 | 0 | 10,000.00 |
| \$ / R | 12.50 | Put | | Foreign Exchange Future | 935.20100 | 0.93520 | 864.86390 | 0.86486 | 935.201 | 16.55 | 0.00 | 0 | 300.00 |
| \$ / R | 12.58 | Call | | Foreign Exchange Future | 61.06360 | 0.06106 | 77.28660 | 0.07729 | 61.064 | 16.92 | 0.00 | 0 | 50,000.00 |
| \$ / R | 12.61 | Call | | Foreign Exchange Future | 58.75920 | 0.05876 | 74.44740 | 0.07445 | 58.759 | 17.05 | 0.00 | 0 | 23,800.00 |
| \$ / R | 12.82 | Call | | Foreign Exchange Future | 45.20450 | 0.04520 | 57.93130 | 0.05793 | 45.204 | 17.99 | 0.00 | 0 | 10,000.00 |
| \$ / R | 13.05 | Call | | Foreign Exchange Future | 32.81530 | 0.03282 | 43.18750 | 0.04319 | 32.815 | 18.75 | 0.00 | 0 | 24,155.00 |
| \$ / R | 14.20 | Call | | Foreign Exchange Future | 6.63310 | 0.00663 | 10.05670 | 0.01006 | 6.633 | 21.78 | 0.00 | 0 | 46,165.00 |
| \$ / R | | On 27/03/2015 | | Any day expiry | 11.65400 | 11.65400 | 11.74200 | 11.74200 | | 12.91 | 0.00 | 0 | 2,853.00 |
| \$ / R | 10.80 | Put | | Any day expiry | 21.98590 | 0.02199 | 17.84880 | 0.01785 | 21.986 | 11.79 | 0.00 | 0 | 300.00 |
| \$ / R | 11.04 | Put | | Any day expiry | 48.69630 | 0.04870 | 41.39240 | 0.04139 | 48.696 | 11.59 | 0.00 | 0 | 2,083.00 |
| \$ / R | 11.15 | Put | | Any day expiry | 72.23690 | 0.07224 | 58.44510 | 0.05845 | 72.237 | 11.80 | 0.00 | 0 | 250.00 |
| \$ / R | 11.61 | Call | | Any day expiry | 295.74720 | 0.29575 | 351.14030 | 0.35114 | 295.747 | 12.82 | 0.00 | 0 | 2,083.00 |
| \$ / R | 11.81 | Call | | Any day expiry | 220.46820 | 0.22047 | 262.77100 | 0.26277 | 220.468 | 13.58 | 0.00 | 0 | 250.00 |
| \$ / R | 14.85 | Call | | Any day expiry | 1.88400 | 0.00188 | 10.61010 | 0.01061 | 1.884 | 20.40 | 0.00 | 0 | 300.00 |
| \$ / R | | On 01/04/2015 | | Any day expiry | 11.66370 | 11.66370 | 11.75180 | 11.75180 | | 12.88 | 0.00 | 0 | 0.00 |
| \$ / R | 11.20 | Put | | Any day expiry | 89.17390 | 0.08917 | 73.63010 | 0.07363 | 89.174 | 11.90 | 0.00 | 0 | 22,187.00 |
| \$ / R | 12.24 | Call | | Any day expiry | 131.74450 | 0.13174 | 158.75240 | 0.15875 | 131.745 | 15.33 | 0.00 | 0 | 22,187.00 |

| 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 28/04/2015 | Any day expiry | | 11.71640 | 11.71640 | | 11.80450 | 11.80450 | | 13.16 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Put | 37.14860 | 0.03715 | 32.74880 | 0.03275 | 37.149 | 11.93 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 11.15 | Put | 94.79520 | 0.09480 | 81.98140 | 0.08198 | 94.795 | 11.86 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 12.00 | Call | 245.57850 | 0.24558 | 283.44140 | 0.28344 | 245.578 | 14.33 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Call | 34.82280 | 0.03482 | 39.09930 | 0.03910 | 34.823 | 27.38 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | | 11.77310 | 11.77310 | | 11.86140 | 11.86140 | | 13.38 | 0.00 | 0 | 1,625.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Put | 50.99270 | 0.05099 | 45.87850 | 0.04588 | 50.993 | 12.09 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.94 | Put | 70.54700 | 0.07055 | 63.60530 | 0.06361 | 70.547 | 12.01 | 0.00 | 0 | 3,655.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 11.15 | Put | 110.69790 | 0.11070 | 100.08280 | 0.10008 | 110.698 | 11.88 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 11.90 | Call | 344.02180 | 0.34402 | 387.25260 | 0.38725 | 344.022 | 13.93 | 0.00 | 0 | 3,655.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 12.21 | Call | 258.14080 | 0.25814 | 291.90320 | 0.29190 | 258.141 | 15.06 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 52.42080 | 0.05242 | 61.91270 | 0.06191 | 52.421 | 27.70 | 0.00 | 0 | 300.00 |
| \$ / R | On 09/06/2015 | Any day expiry | | 11.79850 | 11.79850 | | 11.88700 | 11.88700 | | 13.55 | 0.00 | 0 | 288.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | | 11.80440 | 11.80440 | | 11.89280 | 11.89280 | | 13.56 | 61,737,012.00 | 5,230 | 80,991.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.73 | Put | 50.09230 | 0.05009 | 44.80910 | 0.04481 | 50.092 | 12.24 | 0.00 | 0 | 22,850.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.75 | Put | 52.41940 | 0.05242 | 46.93410 | 0.04693 | 52.419 | 12.22 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.80 | Put | 58.62800 | 0.05863 | 52.61070 | 0.05261 | 58.628 | 12.19 | 0.00 | 0 | 9,100.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 10.98 | Put | 86.09180 | 0.08609 | 77.80350 | 0.07780 | 86.092 | 12.08 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.00 | Put | 89.68660 | 0.08969 | 81.10890 | 0.08111 | 89.687 | 12.07 | 0.00 | 0 | 75,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.30 | Put | 167.41070 | 0.16741 | 145.08950 | 0.14509 | 167.411 | 12.22 | 1,004,464.20 | 6,000 | 0.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.40 | Put | 207.22930 | 0.20723 | 181.55420 | 0.18155 | 207.229 | 12.49 | 0.00 | 0 | 4,800.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.45 | Put | 228.93480 | 0.22893 | 201.58560 | 0.20159 | 228.935 | 12.62 | 1,144,674.00 | 5,000 | 0.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.50 | Put | 251.81740 | 0.25182 | 222.79220 | 0.22279 | 251.817 | 12.76 | 1,510,904.40 | 6,000 | 1,750.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.60 | Call | 505.43070 | 0.50543 | 561.47410 | 0.56147 | 505.431 | 13.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.65 | Call | 481.71050 | 0.48171 | 0.00000 | 0.00000 | 481.711 | 13.16 | 385,368.40 | 800 | 800.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 11.80 | Call | 416.87490 | 0.41687 | 466.47280 | 0.46647 | 416.875 | 13.56 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.30 | Call | 271.37950 | 0.27138 | 0.00000 | 0.00000 | 271.380 | 15.34 | 434,207.20 | 1,600 | 1,600.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.56 | Call | 221.04950 | 0.22105 | 247.75210 | 0.24775 | 221.050 | 16.25 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 12.63 | Call | 209.63180 | 0.20963 | 234.98820 | 0.23499 | 209.632 | 16.50 | 0.00 | 0 | 9,100.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.00 | Call | 161.28660 | 0.16129 | 180.73540 | 0.18074 | 161.287 | 17.78 | 0.00 | 0 | 70,000.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.22 | Call | 138.75620 | 0.13876 | 155.99280 | 0.15599 | 138.756 | 18.48 | 0.00 | 0 | 22,850.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | 13.46 | Call | 119.05890 | 0.11906 | 133.68650 | 0.13369 | 119.059 | 19.24 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | 11.83180 | 11.83180 | | 11.92030 | 11.92030 | | 13.71 | 0.00 | 0 | 1,636.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 63.88060 | 0.06388 | 57.98660 | 0.05799 | 63.881 | 12.20 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 11.15 | Put | 128.11060 | 0.12811 | 115.70240 | 0.11570 | 128.111 | 12.04 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 12.46 | Call | 265.76540 | 0.26577 | 295.45880 | 0.29546 | 265.765 | 15.85 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 62.02420 | 0.06202 | 69.00330 | 0.06900 | 62.024 | 27.46 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | 11.89650 | 11.89650 | | 11.98540 | 11.98540 | | 13.90 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 75.37700 | 0.07538 | 68.58350 | 0.06858 | 75.377 | 12.22 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 11.15 | Put | 143.78670 | 0.14379 | 130.17410 | 0.13017 | 143.787 | 12.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 12.71 | Call | 281.95130 | 0.28195 | 308.37100 | 0.30837 | 281.951 | 16.58 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 76.09550 | 0.07610 | 87.77190 | 0.08777 | 76.096 | 26.97 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | 11.95360 | 11.95360 | | 12.04300 | 12.04300 | | 14.07 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 83.62930 | 0.08363 | 76.58960 | 0.07659 | 83.629 | 12.20 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 11.15 | Put | 155.74750 | 0.15575 | 141.38190 | 0.14138 | 155.748 | 12.24 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 12.97 | Call | 290.78490 | 0.29078 | 313.72300 | 0.31372 | 290.785 | 17.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 86.41360 | 0.08641 | 95.96600 | 0.09597 | 86.414 | 26.95 | 0.00 | 0 | 300.00 |
| \$ / R | On 10/09/2015 | Any day expiry | | 11.98110 | 11.98110 | | 12.07080 | 12.07080 | | 14.20 | 0.00 | 0 | 285.00 |

| 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 14/09/2015 | Foreign Exchange Future | | 11.98900 | 11.98900 | 12.07870 | 12.07870 | | 13.89 | 13,979,174.00 | 1,166 | 26,583.00 |
| \$ / R | 10.56 | Put | 60.45370 | 0.06045 | 56.39590 | 0.05640 | | | 60.454 | 12.48 | 0.00 | 0 | 18,946.00 |
| \$ / R | 10.60 | Call | 1,453.05130 | 1.45305 | 1,538.59260 | 1.53859 | | | 1,453.051 | 12.40 | 0.00 | 0 | 13,700.00 |
| \$ / R | 10.98 | Put | 121.24940 | 0.12125 | 109.40310 | 0.10940 | | | 121.249 | 12.20 | 0.00 | 0 | 24,142.00 |
| \$ / R | 11.00 | Call | 1,114.34410 | 1.11434 | 1,191.99590 | 1.19200 | | | 1,114.344 | 12.19 | 0.00 | 0 | 33,750.00 |
| \$ / R | 11.00 | Put | 125.34410 | 0.12534 | 113.29590 | 0.11330 | | | 125.344 | 12.19 | 0.00 | 0 | 34,545.00 |
| \$ / R | 11.29 | Put | 196.87320 | 0.19687 | 181.76280 | 0.18176 | | | 196.873 | 12.16 | 0.00 | 0 | 50,000.00 |
| \$ / R | 11.50 | Put | 285.35080 | 0.28535 | 251.43310 | 0.25143 | | | 285.351 | 12.74 | 0.00 | 0 | 15,000.00 |
| \$ / R | 11.54 | Put | 304.39050 | 0.30439 | 269.35740 | 0.26936 | | | 304.390 | 12.85 | 0.00 | 0 | 50,000.00 |
| \$ / R | 12.00 | Call | 554.52830 | 0.55453 | 596.88220 | 0.59688 | | | 554.528 | 14.21 | 0.00 | 0 | 13,700.00 |
| \$ / R | 12.50 | Call | 411.83330 | 0.41183 | 442.36840 | 0.44237 | | | 411.833 | 15.78 | 0.00 | 0 | 33,750.00 |
| \$ / R | 13.06 | Call | 307.52130 | 0.30752 | 329.16010 | 0.32916 | | | 307.521 | 17.50 | 0.00 | 0 | 18,946.00 |
| \$ / R | 14.00 | Call | 201.72350 | 0.20172 | 215.29590 | 0.21530 | | | 201.723 | 20.12 | 0.00 | 0 | 100,000.00 |
| \$ / R | 14.30 | Call | 180.49870 | 0.18050 | 192.08090 | 0.19208 | | | 180.499 | 20.94 | 0.00 | 0 | 50,000.00 |
| \$ / R | 14.58 | Call | 178.12490 | 0.17812 | 180.83390 | 0.18083 | | | 178.125 | 22.29 | 0.00 | 0 | 22,320.00 |
| \$ / R | | On 28/09/2015 | Any day expiry | | 12.01660 | 12.01660 | 12.10650 | 12.10650 | | 14.18 | 0.00 | 0 | 250.00 |
| \$ / R | 10.80 | Put | 90.02250 | 0.09002 | 84.03100 | 0.08403 | | | 90.023 | 12.11 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | 165.06280 | 0.16506 | 149.54350 | 0.14954 | | | 165.063 | 12.24 | 0.00 | 0 | 250.00 |
| \$ / R | 11.40 | Put | 240.04100 | 0.24004 | 219.43650 | 0.21944 | | | 240.041 | 12.33 | 0.00 | 0 | 1,000.00 |
| \$ / R | 13.27 | Call | 300.04360 | 0.30004 | 320.36910 | 0.32037 | | | 300.044 | 18.05 | 0.00 | 0 | 250.00 |
| \$ / R | 14.00 | Call | 220.31650 | 0.22032 | 234.35320 | 0.23435 | | | 220.317 | 20.02 | 0.00 | 0 | 1,000.00 |
| \$ / R | 16.80 | Call | 98.42130 | 0.09842 | 111.26260 | 0.11126 | | | 98.421 | 26.74 | 0.00 | 0 | 300.00 |
| \$ / R | | On 28/10/2015 | Any day expiry | | 12.07640 | 12.07640 | 12.16640 | 12.16640 | | 14.33 | 0.00 | 0 | 250.00 |
| \$ / R | 10.80 | Put | 99.16290 | 0.09916 | 92.85070 | 0.09285 | | | 99.163 | 12.20 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | 174.45280 | 0.17445 | 157.43510 | 0.15744 | | | 174.453 | 12.30 | 0.00 | 0 | 250.00 |
| \$ / R | 13.56 | Call | 308.47520 | 0.30848 | 326.43980 | 0.32644 | | | 308.475 | 18.69 | 0.00 | 0 | 250.00 |
| \$ / R | 16.98 | Call | 114.51920 | 0.11452 | 125.58390 | 0.12558 | | | 114.519 | 26.53 | 0.00 | 0 | 300.00 |
| \$ / R | | On 25/11/2015 | Any day expiry | | 12.13300 | 12.13300 | 12.22280 | 12.22280 | | 14.60 | 0.00 | 0 | 250.00 |
| \$ / R | 10.80 | Put | 109.12400 | 0.10912 | 100.98260 | 0.10098 | | | 109.124 | 12.36 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | 181.57740 | 0.18158 | 163.57440 | 0.16357 | | | 181.577 | 12.33 | 0.00 | 0 | 250.00 |
| \$ / R | 13.85 | Call | 315.42750 | 0.31543 | 331.22820 | 0.33123 | | | 315.428 | 19.29 | 0.00 | 0 | 250.00 |
| \$ / R | 17.45 | Call | 114.22970 | 0.11423 | 121.24040 | 0.12124 | | | 114.230 | 26.51 | 0.00 | 0 | 300.00 |
| \$ / R | | On 08/12/2015 | Any day expiry | | 12.15920 | 12.15920 | 12.24900 | 12.24900 | | 14.58 | 0.00 | 0 | 276.00 |
| \$ / R | | On 11/12/2015 | Foreign Exchange Future | | 12.16530 | 12.16530 | 12.25500 | 12.25500 | | 14.58 | 0.00 | 0 | 36,132.00 |
| \$ / R | 10.95 | Put | 135.08230 | 0.13508 | 126.28160 | 0.12628 | | | 135.082 | 12.18 | 0.00 | 0 | 8,917.00 |
| \$ / R | 10.95 | Call | 1,350.38230 | 1.35038 | 1,431.28160 | 1.43128 | | | 1,350.382 | 12.18 | 0.00 | 0 | 4,331.00 |
| \$ / R | 11.00 | Call | 1,312.00900 | 1.31201 | 1,388.74630 | 1.38875 | | | 1,312.009 | 12.22 | 0.00 | 0 | 1,177.00 |
| \$ / R | 11.20 | Call | 1,165.25320 | 1.16525 | 1,234.42800 | 1.23443 | | | 1,165.253 | 12.40 | 0.00 | 0 | 40,051.00 |
| \$ / R | 11.40 | Call | 1,029.72070 | 1.02972 | 1,094.41520 | 1.09442 | | | 1,029.721 | 12.58 | 0.00 | 0 | 1,197.00 |
| \$ / R | 11.61 | Put | 350.17530 | 0.35018 | 314.63000 | 0.31463 | | | 350.175 | 12.90 | 0.00 | 0 | 580.00 |
| \$ / R | 13.00 | Call | 466.23320 | 0.46623 | 489.63340 | 0.48963 | | | 466.233 | 16.98 | 0.00 | 0 | 1,197.00 |
| \$ / R | 13.10 | Call | 447.77950 | 0.44778 | 469.93590 | 0.46994 | | | 447.779 | 17.26 | 0.00 | 0 | 13,248.00 |
| \$ / R | 13.20 | Call | 430.55890 | 0.43056 | 451.54800 | 0.45155 | | | 430.559 | 17.53 | 0.00 | 0 | 677.00 |
| \$ / R | 13.44 | Call | 392.81330 | 0.39281 | 412.23200 | 0.41223 | | | 392.813 | 18.17 | 0.00 | 0 | 40,051.00 |
| \$ / R | 14.37 | Call | 286.61850 | 0.28662 | 299.21100 | 0.29921 | | | 286.618 | 20.49 | 0.00 | 0 | 580.00 |
| \$ / R | | On 21/12/2015 | Any day expiry | | 12.18550 | 12.18550 | 12.27520 | 12.27520 | | 14.69 | 0.00 | 0 | 250.00 |
| \$ / R | 10.80 | Put | 116.62920 | 0.11663 | 107.80670 | 0.10781 | | | 116.629 | 12.45 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | 186.43550 | 0.18644 | 167.68790 | 0.16769 | | | 186.435 | 12.32 | 0.00 | 0 | 250.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 319.87840 | 0.31988 | 334.22220 | 0.33422 | 319.878 | 19.88 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 112.11430 | 0.11211 | 122.53100 | 0.12253 | 112.114 | 26.34 | 0.00 | 0 | 300.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 12.35390 | 12.35390 | 12.44460 | 12.44460 | | 15.07 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 12.36020 | 12.36020 | 12.45090 | 12.45090 | | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 12.54300 | 12.54300 | 12.63530 | 12.63530 | | 15.45 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 12.55140 | 12.55140 | 12.64380 | 12.64380 | | 15.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 12.74890 | 12.74890 | 12.84310 | 12.84310 | | 15.73 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 12.75730 | 12.75730 | 12.85160 | 12.85160 | | 15.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 12.93800 | 12.93800 | 13.03390 | 13.03390 | | 15.94 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 12.94850 | 12.94850 | 13.04450 | 13.04450 | | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | | | 11.63260 | 11.63260 | 11.72070 | 11.72070 | | 12.99 | 616,527.80 | 53 | 1,503.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | 11.28 | Call | 44,913.13300 | 0.44913 | 51,981.88170 | 0.51982 | 44,913.133 | 11.91 | 0.00 | 0 | 420.00 |
| \$ / R MAXI | On 12/06/2015 | Foreign Exchange Future | | | 11.80440 | 11.80440 | 11.89280 | 11.89280 | | 13.56 | 271,501.20 | 23 | 109.00 |
| \$ / R MAXI | On 14/09/2015 | Foreign Exchange Future | | | 11.98900 | 11.98900 | 12.07870 | 12.07870 | | 13.89 | 119,890.00 | 10 | 10.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 12.16530 | 12.16530 | 12.25500 | 12.25500 | | 14.58 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | | | 17.42660 | 17.42660 | 17.53100 | 17.53100 | | 11.60 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 804.27570 | 0.80428 | 708.84050 | 0.70884 | 804.276 | 14.04 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 1,078.16740 | 1.07817 | 977.00550 | 0.97701 | 1,078.167 | 15.37 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 1,206.85420 | 1.20685 | 1,104.76930 | 1.10477 | 1,206.854 | 16.07 | 0.00 | 0 | 2,416.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 0.02710 | 0.00003 | 0.02340 | 0.00002 | 0.027 | 26.12 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 0.14740 | 0.00015 | 0.13090 | 0.00013 | 0.147 | 33.67 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 0.15340 | 0.00015 | 0.13640 | 0.00014 | 0.153 | 33.89 | 0.00 | 0 | 2,416.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 17.56970 | 17.56970 | 17.67230 | 17.67230 | | 12.06 | 4,392,425.00 | 250 | 33,124.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 16.72 | Put | 62.28040 | 0.06228 | 55.75530 | 0.05576 | 62.280 | 11.16 | 0.00 | 0 | 25,000.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 17.00 | Put | 125.35690 | 0.12536 | 109.28690 | 0.10929 | 125.357 | 11.47 | 0.00 | 0 | 5,592.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.00 | Call | 49.19770 | 0.04920 | 69.46880 | 0.06947 | 49.198 | 14.09 | 0.00 | 0 | 570.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.25 | Call | 31.97860 | 0.03198 | 48.09340 | 0.04809 | 31.979 | 14.24 | 0.00 | 0 | 5,000.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.64 | Call | 20.62330 | 0.02062 | 29.75340 | 0.02975 | 20.623 | 15.19 | 0.00 | 0 | 21,000.00 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | | 17.81690 | 17.81690 | 17.91940 | 17.91940 | | 12.87 | 4,008,802.50 | 225 | 5,807.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 18.08670 | 18.08670 | 18.19090 | 18.19090 | | 14.28 | 4,069,507.50 | 225 | 1,820.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 18.34820 | 18.34820 | 18.45460 | 18.45460 | | 14.23 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2015 | Foreign Exchange Future | | | 0.09763 | 0.09763 | 0.09813 | 0.09813 | | 15.72 | 0.00 | 0 | 3,826.00 |
| ¥ / R | On 12/06/2015 | Foreign Exchange Future | | | 0.09916 | 0.09916 | 0.09966 | 0.09966 | | 15.09 | 680,073.57 | 6,858 | 13,998.00 |
| ¥ / R | On 14/09/2015 | Foreign Exchange Future | | | 0.10085 | 0.10085 | 0.10137 | 0.10137 | | 16.07 | 0.00 | 0 | 0.00 |
| € / R | On 21/01/2015 | Any day expiry | | | 13.60050 | 13.60050 | 13.72730 | 13.72730 | | 11.11 | 0.00 | 0 | 0.00 |
| € / R | On 21/01/2015 | Any day expiry | 13.90 | Call | 33.14990 | 0.03315 | 69.41990 | 0.06942 | 33.150 | 13.31 | 0.00 | 0 | 10,000.00 |
| € / R | On 23/02/2015 | Any day expiry | | | 13.66320 | 13.66320 | 13.78920 | 13.78920 | | 11.65 | 0.00 | 0 | 0.00 |
| € / R | On 23/02/2015 | Any day expiry | 14.41 | Call | 56.95590 | 0.05696 | 83.18930 | 0.08319 | 56.956 | 14.71 | 0.00 | 0 | 2,000.00 |
| € / R | On 23/02/2015 | Any day expiry | 14.41 | Put | 803.75590 | 0.80376 | 703.98930 | 0.70399 | 803.756 | 14.71 | 0.00 | 0 | 2,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 13.70850 | 13.70850 | 13.83470 | 13.83470 | | 11.85 | 6,525,246.00 | 476 | 78,847.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 13.40 | Put | 139.92360 | 0.13992 | 110.15770 | 0.11016 | 139.924 | 11.58 | 0.00 | 0 | 35,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 13.80 | Put | 332.99080 | 0.33299 | 276.43120 | 0.27643 | 332.991 | 12.21 | 0.00 | 0 | 15,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.00 | Put | 471.65460 | 0.47165 | 400.12460 | 0.40012 | 471.655 | 12.93 | 0.00 | 0 | 12,800.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.02 | Put | 486.49430 | 0.48649 | 413.81610 | 0.41382 | 486.494 | 13.01 | 0.00 | 0 | 8,500.00 |

| 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 16/03/2015 | Foreign Exchange Future | 14.25 | Put | 667.44400 | | 0.66744 | | 582.98650 | 0.58299 | 667.444 | 13.84 | 0.00 | 0 | 20,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.00 | Call | 50.36830 | | 0.05037 | | 68.05390 | 0.06805 | 50.368 | 16.77 | 0.00 | 0 | 713.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.05 | Call | 47.78790 | | 0.04779 | | 64.55670 | 0.06456 | 47.788 | 16.97 | 0.00 | 0 | 14,500.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.25 | Call | 38.16440 | | 0.03816 | | 52.73790 | 0.05274 | 38.164 | 17.66 | 0.00 | 0 | 7,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.28 | Call | 36.94010 | | 0.03694 | | 51.03460 | 0.05103 | 36.940 | 17.76 | 0.00 | 0 | 5,700.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.31 | Call | 35.76670 | | 0.03577 | | 49.39770 | 0.04940 | 35.767 | 17.87 | 0.00 | 0 | 8,500.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.32 | Call | 35.38620 | | 0.03539 | | 48.86540 | 0.04887 | 35.386 | 17.90 | 0.00 | 0 | 20,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.36 | Call | 33.91470 | | 0.03391 | | 46.81020 | 0.04681 | 33.915 | 18.04 | 0.00 | 0 | 32,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.50 | Call | 29.35240 | | 0.02935 | | 40.41490 | 0.04041 | 29.352 | 18.53 | 0.00 | 0 | 7,100.00 |
| € / R | On 01/06/2015 | Any day expiry | | | 13.89670 | | 13.89670 | | 14.02360 | 14.02360 | | 12.65 | 0.00 | 0 | 0.00 |
| € / R | On 01/06/2015 | Any day expiry | 14.41 | Call | 285.07920 | | 0.28508 | | 336.72380 | 0.33672 | 285.079 | 14.17 | 0.00 | 0 | 2,000.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | | | 13.92380 | | 13.92380 | | 14.05070 | 14.05070 | | 12.66 | 9,189,708.00 | 660 | 11,254.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | 13.40 | Put | 205.44760 | | 0.20545 | | 174.46550 | 0.17447 | 205.448 | 11.75 | 0.00 | 0 | 7,300.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | 15.35 | Call | 163.52280 | | 0.16352 | | 191.99850 | 0.19200 | 163.523 | 16.86 | 0.00 | 0 | 7,300.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | | | 14.16150 | | 14.16150 | | 14.29150 | 14.29150 | | 13.31 | 7,080,750.00 | 500 | 6,707.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | | | 14.39620 | | 14.39620 | | 14.52800 | 14.52800 | | 13.81 | 0.00 | 0 | 0.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 459.92850 | | 0.45993 | | 409.76870 | 0.40977 | 459.928 | 12.55 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 343.03700 | | 0.34304 | | 371.31340 | 0.37131 | 343.037 | 18.42 | 0.00 | 0 | 6,076.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL12 | On 05/02/2015 | Index Future | | | 552.75400 | | 552.75400 | | 552.99300 | 552.99300 | | | 0.00 | 0 | 0.00 |
| AL12 | On 07/05/2015 | Index Future | | | 561.48800 | | 561.48800 | | 561.73500 | 561.73500 | | | 0.00 | 0 | 0.00 |
| AL37 | On 05/02/2015 | Index Future | | | 453.56000 | | 453.56000 | | 453.90300 | 453.90300 | | | 0.00 | 0 | 116.00 |
| AL37 | On 07/05/2015 | Index Future | | | 460.72700 | | 460.72700 | | 461.07800 | 461.07800 | | | 0.00 | 0 | 0.00 |
| AL7T | On 05/02/2015 | Index Future | | | 541.52400 | | 541.52400 | | 541.96200 | 541.96200 | | | 0.00 | 0 | 3.00 |
| AL7T | On 07/05/2015 | Index Future | | | 550.08000 | | 550.08000 | | 550.53000 | 550.53000 | | | 0.00 | 0 | 0.00 |
| ALBI | On 05/02/2015 | Index Future | | | 494.20000 | | 494.20000 | | 494.49400 | 494.49400 | | | 0.00 | 0 | 774.00 |
| ALBI | On 07/05/2015 | Index Future | | | 502.00900 | | 502.00900 | | 502.31100 | 502.31100 | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/08/2015 | Index Future | | | 510.52500 | | 510.52500 | | 510.84200 | 510.84200 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | | | 9.46450 | | 9.46450 | | 9.46810 | 9.46810 | | 12.01 | 0.00 | 0 | 22,578.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 9.40 | Put | 161.32710 | | 0.16133 | | 169.88080 | 0.16988 | 161.327 | 11.99 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 9.70 | Call | 111.46700 | | 0.11147 | | 122.07020 | 0.12207 | 111.467 | 12.82 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 10.20 | Call | 31.50610 | | 0.03151 | | 37.35390 | 0.03735 | 31.506 | 14.31 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | | | 9.54550 | | 9.54550 | | 9.54910 | 9.54910 | | 11.27 | 2,386,375.00 | 250 | 7,870.00 |
| AU\$ / R | On 14/09/2015 | Foreign Exchange Future | | | 9.63700 | | 9.63700 | | 9.64170 | 9.64170 | | 11.77 | 1,445,550.00 | 150 | 750.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 9.72890 | | 9.72890 | | 9.73520 | 9.73520 | | 12.32 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/03/2015 | Foreign Exchange Future | | | 9.78610 | | 9.78610 | | 9.90700 | 9.90700 | | 10.99 | 0.00 | 0 | 75.00 |
| CAD/ R | On 12/06/2015 | Foreign Exchange Future | | | 9.91080 | | 9.91080 | | 10.03190 | 10.03190 | | 11.16 | 0.00 | 0 | 0.00 |
| CF CANDO CAFZ | On 16/03/2015 | Can-Do Future | | | 196.88180 | | 196.88180 | | 239.61350 | 239.61350 | | | 0.00 | 0 | 10,000.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | | 11.42400 | | 11.42400 | | 11.52760 | 11.52760 | | 12.50 | 0.00 | 0 | 2,308.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CHF / R | On 12/06/2015 | Foreign Exchange Future | | 11.62020 | 11.62020 | | 11.72630 | 11.72630 | | 13.27 | 1,162,020.00 | 100 | 6,452.00 |
| CNH / R | On 16/03/2015 | Foreign Exchange Future | | 1.86100 | 1.86100 | | 1.87140 | 1.87140 | | 11.94 | 0.00 | 0 | 0.00 |
| CNH / R | On 12/06/2015 | Foreign Exchange Future | | 1.87330 | 1.87330 | | 1.88380 | 1.88380 | | 12.51 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL28 | On 05/02/2015 | Bond Future | | 124.80727 | 124.80727 | | 124.81411 | 124.81411 | | | 0.00 | 0 | 0.00 |
| EL28 | On 07/05/2015 | Bond Future | | 125.28029 | 125.28029 | | 125.28791 | 125.28791 | | | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 05/02/2015 | Bond Future | | 9.13959 | 88.52028 | | 9.13542 | 88.55315 | | | 0.00 | 0 | 6,576.00 |
| ES33 | On 07/05/2015 | Bond Future | | 9.21330 | 86.13155 | | 9.20892 | 86.16559 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/08/2015 | Bond Future | | 9.27616 | 87.60893 | | 9.27144 | 87.64514 | | | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 05/02/2015 | GOVI | | 491.31000 | 491.31000 | | 491.61400 | 491.61400 | | | 0.00 | 0 | 442.00 |
| GOVI | On 07/05/2015 | GOVI | | 499.07400 | 499.07400 | | 499.38600 | 499.38600 | | | 0.00 | 0 | 131.00 |
| GOVI | On 06/08/2015 | GOVI | | 507.54000 | 507.54000 | | 507.86600 | 507.86600 | | | 0.00 | 0 | 0.00 |
| I2025 | On 05/02/2015 | Bond Future | | 118.02288 | 118.02288 | | 118.03045 | 118.03045 | | | 0.00 | 0 | 16.00 |
| I2025 | On 07/05/2015 | Bond Future | | 119.89768 | 119.89768 | | 119.90609 | 119.90609 | | | 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 05/02/2015 | Bond Future | | 125.58452 | 125.58452 | | 125.59250 | 125.59250 | | | 0.00 | 0 | 3,701.00 |
| I2038 | On 07/05/2015 | Bond Future | | 127.57946 | 127.57946 | | 127.58836 | 127.58836 | | | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2046 | On 05/02/2015 | Bond Future | | 127.81501 | 127.81501 | | 127.82269 | 127.82269 | | | 0.00 | 0 | 5,889.00 |
| I2046 | On 07/05/2015 | Bond Future | | 128.47619 | 128.47619 | | 128.48504 | 128.48504 | | | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2050 | On 05/02/2015 | | Bond Future | 135.70570 | 135.70570 | | 136.05012 | 136.05012 | | | 0.00 | 0 | 2,753.00 |
| I2050 | On 07/05/2015 | | Bond Future | 137.86116 | 137.86116 | | 138.21200 | 138.21200 | | | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On 05/02/2015 | | Index Future | 224.44300 | 224.44300 | | 224.55500 | 224.55500 | | | 0.00 | 0 | 1,093.00 |
| IGOV | On 07/05/2015 | | Index Future | 228.00800 | 228.00800 | | 228.12400 | 228.12400 | | | 2,280,080.00 | 1 | 82.00 |
| IGOV | On 06/08/2015 | | Index Future | 231.89400 | 231.89400 | | 232.01500 | 232.01500 | | | 0.00 | 0 | 0.00 |
| ILBI | On 05/02/2015 | | Index Future | 607.97500 | 607.97500 | | 608.27900 | 608.27900 | | | 0.00 | 0 | 157.00 |
| ILBI | On 07/05/2015 | | Index Future | 617.83100 | 617.83100 | | 618.14300 | 618.14300 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/01/2015 | | Jibar Tradeable Future | 6.15000 | 93.85000 | | 6.15000 | 93.85000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/02/2015 | | Jibar Tradeable Future | 6.22000 | 93.78000 | | 6.22000 | 93.78000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | | Jibar Tradeable Future | 6.26000 | 93.74000 | | 6.26000 | 93.74000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 15/04/2015 | | Jibar Tradeable Future | 6.39000 | 93.61000 | | 6.39000 | 93.61000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/05/2015 | | Jibar Tradeable Future | 6.43000 | 93.57000 | | 6.43000 | 93.57000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/06/2015 | | Jibar Tradeable Future | 6.51000 | 93.49000 | | 6.51000 | 93.49000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | | Jibar Tradeable Future | 6.67000 | 93.33000 | | 6.67000 | 93.33000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | | Jibar Tradeable Future | 6.88000 | 93.12000 | | 6.88000 | 93.12000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | | Jibar Tradeable Future | 7.02000 | 92.98000 | | 7.02000 | 92.98000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | | Jibar Tradeable Future | 7.16000 | 92.84000 | | 7.16000 | 92.84000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | | Jibar Tradeable Future | 7.28000 | 92.72000 | | 7.28000 | 92.72000 | | | 0.00 | 0 | 0.00 |
| KES / R | On 16/03/2015 | | Foreign Exchange Future | 0.12600 | 0.12600 | | 0.12610 | 0.12610 | | | 0.00 | 0 | 8.00 |
| NGN / R | On 16/03/2015 | | Foreign Exchange Future | 0.05790 | 0.05790 | | 0.05870 | 0.05870 | | 21.17 | 0.00 | 0 | 332.00 |
| NGN / R | On 11/12/2015 | | Foreign Exchange Future | 0.05940 | 0.05940 | | 0.05460 | 0.05460 | | | 0.00 | 0 | 56,554.00 |
| QUANTO € / \$ | On 16/03/2015 | | Foreign Exchange Future | 1.17850 | 1.17850 | | 1.18040 | 1.18040 | | | 14,142.00 | 12 | 116.00 |
| QUANTO € / \$ | On 12/06/2015 | | Foreign Exchange Future | 1.17950 | 1.17950 | | 1.18140 | 1.18140 | | | 0.00 | 0 | 300.00 |
| QUANTO € / \$ | On 14/09/2015 | | Foreign Exchange Future | 1.18120 | 1.18120 | | 1.18320 | 1.18320 | | | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 11/12/2015 | | Foreign Exchange Future | 1.18340 | 1.18340 | | 1.18550 | 1.18550 | | | 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 05/02/2015 | | Bond Future | 7.65542 | 123.36494 | | 7.64585 | 123.44946 | | 7.58 | 18,504,741.00 | 150 | 33,597.00 |
| R186 | On 05/02/2015 | 8.00 | Put | 143.76000 | 0.14376 | | 143.13000 | 0.14313 | 143.760 | 7.58 | 0.00 | 0 | 6,500.00 |
| R186 | On 05/02/2015 | 8.05 | Put | 101.16000 | 0.10116 | | 101.26000 | 0.10126 | 101.160 | 7.60 | 0.00 | 0 | 6,500.00 |
| R186 | On 05/02/2015 | 9.00 | Put | 0.00000 | 0.00000 | | 0.01000 | 0.00001 | 0.000 | 8.07 | 0.00 | 0 | 9,600.00 |
| R186 | On 07/05/2015 | | Bond Future | 7.70033 | 125.31429 | | 7.69030 | 125.40113 | | 7.76 | 0.00 | 0 | 151.00 |
| R186 | On 07/05/2015 | 7.80 | Put | 1,802.20000 | 1.80220 | | 1,774.35000 | 1.77435 | 1,802.200 | 7.78 | 0.00 | 0 | 300.00 |
| R186 | On 06/08/2015 | | Bond Future | 7.73010 | 122.16301 | | 7.71944 | 122.25360 | | 8.13 | 0.00 | 0 | 0.00 |
| R186 | On 06/08/2015 | 8.90 | Put | 394.67000 | 0.39467 | | 388.84000 | 0.38884 | 394.670 | 8.56 | 0.00 | 0 | 2,500.00 |
| R186 | On 05/11/2015 | | Bond Future | 7.74213 | 124.36227 | | 7.73090 | 124.45608 | | 7.89 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2015 | 9.00 | Put | 621.06000 | 0.62106 | | 612.40000 | 0.61240 | 621.060 | 8.34 | 0.00 | 0 | 2,600.00 |
| R186 | On 21/12/2026 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 05/02/2015 | Bond Future | | | 285.54798 | | 285.54798 | | 286.08849 | 286.08849 | | | 0.00 | 0 | 898.00 |
| R197 | On 07/05/2015 | Bond Future | | | 290.08357 | | 290.08357 | | 290.63455 | 290.63455 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On 05/02/2015 | Bond Future | | | 237.06578 | | 237.06578 | | 236.90879 | 236.90879 | | | 0.00 | 0 | 50,884.00 |
| R202 | On 07/05/2015 | Bond Future | | | 240.83151 | | 240.83151 | | 240.67345 | 240.67345 | | | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2023 | On 05/02/2015 | Bond Future | | | 7.41675 | | 105.47637 | | 7.39706 | 105.59571 | | 5.75 | 0.00 | 0 | 11,167.00 |
| R2023 | On 07/05/2015 | Bond Future | | | 7.45885 | | 103.21926 | | 7.43818 | 103.34129 | | 6.12 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | | | 7.48268 | | 104.98936 | | 7.46077 | 105.11533 | | 6.16 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | 9.07 | Put | 83.99000 | | 0.08399 | | 80.17000 | 0.08017 | 83.990 | 6.54 | 0.00 | 0 | 911.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On 05/02/2015 | Bond Future | | | 6.58621 | | 107.26763 | | 6.57637 | 107.29130 | | 1.85 | 0.00 | 0 | 14,991.00 |
| R203 | On 05/02/2015 | Bond Future | 7.69 | Call | 2,613.05000 | | 2.61305 | | 2,636.72000 | 2.63672 | 2,613.050 | 2.04 | 0.00 | 0 | 55.00 |
| R203 | On 07/05/2015 | Bond Future | | | 6.60777 | | 104.79633 | | 6.59639 | 104.82122 | | 1.88 | 0.00 | 0 | 0.00 |
| R203 | On 06/08/2015 | Bond Future | | | 6.56691 | | 106.59377 | | 6.55306 | 106.62102 | | 1.78 | 0.00 | 0 | 0.00 |
| 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 05/02/2015 | Bond Future | | | 8.07134 | | 99.60334 | | 8.06687 | 99.64163 | | | 0.00 | 0 | 4,666.00 |
| R2030 | On 07/05/2015 | Bond Future | | | 8.12178 | | 101.17743 | | 8.11707 | 101.21719 | | | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2032 | On 05/02/2015 | Bond Future | | | 8.22709 | | 103.20653 | | 8.22265 | 103.24702 | | | 0.00 | 0 | 15.00 |
| R2032 | On 07/05/2015 | Bond Future | | | 8.27770 | | 100.68243 | | 8.27303 | 100.72444 | | | 0.00 | 0 | 0.00 |
| R2032 | On 06/08/2015 | Bond Future | | | 8.31659 | | 102.40974 | | 8.31159 | 102.45419 | | | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2037 | On 05/02/2015 | Bond Future | | | 8.31591 | | 102.07451 | | 8.31143 | 102.12006 | | | 0.00 | 0 | 36,001.00 |
| R2037 | On 07/05/2015 | Bond Future | | | 8.36541 | | 103.68764 | | 8.36072 | 103.73476 | | | 0.00 | 0 | 500.00 |
| R2037 | On 06/08/2015 | Bond Future | | | 8.40531 | | 101.20605 | | 8.40030 | 101.25586 | | | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On 05/02/2015 | Bond Future | | | 6.86650 | | 104.89423 | | 6.85681 | 104.92737 | | 2.92 | 0.00 | 0 | 10,492.00 |
| R204 | On 07/05/2015 | Bond Future | | | 6.90628 | | 106.55168 | | 6.89555 | 106.58618 | | 2.89 | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | | | 6.90990 | | 104.34055 | | 6.89762 | 104.37754 | | 2.99 | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | 8.41 | Put | 37.87000 | | 0.03787 | | 36.99000 | 0.03699 | 37.870 | 3.21 | 0.00 | 0 | 699.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|--------------------|-------------|-----------|-------------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| 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 |
| R2044 | On 05/02/2015 | | Bond Future | 8.43060 | 103.67932 | | 8.43115 | 103.67322 | | | 0.00 | 0 | 6,042.00 |
| R2044 | On 07/05/2015 | | Bond Future | 8.47925 | 105.31795 | | 8.47974 | 105.31258 | | | 0.00 | 0 | 0.00 |
| R2044 | On 06/08/2015 | | Bond Future | 8.51901 | 102.73903 | | 8.51934 | 102.73545 | | | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2048 | On 05/02/2015 | | Bond Future | 8.40064 | 107.81649 | | 8.39615 | 107.86813 | | | 0.00 | 0 | 43,226.00 |
| R2048 | On 07/05/2015 | | Bond Future | 8.44466 | 105.09005 | | 8.43998 | 105.14335 | | | 0.00 | 0 | 0.00 |
| R2048 | On 06/08/2015 | | Bond Future | 8.47940 | 106.89227 | | 8.47443 | 106.94840 | | | 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 05/02/2015 | | Bond Future | 7.08263 | 101.19916 | | 7.06278 | 101.28094 | | 3.87 | 992,966,157.92 | 9,812 | 40,521.00 |
| R207 | On 07/05/2015 | | Bond Future | 7.13018 | 102.79820 | | 7.10886 | 102.88206 | | 3.85 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | 7.73 | Call | 2,513.21000 | 2.51321 | 2,586.80000 | 2.58680 | 2,513.210 | 2,513.210 | 3.98 | 0.00 | 0 | 66.00 |
| R207 | On 06/08/2015 | | Bond Future | 7.15003 | 100.91694 | | 7.12677 | 101.00411 | | 3.99 | 0.00 | 0 | 0.00 |
| R207 | On 06/08/2015 | 7.46 | Call | 1,888.14000 | 1.88814 | 1,948.12000 | 1.94812 | 1,888.140 | 1,888.140 | 4.05 | 0.00 | 0 | 70.00 |
| R207 | On 05/11/2015 | | Bond Future | 7.13104 | 102.73359 | | 7.10584 | 102.82363 | | 3.88 | 0.00 | 0 | 0.00 |
| R207 | On 05/11/2015 | 7.43 | Call | 2,041.73000 | 2.04173 | 2,100.42000 | 2.10042 | 2,041.730 | 2,041.730 | 3.92 | 0.00 | 0 | 53.00 |
| 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 05/02/2015 | | Bond Future | 7.21131 | 100.19976 | | 7.18648 | 100.31958 | | 4.70 | 862,218,934.80 | 8,605 | 50,770.00 |
| R208 | On 07/05/2015 | | Bond Future | 7.25412 | 98.38357 | | 7.22782 | 98.50608 | | 4.91 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | | Bond Future | 7.27426 | 100.07115 | | 7.24613 | 100.19758 | | 4.91 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | 8.85 | Put | 58.63000 | 0.05863 | 54.88000 | 0.05488 | 58.630 | 58.630 | 5.23 | 0.00 | 0 | 198.00 |
| R208 | On 05/11/2015 | | Bond Future | 7.26808 | 98.46959 | | 7.23811 | 98.59958 | | 4.93 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2015 | 8.48 | Put | 303.39000 | 0.30339 | 288.79000 | 0.28879 | 303.390 | 303.390 | 5.24 | 0.00 | 0 | 2,200.00 |
| 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 05/02/2015 | | Bond Future | 8.23485 | 82.54712 | | 8.23033 | 82.58525 | | 11.35 | 495,282,720.00 | 6,000 | 26,398.00 |
| R209 | On 07/05/2015 | | Bond Future | 8.27868 | 80.70387 | | 8.27397 | 80.74321 | | 12.37 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | | Bond Future | 8.31218 | 82.08834 | | 8.30717 | 82.12982 | | 12.56 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | 9.90 | Put | 209.16000 | 0.20916 | 209.04000 | 0.20904 | 209.160 | 209.160 | 13.25 | 0.00 | 0 | 2,914.00 |
| R209 | On 31/03/2036 | | Price Contribution | 6.25000 | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R209/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 05/02/2015 | Bond Future | 177.24681 | | 177.24681 | | 177.25827 | 177.25827 | | | 0.00 | 0 | 628.00 |
| R210 | On 07/05/2015 | Bond Future | 177.98711 | | 177.98711 | | 177.99986 | 177.99986 | | | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On 05/02/2015 | Bond Future | 131.14104 | | 131.14104 | | 131.15119 | 131.15119 | | | 0.00 | 0 | 1,120.00 |
| R211 | On 07/05/2015 | Bond Future | 133.22419 | | 133.22419 | | 133.23540 | 133.23540 | | | 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 05/02/2015 | Bond Future | 136.79634 | | 136.79634 | | 136.80530 | 136.80530 | | | 0.00 | 0 | 5,650.00 |
| R212 | On 07/05/2015 | Bond Future | 138.96931 | | 138.96931 | | 138.97942 | 138.97942 | | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 05/02/2015 | Bond Future | 8.11149 | | 93.26750 | | 8.10703 | 93.30435 | | 9.70 | 0.00 | 0 | 23,708.00 |
| R213 | On 07/05/2015 | Bond Future | 8.15706 | | 91.19718 | | 8.15238 | 91.23537 | | 10.55 | 0.00 | 0 | 0.00 |
| R213 | On 06/08/2015 | Bond Future | 8.19137 | | 92.76110 | | 8.18635 | 92.80159 | | 10.68 | 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 05/02/2015 | Bond Future | 8.32010 | | 83.66154 | | 8.31560 | 83.70170 | | 12.01 | 347,279,052.54 | 4,151 | 13,260.00 |
| R214 | On 07/05/2015 | Bond Future | 8.36238 | | 81.69256 | | 8.35769 | 81.73404 | | 13.11 | 0.00 | 0 | 0.00 |
| R214 | On 06/08/2015 | Bond Future | 8.39527 | | 83.09358 | | 8.39030 | 83.13719 | | 13.32 | 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 16/03/2015 | Foreign Exchange Future | 21,007.35000 | | 21,007.35000 | | 21,161.06000 | 21,161.06000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 16/03/2015 | Foreign Exchange Future | 5.01010 | | 5.01010 | | 5.01710 | 5.01710 | | 10.07 | 0.00 | 0 | 0.00 |
| TRY / R | On 12/06/2015 | Foreign Exchange Future | 5.00280 | | 5.00280 | | 5.00630 | 5.00630 | | 9.12 | 0.00 | 0 | 0.00 |
| ZMW / R | On 16/03/2015 | Foreign Exchange Future | 1.73880 | | 1.73880 | | 1.73410 | 1.73410 | | | 0.00 | 0 | 12.00 |
| ZMW / R | On 12/06/2015 | Foreign Exchange Future | 1.70600 | | 1.70600 | | 1.69740 | 1.69740 | | | 0.00 | 0 | 0.00 |

Total for Derivatives : **2,918,686,592.03** **71,012** **3 835 979.00**

i-Bonds

| | | | | | | | | | | | | | |
|------|---------------|-----------|---------|--|-----------|--|---------|-----------|--|--|------|---|------|
| AA02 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27508 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| AA03 | On 11/05/2015 | Spot Bond | 6.72500 | 102.67173 | | 6.72500 | 102.65321 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40879 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | 8.03000 | 107.23273 | | 8.03000 | 107.20941 | | | 0.00 | 0 | 600,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96135 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | 8.64000 | 106.38695 | | 8.64000 | 106.36223 | | | 0.00 | 0 | 60,000,000.00 |
| AB01/R186 | On 24/11/2020 | Spot Bond | 10.00000 | 104.65100 | | 10.00000 | 104.62400 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09355 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18341 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | 8.89500 | 99.29776 | | 8.89500 | 99.27388 | | | 0.00 | 0 | 0.00 |
| AB014U | On 19/11/2024 | Spot Bond | 100.00000 | 10.77562 | | 100.00000 | 10.74952 | | | 0.00 | 0 | 0.00 |
| AB015U | On 13/11/2024 | Spot Bond | 10.84000 | 101.61676 | | 10.84000 | 101.58713 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | 6.84500 | 102.66378 | | 6.84500 | 102.64479 | | 42,439,000,000,000.00 | 6,200,000,000 | 3,220,000,000.00 | |
| AB08 | On 03/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.11678 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | 8.36000 | 105.96435 | | 8.36000 | 105.94038 | | | 0.00 | 0 | 500,000,000.00 |
| ABC1234/R2022 | On 25/11/2020 | Spot Bond | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 2.37000 | 125.54289 | | 2.37000 | 271.59164 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20069 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04518 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55603 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57796 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59245 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.89547 | | | 0.00 | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86503 | | | 0.00 | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.53543 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | | 87.83894 | 100.00000 | 87.63128 | | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.11000 | | 172.93713 | 2.11000 | 172.91712 | | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | | 163.41212 | 2.76000 | 163.39040 | | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.17000 | | 174.28052 | 2.17000 | 174.26007 | | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.82000 | | 186.31131 | 1.82000 | 186.29121 | | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 7.55625 | | 80.12960 | 7.55625 | 80.11361 | | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 7.55625 | | 80.12960 | 7.55625 | 80.11361 | | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 96.16000 | | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.47362 | | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 95.33000 | | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 94.40000 | | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 93.74000 | | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 92.33000 | | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 91.72000 | | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.15789 | | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00001 | | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 91.37000 | | | | 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 | 90.66000 | | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 90.87000 | | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 90.11000 | | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.29668 | | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 7.01500 | | 108.63405 | 7.01500 | 108.61337 | | | | 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 | 99.93921 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 88.76000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 88.20000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.68000 | | 94.95270 | | 2.68000 | 108.94729 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.39500 | | 103.06483 | | 2.39500 | 162.46306 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.29000 | | 118.07028 | | 2.29000 | 216.28527 | | | 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 | 86.85000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 8.99000 | | 95.85381 | | 8.99000 | 95.83053 | | | 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 | 98.52000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.90000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.56076 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.21000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.04000 | | | 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 | | 106.77201 | | 9.63000 | 106.74442 | | | 0.00 | 0 | 0.00 |
| ABN77 | On 07/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.70000 | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.03500 | | 111.24571 | | 9.03500 | 111.21870 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 8.34500 | | 94.34055 | | 8.34500 | 94.31936 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 106.19000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 112.49000 | | | 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 | | 9.13000 | 110.51392 | | 9.13000 | 110.48682 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 89.14000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71739 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.62714 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | | 7.71000 | 109.23018 | | 7.71000 | 109.20736 | | | 0.00 | 0 | 1,586,000,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | | 8.35000 | 107.65559 | | 8.35000 | 107.63141 | | | 0.00 | 0 | 500,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | | 6.88500 | 102.08948 | | 6.88500 | 102.07061 | | 53,221,050,000,000.00 | 7,730,000,000 | 3,990,000,000.00 | |
| ABS6 | On 01/06/2020 | Spot Bond | | 8.43500 | 99.97610 | | 8.43500 | 99.95342 | | | 0.00 | 0 | 744,400,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | | 9.23000 | 99.98627 | | 9.23000 | 99.96135 | | | 0.00 | 0 | 1,480,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | | 7.30000 | 105.34533 | | 7.30000 | 105.32447 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | | 2.18000 | 217.36149 | | 2.18000 | 275.36459 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | | 1.77000 | 127.89284 | | 1.77000 | 130.73148 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | | 2.16000 | 130.99662 | | 2.16000 | 133.61238 | | | 0.00 | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | | 100.00000 | 0.00632 | | 100.00000 | 0.00630 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | | 100.00000 | 84.75689 | | 100.00000 | 84.56292 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | | 11.17500 | 105.92458 | | 11.17500 | 105.89277 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49458 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | | 100.00000 | 5.84910 | | 100.00000 | 5.83462 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53120 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.05020 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | | 34.86337 | | 100.00000 | 34.77704 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45796 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | | 67.47433 | | 11.00000 | 67.45504 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | | 34.86337 | | 100.00000 | 34.77704 | | | 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 | 100.52108 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57028 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49912 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51396 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52048 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.91485 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.91485 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.93753 | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.93753 | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.89215 | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.63708 | | | 0.00 | 0 | 0.00 |
| ACL089/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33404 | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50508 | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51968 | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52556 | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51371 | | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48726 | | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 8.83500 | 105.11562 | | 8.83500 | 105.27935 | | | 0.00 | 0 | 0.00 |
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.78224 | | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.43257 | | | 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 | 87.64362 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 179.94956 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 180.00952 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49903 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49566 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92918 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49538 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.46133 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.34104 | | | 0.00 | 0 | 0.00 |
| ACL142/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16828 | | | 0.00 | 0 | 0.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73214 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50083 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56496 | | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44401 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43388 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45354 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49035 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL157 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46953 | | | 0.00 | 0 | 0.00 |
| ACL158 | On 20/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44580 | | | 0.00 | 0 | 0.00 |
| ACL159 | On 20/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45235 | | | 0.00 | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 10.23000 | | 103.24869 | | 10.23000 | 103.22024 | | | 0.00 | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45872 | | | 0.00 | 0 | 0.00 |
| ACL163 | On 20/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44877 | | | 0.00 | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 115.97766 | | | 0.00 | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 8.97000 | | 103.64131 | | 8.97000 | 103.61632 | | | 0.00 | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48850 | | | 0.00 | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 1.75000 | | 116.68934 | | 1.75000 | 116.75852 | | | 0.00 | 0 | 0.00 |
| ACL170 | On 20/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54100 | | | 0.00 | 0 | 0.00 |
| ACL172 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45276 | | | 0.00 | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47178 | | | 0.00 | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48642 | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45713 | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74656 | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.92725 | | | 0.00 | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.09314 | | | 0.00 | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45186 | | | 0.00 | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.49350 | | | 0.00 | 0 | 0.00 |
| ACL185 | On 20/09/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48350 | | | 0.00 | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47803 | | | 0.00 | 0 | 0.00 |
| ACL187 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50311 | | | 0.00 | 0 | 0.00 |
| ACL188 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51081 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81503 | | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04221 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51268 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51268 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53317 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47472 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54193 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.41488 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53317 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.71074 | | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52278 | | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50981 | | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 130.26169 | | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 131.19244 | | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44541 | | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44130 | | | 0.00 | 0 | 0.00 |
| ACL210 | | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05442 | | | 0.00 | 0 | 0.00 |
| ACL212 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45245 | | | 0.00 | 0 | 0.00 |
| ACL213 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46650 | | | 0.00 | 0 | 0.00 |
| ACL214 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47178 | | | 0.00 | 0 | 0.00 |
| ACL215 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44600 | | | 0.00 | 0 | 0.00 |
| ACL216 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44541 | | | 0.00 | 0 | 0.00 |
| ACL217 | | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49371 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ADCB01 | On 08/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81821 | | | 0.00 | 0 | 170,000,000.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.69459 | | | 0.00 | 0 | 0.00 |
| ADCB03 | On 31/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.64508 | | | 0.00 | 0 | 0.00 |
| ADCB04 | On 27/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11942 | | | 0.00 | 0 | 0.00 |
| ADCP09 | On 02/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86699 | | | 0.00 | 0 | 0.00 |
| ADCP10 | On 29/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94425 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 24.08086 | | 100.00000 | 24.02252 | | | 0.00 | 0 | 0.00 |
| AFS1U | On 27/09/2019 | Spot Bond | 100.00000 | 12.92874 | | 100.00000 | 12.89672 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06573 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88296 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87091 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85487 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87744 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 7.49500 | 100.48197 | | 7.49500 | 100.46166 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84285 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.81746 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 8.34000 | 103.67864 | | 8.34000 | 103.65524 | | | 0.00 | 0 | 2,893,700,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 9.13000 | 117.01408 | | 9.13000 | 116.98538 | | | 0.00 | 0 | 40,000,000.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 6.99000 | 107.99365 | | 6.99000 | 107.97316 | | | 0.00 | 0 | 0.00 |
| AIR04 | On 29/05/2024 | Spot Bond | 8.73000 | 104.43922 | | 8.73000 | 104.41457 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 13.85171 | | 100.00000 | 13.82089 | | | 0.00 | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 9.49000 | 105.33083 | | 9.49000 | 105.30386 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.64500 | 166.86108 | | 2.64500 | 166.83935 | | | 0.00 | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81323 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ANG012 | On 06/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68960 | | | 0.00 | 0 | 0.00 |
| ANG013 | On 05/06/2015 | Spot Bond | | 100.00000 | 71.99211 | | 100.00000 | 71.85039 | | | 0.00 | 0 | 0.00 |
| APF01 | On 26/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32601 | | | 0.00 | 0 | 0.00 |
| APF02 | On 26/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 92.54487 | | | 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 | 100.55101 | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28548 | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45450 | | | 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 | 100.46952 | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.46706 | | | 0.00 | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.86760 | | | 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 | 100.47000 | | | 0.00 | 0 | 0.00 |
| ASN016 | On 11/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.88000 | | | 0.00 | 0 | 0.00 |
| ASN017 | On 09/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.82183 | | | 0.00 | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.00271 | | | 0.00 | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | | 2.54000 | 131.14096 | | 2.54000 | 297.96840 | | | 0.00 | 0 | 0.00 |
| ASN023 | On 07/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.87501 | | | 0.00 | 0 | 0.00 |
| ASN024 | On 15/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN025 | On 07/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 109.53717 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| ASN028 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.97709 | | | 0.00 | 0 | 0.00 |
| ASN031 | On 14/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 92.29576 | | | 0.00 | 0 | 0.00 |
| ASN032 | On 19/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.59764 | | | 0.00 | 0 | 0.00 |
| ASN034 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49325 | | | 0.00 | 0 | 0.00 |
| ASN036 | On 10/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40748 | | | 0.00 | 0 | 0.00 |
| ASN037 | On 07/12/2033 | Spot Bond | | 2.55500 | 164.41678 | | 2.55500 | 208.28944 | | | 0.00 | 0 | 0.00 |
| ASN041 | On 21/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN35U | On 20/12/2016 | Spot Bond | | 100.00000 | 27.79918 | | 100.00000 | 27.73732 | | | 0.00 | 0 | 0.00 |
| ASN38U | On 20/12/2017 | Spot Bond | | 100.00000 | 16.86324 | | 100.00000 | 16.82148 | | | 0.00 | 0 | 0.00 |
| ASN39U | On 20/12/2017 | Spot Bond | | 100.00000 | 16.96050 | | 100.00000 | 16.91850 | | | 0.00 | 0 | 0.00 |
| ASN40U | On 20/12/2017 | Spot Bond | | 100.00000 | 16.52285 | | 100.00000 | 16.48193 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63310 | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41018 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27315 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | | 8.44000 | 107.05976 | | 8.44000 | 107.03545 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59325 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.78459 | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34198 | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06361 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | | 8.92000 | 103.91642 | | 8.92000 | 103.89151 | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | | 7.25500 | 106.32900 | | 7.25500 | 106.30819 | | 43,530,000,000,000.00 | 6,000,000,000 | 1,500,000,000.00 | |
| BAW20U | On 15/01/2016 | Spot Bond | | 100.00000 | 40.86077 | | 100.00000 | 40.76179 | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.93120 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | | 8.31000 | 106.70447 | | 8.31000 | 106.68061 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA01 | On 31/03/2016 | Spot Bond | 10.81150 | | 102.43153 | | 10.81150 | 101.63245 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 10.94009 | | 100.80598 | | 10.94009 | 100.63466 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 10.95363 | | 100.77540 | | 10.95363 | 100.62444 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.38713 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 10.96806 | | 100.70140 | | 10.96806 | 100.60762 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 11.45180 | | 101.20840 | | 11.45180 | 101.23046 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39588 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39588 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39595 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.06150 | | 100.35983 | | 11.06150 | 100.34913 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.02377 | | 101.63516 | | 11.02377 | 100.71836 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 10.94009 | | 100.80598 | | 10.94009 | 100.63466 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 10.87707 | | 101.17496 | | 10.87707 | 100.92849 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.02657 | | 97.15739 | | 10.02657 | 100.69066 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37669 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36842 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36842 | | | 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 | 9.82797 | | 101.74530 | | 9.82797 | 101.23383 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.08500 | | 100.43600 | | 11.08500 | 100.40646 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.35819 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 11.01000 | | 74.49344 | | 11.01000 | 98.54477 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34363 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | | 93.68452 | | 9.28000 | 100.33183 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36331 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 10.84000 | | 73.15348 | | 10.84000 | 98.42372 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.35308 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36161 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36161 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88990 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34897 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36941 | | | 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 | 100.36941 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34966 | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.35755 | | | 0.00 | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36950 | | | 0.00 | 0 | 0.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27203 | | | 0.00 | 0 | 0.00 |
| BAYA47 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.29128 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 13.81150 | | 102.50483 | | 13.81150 | 101.72269 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 14.93979 | | 101.21243 | | 14.93979 | 101.24366 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 13.79040 | | 101.37119 | | 13.79040 | 100.99417 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47171 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47171 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47171 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48852 | | | 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 | 100.41261 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | | 100.00000 | 25.67358 | | 100.00000 | 25.62487 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | | 100.00000 | 19.35015 | | 100.00000 | 19.30223 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | | 100.00000 | 17.61081 | | 100.00000 | 17.56720 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | | 100.00000 | 10.87087 | | 100.00000 | 10.84395 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | | 100.00000 | 10.87511 | | 100.00000 | 10.84787 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | | 100.00000 | 13.14340 | | 100.00000 | 13.11085 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | | 100.00000 | 11.38853 | | 100.00000 | 11.36033 | | | 0.00 | 0 | 0.00 |
| BCJ03 | On 17/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.90512 | | | 0.00 | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85409 | | | 0.00 | 0 | 0.00 |
| BCJ05 | On 07/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11032 | | | 0.00 | 0 | 0.00 |
| BCJ06 | On 07/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11677 | | | 0.00 | 0 | 0.00 |
| BCP3U | On 30/06/2019 | Spot Bond | | 100.00000 | 8.21322 | | 100.00000 | 8.19288 | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | | 100.00000 | 8.21322 | | 100.00000 | 8.19288 | | | 0.00 | 0 | 0.00 |
| BCP88U | On 23/01/2015 | Spot Bond | | 100.00000 | 97.59358 | | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| BCP89U | On 19/02/2015 | Spot Bond | | 100.00000 | 91.02244 | | 100.00000 | 90.79602 | | | 0.00 | 0 | 0.00 |
| BCP90U | On 05/03/2015 | Spot Bond | | 100.00000 | 87.95181 | | 100.00000 | 87.74038 | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | | 2.08000 | 103.29068 | | 2.08000 | 179.56803 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | | 7.65000 | 102.21935 | | 7.65000 | 165.56475 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | | 7.65000 | 103.53745 | | 7.65000 | 165.83037 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | | 8.03500 | 102.62874 | | 8.03500 | 102.60653 | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | | 7.44000 | 101.22707 | | 7.44000 | 101.20665 | | | 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 | 102.58454 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73820 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77266 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88754 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.00241 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.32371 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 25.77308 | | 100.00000 | 25.71064 | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56457 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.59527 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60551 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.72829 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.89194 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 25.21657 | | 100.00000 | 25.15548 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 25.21657 | | 100.00000 | 25.15548 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61719 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62895 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 7.86000 | 104.76162 | | 7.86000 | 104.73931 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66421 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72674 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 14.45817 | | 100.00000 | 14.42236 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 14.45817 | | 100.00000 | 14.42236 | | | 0.00 | 0 | 0.00 |
| BGL01 | On 19/11/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44297 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BGL02 | On 19/11/2024 | Spot Bond | 10.58500 | 103.15270 | | 10.58500 | 102.45018 | | | 0.00 | 0 | 0.00 |
| BGR01U | On 17/12/2015 | Spot Bond | 100.00000 | 56.55357 | | 100.00000 | 56.44628 | | | 0.00 | 0 | 0.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88798 | | | 0.00 | 0 | 0.00 |
| BID05 | On 26/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91314 | | | 0.00 | 0 | 200,000,000.00 |
| BID06 | On 30/06/2019 | Spot Bond | 8.15000 | 70.73388 | | 8.15000 | 102.92777 | | | 0.00 | 0 | 2,200,000,000.00 |
| BIDC41 | On 06/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.57354 | | | 0.00 | 0 | 0.00 |
| BIDC42 | On 14/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.83545 | | | 0.00 | 0 | 0.00 |
| BIDC43 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.48143 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96736 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11844 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95424 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00144 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08715 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44306 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.03643 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | 100.00000 | 86.45880 | | 100.00000 | 86.25536 | | | 0.00 | 0 | 0.00 |
| BSR12 | On 25/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.87205 | | | 0.00 | 0 | 0.00 |
| BSR13 | On 26/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.92539 | | | 0.00 | 0 | 0.00 |
| BTC002 | On 17/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.83234 | | | 0.00 | 0 | 0.00 |
| BTC004 | On 19/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.76452 | | | 0.00 | 0 | 0.00 |
| BTC005 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.64798 | | | 0.00 | 0 | 0.00 |
| BTC006 | On 22/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84529 | | | 0.00 | 0 | 0.00 |
| BTC007 | On 28/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.74220 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| BTC008 | On 02/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.65639 | | | 0.00 | 0 | 0.00 |
| BTC009 | On 23/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.28488 | | | 0.00 | 0 | 0.00 |
| BTC010 | On 24/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.05260 | | | 0.00 | 0 | 0.00 |
| BTC011 | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.37966 | | | 0.00 | 0 | 0.00 |
| BTC012 | On 26/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.24043 | | | 0.00 | 0 | 0.00 |
| BTC013 | On 19/05/2015 | Spot Bond | 100.00000 | 74.48980 | | 100.00000 | 74.33809 | | | 0.00 | 0 | 0.00 |
| BTC014 | On 09/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BTC015 | On 13/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.97232 | | | 0.00 | 0 | 0.00 |
| BTC016 | On 16/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.93366 | | | 0.00 | 0 | 0.00 |
| BTC017 | On 19/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.87387 | | | 0.00 | 0 | 0.00 |
| BTC018 | On 27/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.72535 | | | 0.00 | 0 | 0.00 |
| BTC019 | On 08/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.51806 | | | 0.00 | 38,800,000,000 | 38,800,000,000.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 25.59869 | | 100.00000 | 25.53530 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55018 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19349 | | | 0.00 | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.01000 | 111.08596 | | 9.01000 | 111.05892 | | | 0.00 | 0 | 0.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 107.44356 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 8.91000 | 103.92735 | | 8.91000 | 103.90233 | | | 0.00 | 0 | 620,000,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 12.04000 | 101.95846 | | 12.04000 | 101.92554 | | | 0.00 | 0 | 700,000,000.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46292 | | | 0.00 | 0 | 3,130,000,000.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 11.94000 | 103.97120 | | 11.94000 | 103.93843 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26660 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 8.90000 | 102.58387 | | 8.90000 | 102.55920 | | | 0.00 | 0 | 0.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.64898 | | | 0.00 | 0 | 200,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CBL18 | On 23/08/2019 | Spot Bond | | 11.94000 | 101.24896 | | 11.94000 | 101.21706 | | | 0.00 | 0 | 430,000,000.00 |
| CBL19 | On 02/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.07090 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.94526 | | | 0.00 | 0 | 400,000,000.00 |
| CBL21 | On 06/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41694 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | | 9.67000 | 96.82564 | | 9.67000 | 96.80038 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | | 9.50000 | 118.29514 | | 9.50000 | 118.26499 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | | 9.78000 | 112.15504 | | 9.78000 | 112.12562 | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | | 8.66000 | 120.37867 | | 8.66000 | 120.35048 | | | 0.00 | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.11811 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | | 11.21000 | 104.47590 | | 11.21000 | 104.44443 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.94904 | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.76888 | | | 0.00 | 0 | 0.00 |
| CGR14/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.72670 | | 10.00000 | 105.69910 | | | 0.00 | 0 | 0.00 |
| CGR15 | On 22/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.22924 | | | 0.00 | 0 | 0.00 |
| CGR16 | On 22/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 91.78447 | | | 0.00 | 0 | 0.00 |
| CGR17 | On 24/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.17596 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.62132 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04162 | | | 0.00 | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.31746 | | | 0.00 | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32938 | | | 0.00 | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.34344 | | | 0.00 | 0 | 0.00 |
| CLA1U | On 21/11/2046 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLA2U | On 21/11/2046 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLA3U | On 21/11/2046 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| CLB1U | On 21/11/2046 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| CLC1U | On 21/12/2046 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.99765 | | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.97721 | | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 102.08523 | | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.42866 | | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 100.49914 | | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.20091 | | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | 100.35481 | 100.35481 | 10.11000 | 100.32747 | | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 100.14735 | | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | 122.19029 | 122.19029 | 2.76000 | 122.17410 | | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 104.03475 | | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | 119.35508 | 119.35508 | 3.14000 | 122.17576 | | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | 103.08382 | 103.08382 | 8.25000 | 103.06080 | | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 2.86000 | 129.37902 | 129.37902 | 2.86000 | 123.49137 | | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | 127.25452 | 127.25452 | 2.40000 | 121.46506 | | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 100.69689 | | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.24000 | 102.51080 | 102.51080 | 8.24000 | 102.48807 | | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 99.84728 | | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 99.85655 | | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.29000 | 102.59220 | 102.59220 | 8.29000 | 102.56932 | | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.29000 | 102.59220 | 102.59220 | 8.29000 | 102.56932 | | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.34000 | 101.43098 | 101.43098 | 8.34000 | 101.40821 | | | | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN226 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51101 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56203 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89421 | | | 0.00 | 0 | 0.00 |
| CLN230/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89421 | | | 0.00 | 0 | 0.00 |
| CLN231/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25258 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03932 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10303 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | | 9.35000 | 103.61471 | | 9.35000 | 103.58899 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | | 9.35000 | 103.61471 | | 9.35000 | 103.58899 | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01847 | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02113 | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65152 | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40412 | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44112 | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44307 | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40412 | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40412 | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42697 | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23363 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.85098 | | 0.00 | | 0 | 0.00 | |
| CLN258 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33461 | | 0.00 | | 0 | 0.00 | |
| CLN259 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33461 | | 0.00 | | 0 | 0.00 | |
| CLN260 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33461 | | 0.00 | | 0 | 0.00 | |
| CLN261 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.75234 | | 0.00 | | 0 | 0.00 | |
| CLN262 | On 26/03/2019 | Spot Bond | 8.77000 | 105.94231 | 8.77000 | 105.91719 | | 0.00 | | 0 | 0.00 | |
| CLN268 | On 30/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.45544 | | 0.00 | | 0 | 0.00 | |
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.57929 | | 0.00 | | 0 | 0.00 | |
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.82437 | | 0.00 | | 0 | 0.00 | |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.82164 | | 0.00 | | 0 | 0.00 | |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87281 | | 0.00 | | 0 | 0.00 | |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04927 | | 0.00 | | 0 | 0.00 | |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.21798 | | 0.00 | | 0 | 0.00 | |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04764 | | 0.00 | | 0 | 0.00 | |
| CLN279 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.92114 | | 0.00 | | 0 | 0.00 | |
| CLN280 | On 07/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.75948 | | 0.00 | | 0 | 0.00 | |
| CLN281 | On 21/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62120 | | 0.00 | | 0 | 0.00 | |
| CLN282 | On 27/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44316 | | 0.00 | | 0 | 0.00 | |
| CLN283 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45128 | | 0.00 | | 0 | 0.00 | |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.76555 | | 0.00 | | 0 | 0.00 | |
| CLN289 | On 30/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.41191 | | 0.00 | | 0 | 0.00 | |
| CLN290 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.59381 | | 0.00 | | 0 | 0.00 | |
| CLN291 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37667 | | 0.00 | | 0 | 0.00 | |
| CLN292 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.68341 | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN292/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.72700 | 10.00000 | 105.69900 | | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.16849 | | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.37263 | | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.22787 | | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.54483 | | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.19326 | | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.34573 | | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.33977 | | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 134.93012 | | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.81901 | | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 134.72647 | | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 134.44446 | | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 134.74945 | | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 132.37392 | | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 133.14521 | | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.43357 | | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 10.27000 | | 97.71721 | 10.27000 | 97.69017 | | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 10.79000 | | 99.32003 | 10.79000 | 99.29120 | | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.32498 | | | | 0.00 | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.54016 | | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.40123 | | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.78504 | | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.78784 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | 106.17093 | | 8.80500 | 101.77702 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47472 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.80269 | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 129.75704 | | | 0.00 | 0 | 0.00 |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49637 | | | 0.00 | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50514 | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53900 | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52294 | | | 0.00 | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72419 | | | 0.00 | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 77.48275 | | | 0.00 | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57040 | | | 0.00 | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32498 | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 117.15196 | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 117.31994 | | | 0.00 | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73559 | | | 0.00 | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62452 | | | 0.00 | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32684 | | | 0.00 | 0 | 0.00 |
| CLN342 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71976 | | | 0.00 | 0 | 0.00 |
| CLN343 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59386 | | | 0.00 | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45755 | | | 0.00 | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52266 | | | 0.00 | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.71883 | | | 0.00 | 0 | 0.00 |
| CLN347 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38828 | | | 0.00 | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31758 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN350 | On 28/10/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.62718 | | | 0.00 | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.91625 | | | 0.00 | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.67723 | | | 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 |
| CLN358 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.62593 | | | 0.00 | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.72843 | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43250 | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | 10.55000 | | 102.23977 | | 10.55000 | 103.20273 | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | 9.45000 | | 108.89884 | | 9.45000 | 109.86542 | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.46949 | | | 0.00 | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.73476 | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | 11.59000 | | 110.49562 | | 11.59000 | 111.67277 | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.86131 | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | 11.62000 | | 111.41278 | | 11.62000 | 111.24193 | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | 10.05000 | | 110.57917 | | 10.05000 | 110.43194 | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.86131 | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.81446 | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55180 | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47708 | | | 0.00 | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48717 | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48730 | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33867 | | | 0.00 | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | 8.97000 | | 107.38717 | | 8.97000 | 107.25709 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN377 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.07641 | | 0.00 | | 0 | 0.00 | |
| CLN378 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.52441 | | 0.00 | | 0 | 0.00 | |
| CLN379 | On 20/03/2024 | Spot Bond | 10.55000 | 103.34939 | 10.55000 | 103.32003 | | 0.00 | | 0 | 0.00 | |
| CLN380 | On 20/09/2024 | Spot Bond | 11.00000 | 103.49089 | 11.00000 | 100.77589 | | 0.00 | | 0 | 0.00 | |
| CLN381 | On 21/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.84879 | | 0.00 | | 0 | 0.00 | |
| CLN382 | On 20/03/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.53317 | | 0.00 | | 0 | 0.00 | |
| CLN383 | On 22/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.82333 | | 0.00 | | 0 | 0.00 | |
| CLN384 | On 20/09/2024 | Spot Bond | 11.38000 | 107.60219 | 11.38000 | 107.43782 | | 0.00 | | 0 | 0.00 | |
| CLN385 | On 20/09/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.58443 | | 0.00 | | 0 | 0.00 | |
| CLN386 | On 20/03/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 94.70834 | | 0.00 | | 0 | 0.00 | |
| CLN387 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.94621 | | 0.00 | | 0 | 0.00 | |
| CLN388 | On 20/09/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51990 | | 0.00 | | 0 | 0.00 | |
| CLN389 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | | 0 | 0.00 | |
| CLN390 | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.23321 | | 0.00 | | 0 | 0.00 | |
| CLN391 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44863 | | 0.00 | | 0 | 0.00 | |
| CLN392 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45128 | | 0.00 | | 0 | 0.00 | |
| CLN393 | On 20/12/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 87.60155 | | 0.00 | | 0 | 0.00 | |
| CLN394 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.47764 | | 0.00 | | 0 | 0.00 | |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | 40.11235 | 7.01000 | 40.72160 | | 0.00 | | 0 | 0.00 | |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 173.29670 | | 0.00 | | 0 | 0.00 | |
| CLN61 | On 02/03/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | | 0 | 0.00 | |
| CLN81 | On 18/04/2028 | Spot Bond | 8.03500 | 102.62874 | 8.03500 | 146.26992 | | 0.00 | | 0 | 0.00 | |
| CLN88 | On 28/04/2028 | Spot Bond | 7.65000 | 37.55742 | 7.65000 | 165.56475 | | 0.00 | | 0 | 0.00 | |
| CLN89 | On 02/03/2028 | Spot Bond | 7.65000 | 37.99227 | 7.65000 | 165.83037 | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| CLNF01 | | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.63922 | | | 0.00 | 0 | 0.00 |
| CLNF02 | | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.59339 | | | 0.00 | 0 | 0.00 |
| CLNF03 | | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02160 | | | 0.00 | 0 | 0.00 |
| CLNF04 | | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02160 | | | 0.00 | 0 | 0.00 |
| CLNF05 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51692 | | | 0.00 | 0 | 0.00 |
| CLNF06 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48370 | | | 0.00 | 0 | 0.00 |
| CLNF07 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49028 | | | 0.00 | 0 | 0.00 |
| CLNF08 | | On 10/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02276 | | | 0.00 | 0 | 0.00 |
| CLNF09 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48350 | | | 0.00 | 0 | 0.00 |
| CLNF10 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.78504 | | | 0.00 | 0 | 0.00 |
| CLNF11 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44014 | | | 0.00 | 0 | 0.00 |
| CLNF12 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47542 | | | 0.00 | 0 | 0.00 |
| CLNF13 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47244 | | | 0.00 | 0 | 0.00 |
| CLNF14 | | On 20/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.83186 | | | 0.00 | 0 | 0.00 |
| COH001 | | On 26/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16288 | | | 0.00 | 0 | 0.00 |
| COH002 | | On 15/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95533 | | | 0.00 | 0 | 0.00 |
| COJ02 | | On 15/09/2016 | Spot Bond | 8.87000 | 108.54706 | | 8.87000 | 106.87582 | | | 0.00 | 0 | 0.00 |
| COJ04 | | On 05/06/2018 | Spot Bond | 8.26000 | 103.12329 | | 8.26000 | 103.10036 | | | 0.00 | 0 | 811,700,000.00 |
| COJ05 | | On 05/06/2023 | Spot Bond | 9.61000 | 116.03419 | | 9.61000 | 116.00428 | | | 0.00 | 0 | 20,000,000,000.00 |
| COJ06 | | On 09/12/2015 | Spot Bond | 8.05500 | 103.40626 | | 8.05500 | 103.38383 | | | 0.00 | 0 | 0.00 |
| COJ07 | | On 23/03/2021 | Spot Bond | 9.18000 | 110.76412 | | 9.18000 | 110.73666 | | | 0.00 | 0 | 0.00 |
| COJG01 | | On 09/06/2024 | Spot Bond | 9.23000 | 106.87451 | | 9.23000 | 106.84802 | | | 0.00 | 0 | 0.00 |
| COT01 | | On 03/04/2023 | Spot Bond | 9.60000 | 99.80955 | | 9.60000 | 99.78384 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| COT02 | On 03/04/2028 | Spot Bond | 10.38000 | | 101.57563 | | 10.38000 | 101.54739 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 10.38000 | | 94.44211 | | 10.38000 | 94.41586 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98974 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.90753 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.73099 | | | 0.00 | 0 | 0.00 |
| CPL01U | On 12/12/2019 | Spot Bond | 100.00000 | | 9.88887 | | 100.00000 | 9.86439 | | | 0.00 | 0 | 0.00 |
| CPL021 | On 25/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00783 | | | 0.00 | 0 | 0.00 |
| CPL022 | On 23/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43794 | | | 0.00 | 0 | 0.00 |
| CPL023 | On 23/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.57192 | | | 0.00 | 0 | 0.00 |
| CPL024 | On 27/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89731 | | | 0.00 | 0 | 0.00 |
| CPL02U | On 12/03/2020 | Spot Bond | 100.00000 | | 9.42341 | | 100.00000 | 9.40007 | | | 0.00 | 0 | 0.00 |
| CPL03U | On 12/12/2018 | Spot Bond | 100.00000 | | 12.02016 | | 100.00000 | 11.99040 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 10.94500 | | 100.80993 | | 10.94500 | 102.16356 | | | 0.00 | 0 | 12,800,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | | 14.16419 | | 100.00000 | 14.12912 | | | 0.00 | 0 | 0.00 |
| DEN39U | On 10/06/2018 | Spot Bond | 100.00000 | | 5.99594 | | 100.00000 | 5.98109 | | | 0.00 | 0 | 0.00 |
| DEN40U | On 10/06/2018 | Spot Bond | 100.00000 | | 14.89393 | | 100.00000 | 14.85705 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50884 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 7.58500 | | 100.26915 | | 7.58500 | 100.24853 | | | 0.00 | 0 | 0.00 |
| DENG53 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84563 | | | 0.00 | 0 | 0.00 |
| DENG54 | On 03/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70535 | | | 0.00 | 0 | 0.00 |
| DENG55 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00235 | | | 0.00 | 0 | 0.00 |
| DLT02U | On 06/11/2015 | Spot Bond | 100.00000 | | 64.81096 | | 100.00000 | 64.65396 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72822 | | | 0.00 | 0 | 0.00 |
| DLTB03 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.08278 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| DLTC06 | On 13/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.44902 | | | 0.00 | 0 | 0.00 |
| DLTC07 | On 04/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.07753 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93224 | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62336 | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.90597 | | | 0.00 | 0 | 0.00 |
| DOL006 | On 22/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71608 | | | 0.00 | 0 | 0.00 |
| DOL007 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54191 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24206 | | | 0.00 | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 8.17000 | | 104.89245 | | 8.17000 | 104.86937 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.09000 | | 111.71059 | | 7.09000 | 111.68920 | | | 0.00 | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.02000 | | 109.95607 | | 8.02000 | 109.93258 | | | 0.00 | 0 | 1,805,200,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 8.66000 | | 111.48457 | | 8.66000 | 111.45889 | | | 46,715,504,000.00 | 5,394,400 | 1,131,600,000.00 |
| DV24 | On 18/02/2024 | Spot Bond | 8.86000 | | 109.01706 | | 8.86000 | 108.99139 | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.04000 | | 112.42568 | | 9.04000 | 112.39867 | | | 0.00 | 0 | 300,000,000.00 |
| DVC005 | On 23/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37395 | | | 0.00 | 0 | 0.00 |
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27255 | | | 0.00 | 0 | 0.00 |
| DVC007 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52966 | | | 0.00 | 0 | 0.00 |
| DVC008 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99805 | | | 0.00 | 0 | 0.00 |
| DVC009 | On 11/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57748 | | | 0.00 | 0 | 0.00 |
| DVC010 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58607 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16481 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48942 | | | 0.00 | 1,000,000,000 | 500,000,000.00 |
| DVF18 | On 30/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.71485 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| E170 | On 01/08/2020 | Spot Bond | 7.51000 | 132.85781 | | 7.51000 | 132.83119 | | | 0.00 | 0 | 2,000,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 92.12242 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL037 | On 31/01/2037 | Spot Bond | 2.29000 | 100.18343 | | 2.29000 | 115.11964 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 1.20000 | 100.94907 | | 1.20000 | 134.52382 | | | 0.00 | 0 | 1,200,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 2.03500 | 124.24912 | | 2.03500 | 124.23495 | | | 0.00 | 0 | 0.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.04500 | 111.66499 | | 2.04500 | 111.65223 | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.05500 | 112.63872 | | 2.05500 | 112.62593 | | | 0.00 | 0 | 0.00 |
| EL31 | On 02/06/2031 | Spot Bond | 2.14000 | 103.16767 | | 2.14000 | 103.15563 | | | 0.00 | 0 | 0.00 |
| EL36 | On 31/01/2036 | Spot Bond | 2.27000 | 100.54107 | | 2.27000 | 115.52842 | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.07000 | 111.24618 | | 9.07000 | 111.21936 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 8.92000 | 112.06243 | | 8.92000 | 112.03541 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 9.43000 | 105.72863 | | 9.43000 | 105.70172 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 9.66500 | 97.69018 | | 9.66500 | 99.13654 | | | 0.00 | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 9.81500 | 109.06551 | | 9.81500 | 106.52047 | | | 0.00 | 0 | 4,333,332,900.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17728 | | | 0.00 | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.41592 | | | 0.00 | 0 | 0.00 |
| EPF003 | On 12/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64778 | | | 0.00 | 0 | 0.00 |
| EPF004 | On 06/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44464 | | | 0.00 | 0 | 0.00 |
| EPF005 | On 06/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38897 | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04079 | | | 0.00 | 0 | 0.00 |
| EPFC12 | On 05/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31497 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| EPFC13 | On 19/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48459 | | | 0.00 | 0 | 0.00 |
| EQ209U | On 11/06/2015 | Spot Bond | 100.00000 | | 84.69938 | | 100.00000 | 84.44036 | | | 0.00 | 0 | 0.00 |
| EQ212U | On 12/02/2015 | Spot Bond | 100.00000 | | 99.24016 | | 100.00000 | 98.98892 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 11.03500 | | 101.31413 | | 11.03500 | 101.28499 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.98767 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70747 | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31037 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 9.42000 | | 100.19100 | | 9.42000 | 100.16566 | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.17686 | | | 0.00 | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00253 | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B4 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24447 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C4 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32189 | | | 0.00 | 0 | 0.00 |
| ERSA12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12758 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17377 | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11834 | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15684 | | | 0.00 | 0 | 0.00 |
| ERSA18 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13613 | | | 0.00 | 0 | 0.00 |
| ERSA19 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12063 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 7.05000 | | 103.32425 | | 7.05000 | 103.30458 | | | 0.00 | 0 | 200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.37000 | | 107.53129 | | 7.37000 | 107.50992 | | | 252,686,346,000.00 | 34,285,800 | 9,035,591,600.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| ES23 | On 25/01/2023 | Spot Bond | 8.03000 | 116.19107 | | 8.03000 | 116.16621 | | | 110,567,479,000.00 | 13,769,300 | 5,508,171,000.00 |
| ES26 | On 02/04/2026 | Spot Bond | 8.37500 | 98.45248 | | 8.37500 | 98.43030 | | | 92,547,937,500.00 | 11,050,500 | 4,633,250,500.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.11500 | 88.12657 | | 9.11000 | 88.14448 | | | 8,111,206,979,000.00 | 889,874,600 | 35,107,874,600.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.16000 | 95.28884 | | 9.16000 | 95.26539 | | | 54,960,000,000,000.00 | 6,000,000,000 | 16,200,000,000.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17866 | | | 0.00 | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21594 | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06252 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88298 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32194 | | | 0.00 | 0 | 0.00 |
| FIFB04 | On 21/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13534 | | | 0.00 | 0 | 0.00 |
| FIFC12 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.39507 | | | 0.00 | 0 | 0.00 |
| FIFC13 | On 10/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.87941 | | | 0.00 | 0 | 0.00 |
| FIFC14 | On 20/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03102 | | | 0.00 | 0 | 0.00 |
| FIFC15 | On 02/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81596 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 12.24908 | | 100.00000 | 12.21941 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 11.92094 | | 100.00000 | 11.89206 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60140 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.24032 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67189 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71881 | | | 0.00 | 0 | 0.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 8.94000 | 99.11704 | | 8.94000 | 99.09324 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63356 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63349 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73343 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.94580 | | | 0.00 | 0 | 200,000,000.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.96040 | | | 0.00 | 0 | 18,000,000.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97632 | | | 0.00 | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | 9.67000 | | 103.40782 | | 9.67000 | 102.67819 | | | 0.00 | 0 | 16,000,000.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 9.79000 | | 107.84979 | | 9.79000 | 107.82147 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54482 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.16000 | | 132.73747 | | 2.16000 | 133.61238 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.21000 | | 127.00909 | | 2.21000 | 274.76473 | | | 0.00 | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.39500 | | 105.14505 | | 2.39500 | 111.75467 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.37500 | | 103.29343 | | 2.37500 | 162.82351 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.18000 | | 119.94153 | | 2.18000 | 219.71375 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.28500 | | 108.45437 | | 7.28500 | 108.43294 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.74700 | | 64.50064 | | 7.74700 | 63.87011 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.44300 | | 41.35181 | | 9.44300 | 40.44567 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.68000 | | 40.04732 | | 9.68000 | 39.11815 | | | 0.00 | 0 | 0.00 |
| FRC02U | On 02/03/2015 | Spot Bond | 100.00000 | | 88.59223 | | 100.00000 | 88.37772 | | | 0.00 | 0 | 0.00 |
| FRC03U | On 27/03/2015 | Spot Bond | 100.00000 | | 90.60268 | | 100.00000 | 90.39584 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13818 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57633 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49919 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54787 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | | 100.50171 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | | 100.50171 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53317 | | | 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 | 100.50806 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62993 | | | 0.00 | 0 | 0.00 |
| FRC123 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC124 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52441 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | 100.40303 | | 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 | 100.55766 | | | 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 | 100.68706 | | | 0.00 | 0 | 0.00 |
| FRC135 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66682 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 17.46486 | | 100.09221 | 17.42158 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47588 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 111.74280 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64130 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.54921 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53590 | | | 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 | 100.54187 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49498 | | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49812 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65234 | | | 0.00 | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48935 | | | 0.00 | 0 | 0.00 |
| FRC162 | | On 14/12/2018 | Spot Bond | 13.22500 | 62.08217 | | 13.22500 | 62.05973 | | | 0.00 | 0 | 0.00 |
| FRC163 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46124 | | | 0.00 | 0 | 0.00 |
| FRC166 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46183 | | | 0.00 | 0 | 0.00 |
| FRC167 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68893 | | | 0.00 | 0 | 0.00 |
| FRC168 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48292 | | | 0.00 | 0 | 0.00 |
| FRC169 | | On 31/01/2025 | Spot Bond | 3.62500 | 96.85965 | | 3.62500 | 100.19384 | | | 0.00 | 0 | 0.00 |
| FRC170 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50396 | | | 0.00 | 0 | 0.00 |
| FRC171 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50396 | | | 0.00 | 0 | 0.00 |
| FRC172 | | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22975 | | | 0.00 | 0 | 0.00 |
| FRC173 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32498 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC174 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.55609 | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47472 | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46359 | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.76935 | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54309 | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35898 | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75096 | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.94400 | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62336 | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49344 | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.24331 | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45831 | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49812 | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49812 | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57409 | | | 0.00 | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23116 | | | 0.00 | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24366 | | | 0.00 | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33261 | | | 0.00 | 0 | 0.00 |
| FRC193/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01601 | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52617 | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07334 | | | 0.00 | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39169 | | | 0.00 | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01847 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC199 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01852 | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.87496 | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88700 | | | 0.00 | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.87496 | | | 0.00 | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88749 | | | 0.00 | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.54649 | | | 0.00 | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | | 8.75000 | 101.63618 | | 8.75000 | 101.61228 | | | 0.00 | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.43384 | | | 0.00 | 0 | 0.00 |
| FRC207 | On 20/09/2021 | Spot Bond | | 100.00000 | 9.63236 | | 100.00000 | 9.60850 | | | 0.00 | 0 | 0.00 |
| FRC208 | On 20/09/2021 | Spot Bond | | 100.00000 | 8.79387 | | 100.00000 | 8.77209 | | | 0.00 | 0 | 0.00 |
| FRC209 | On 07/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16610 | | | 0.00 | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | | 100.00000 | 1.53331 | | 100.00000 | 1.52951 | | | 0.00 | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52100 | | | 0.00 | 0 | 0.00 |
| FRC211 | On 29/10/2017 | Spot Bond | | 100.00000 | 19.16024 | | 100.00000 | 19.11382 | | | 0.00 | 0 | 0.00 |
| FRC212 | On 07/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47810 | | | 0.00 | 0 | 0.00 |
| FRC213 | On 04/06/2021 | Spot Bond | | 100.00000 | 9.49772 | | 100.00000 | 9.47420 | | | 0.00 | 0 | 0.00 |
| FRC214 | On 07/11/2017 | Spot Bond | | 100.00000 | 18.33712 | | 100.00000 | 18.29269 | | | 0.00 | 0 | 0.00 |
| FRC215 | On 07/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47807 | | | 0.00 | 0 | 0.00 |
| FRC216 | On 07/11/2017 | Spot Bond | | 100.00000 | 10.13022 | | 100.00000 | 10.10568 | | | 0.00 | 0 | 0.00 |
| FRC217 | On 07/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47442 | | | 0.00 | 0 | 0.00 |
| FRC218 | On 07/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39958 | | | 0.00 | 0 | 0.00 |
| FRC219 | On 04/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55480 | | | 0.00 | 0 | 0.00 |
| FRC220 | On 04/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.45928 | | | 0.00 | 0 | 0.00 |
| FRC221 | On 31/01/2022 | Spot Bond | | 2.97000 | 100.06318 | | 2.97000 | 126.96377 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC222 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31157 | | | 0.00 | 0 | 0.00 |
| FRC223 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29414 | | | 0.00 | 0 | 0.00 |
| FRC224 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29414 | | | 0.00 | 0 | 0.00 |
| FRC225 | On 20/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20117 | | | 0.00 | 0 | 0.00 |
| FRC226 | On 18/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47374 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53765 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53472 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78518 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.75348 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 3.50000 | | 117.38158 | | 3.50000 | 122.81919 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54421 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54954 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 3.55000 | | 107.91701 | | 3.55000 | 122.43629 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.53000 | | 105.52042 | | 3.53000 | 122.58928 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 3.09000 | | 101.93402 | | 3.09000 | 127.38561 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 3.16000 | | 101.32140 | | 3.16000 | 134.78209 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.96790 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47536 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54068 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62834 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60586 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51156 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51098 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.07019 | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55445 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | 10.90048 | | 100.00000 | 10.87348 | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | 36.54502 | | 100.00000 | 36.45452 | | | 0.00 | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | 78.89786 | | 100.00000 | 78.67308 | | | 0.00 | 0 | 0.00 |
| FRD09U | On 26/06/2017 | Spot Bond | 100.00000 | 20.57899 | | 100.00000 | 20.52803 | | | 0.00 | 0 | 0.00 |
| FRD12U | On 20/03/2018 | Spot Bond | 100.00000 | 5.84910 | | 100.00000 | 5.83462 | | | 0.00 | 0 | 0.00 |
| FRD13U | On 31/12/2019 | Spot Bond | 100.00000 | 10.73586 | | 100.00000 | 10.70927 | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 5.23000 | 152.58051 | | 5.23000 | 152.54998 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36857 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.71662 | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95702 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.14627 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.73120 | | | 0.00 | 0 | 0.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.24993 | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96583 | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 2.00300 | 83.57710 | | 2.00300 | 105.78612 | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.39000 | 103.96886 | | 2.39000 | 136.69153 | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.67597 | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | 102.33819 | | 10.38000 | 102.30971 | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | 102.33819 | | 10.38000 | 102.30971 | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 108.68000 | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.83414 | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.53000 | 101.63137 | | 2.53000 | 110.32544 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS109 | | On 07/12/2033 | Spot Bond | 2.49000 | 210.97608 | | 2.49000 | 210.21685 | | | 0.00 | 0 | 0.00 |
| FRS110 | | On 31/01/2038 | Spot Bond | 2.50000 | 110.92200 | | 2.50000 | 110.90806 | | | 0.00 | 0 | 0.00 |
| FRS111 | | On 03/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13798 | | | 0.00 | 0 | 0.00 |
| FRS112 | | On 07/12/2033 | Spot Bond | 2.52000 | 210.08813 | | 2.52000 | 209.32458 | | | 0.00 | 0 | 0.00 |
| FRS113 | | On 29/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.00379 | | | 0.00 | 0 | 0.00 |
| FRS114 | | On 31/01/2025 | Spot Bond | 2.48000 | 110.92280 | | 2.48000 | 110.90893 | | | 0.00 | 0 | 0.00 |
| FRS115 | | On 31/03/2038 | Spot Bond | 2.59000 | 109.18523 | | 2.59000 | 109.17125 | | | 0.00 | 0 | 0.00 |
| FRS116 | | On 26/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26854 | | | 0.00 | 0 | 0.00 |
| FRS117 | | On 05/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 42.80800 | | | 0.00 | 0 | 0.00 |
| FRS118 | | On 06/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23983 | | | 0.00 | 0 | 0.00 |
| FRS119 | | On 31/01/2038 | Spot Bond | 2.69500 | 107.18433 | | 2.69500 | 107.18647 | | | 0.00 | 0 | 0.00 |
| FRS120 | | On 07/12/2033 | Spot Bond | 2.64000 | 114.03577 | | 2.64000 | 260.75048 | | | 0.00 | 0 | 0.00 |
| FRS121 | | On 07/12/2033 | Spot Bond | 2.69000 | 112.37123 | | 2.69000 | 258.91770 | | | 0.00 | 0 | 0.00 |
| FRS122 | | On 31/01/2025 | Spot Bond | 2.41000 | 97.61133 | | 2.41000 | 97.70737 | | | 0.00 | 0 | 0.00 |
| FRS123 | | On 07/12/2033 | Spot Bond | 2.72000 | 160.63131 | | 2.72000 | 203.49295 | | | 0.00 | 0 | 0.00 |
| FRS36 | | On 07/12/2023 | Spot Bond | 2.33000 | 125.90753 | | 2.33000 | 272.38079 | | | 0.00 | 0 | 0.00 |
| FRS37 | | On 07/12/2023 | Spot Bond | 2.22000 | 126.91685 | | 2.22000 | 274.56513 | | | 0.00 | 0 | 0.00 |
| FRS43 | | On 07/12/2023 | Spot Bond | 2.94000 | 120.48147 | | 2.94000 | 260.63806 | | | 0.00 | 0 | 0.00 |
| FRS46 | | On 31/01/2022 | Spot Bond | 2.63000 | 102.01445 | | 2.63000 | 129.70720 | | | 0.00 | 0 | 0.00 |
| FRS49 | | On 27/10/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.66945 | | | 0.00 | 0 | 0.00 |
| FRS51 | | On 31/01/2022 | Spot Bond | 2.16000 | 133.62796 | | 2.16000 | 129.52696 | | | 0.00 | 0 | 0.00 |
| FRS56 | | On 19/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87361 | | | 0.00 | 0 | 0.00 |
| FRS59 | | On 07/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12966 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51652 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.37000 | | 110.41535 | | 2.37000 | 110.40187 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 23.11360 | | 104.97509 | 23.05383 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 26.96503 | | 101.07593 | 26.89761 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 19.93367 | | 100.44759 | 19.88410 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 25.42085 | | 100.76967 | 25.35747 | | | 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 | 2.01000 | | 119.93472 | | 2.01000 | 119.92117 | | | 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 | 2.34000 | | 97.87889 | | 2.34000 | 112.30578 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.69003 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.37000 | | 97.61664 | | 2.37000 | 112.00479 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09583 | | | 0.00 | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.42000 | | 125.08885 | | 2.42000 | 342.86167 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35359 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.01755 | | | 0.00 | 0 | 0.00 |
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 6.16500 | | 103.34513 | | 6.16500 | 103.32785 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.34000 | | 103.67542 | | 7.34000 | 103.65478 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 7.69000 | | 104.74263 | | 7.69000 | 104.72080 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 7.83000 | | 110.15576 | | 7.83000 | 110.13251 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.27500 | | 104.31269 | | 8.27500 | 104.28932 | | | 0.00 | 0 | 967,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 8.47000 | | 103.74937 | | 8.47000 | 103.72573 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.04000 | | 95.58320 | | 9.04000 | 95.55986 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRX24 | On 10/12/2024 | Spot Bond | | 9.14000 | 111.36105 | | 9.14000 | 111.33371 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | | 9.47000 | 100.44990 | | 9.47000 | 102.89698 | | | 0.00 | 0 | 500,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | | 9.92000 | 100.40672 | | 9.92000 | 100.38031 | | | 0.00 | 0 | 40,000,000.00 |
| FRX45 | On 14/04/2045 | Spot Bond | | 9.76000 | 84.97525 | | 9.76000 | 84.95301 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42485 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43081 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44564 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.46942 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48724 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56436 | | | 0.00 | 0 | 0.00 |
| FS2A1 | On 20/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00747 | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05143 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.89632 | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.09106 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13508 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17175 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33298 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15911 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19587 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | | 8.66000 | 104.09744 | | 8.66000 | 104.07320 | | | 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 |
| GPT31 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53699 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRB01U | On 08/12/2019 | Spot Bond | 100.00000 | | 9.71736 | 100.00000 | 9.69330 | | | | 0.00 | 0 | 0.00 |
| GRB02U | On 08/12/2017 | Spot Bond | 100.00000 | | 16.86252 | 100.00000 | 16.82077 | | | | 0.00 | 0 | 0.00 |
| GRB03U | On 03/03/2019 | Spot Bond | 100.00000 | | 10.59599 | 100.00000 | 10.56821 | | | | 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 | 101.52758 | | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.55946 | | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.62111 | | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.69762 | | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.80384 | | | | 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 |
| GRT02 | On 13/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.87735 | | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.96156 | | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.53993 | | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.62160 | | | | 0.00 | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68615 | | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.16170 | | | | 0.00 | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.41325 | | | | 0.00 | 0 | 0.00 |
| GRX01U | On 30/06/2032 | Spot Bond | 100.00000 | | 0.00001 | 100.00000 | 0.00001 | | | | 0.00 | 0 | 0.00 |
| GSIS02 | On 24/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.93608 | | | | 0.00 | 0 | 0.00 |
| GSIS03 | On 26/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.27875 | | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.40903 | | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.97855 | | | | 0.00 | 0 | 0.00 |
| HIL01U | On 21/11/2019 | Spot Bond | 100.00000 | | 10.16242 | 100.00000 | 10.13779 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10611 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60299 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47145 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48887 | | | 0.00 | 0 | 0.00 |
| HILC16 | On 22/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.58178 | | | 0.00 | 0 | 0.00 |
| HILC17 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55145 | | | 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 | 101.80419 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | | 7.17564 | 100.66430 | | 7.17564 | 99.31574 | | | 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 | 101.88560 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | | 8.17643 | 100.33275 | | 8.17643 | 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 | 101.99026 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | | 8.62697 | 100.32575 | | 8.62697 | 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 | 102.11818 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87784 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.95655 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.95483 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45870 | | | 0.00 | 0 | 0.00 |
| HPF04/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 8.69000 | | 106.26687 | | 8.69000 | 106.24231 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 7.74500 | | 113.31960 | | 7.74500 | 113.29620 | | | 0.00 | 0 | 850,000,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 2.03000 | | 128.68307 | | 2.03000 | 278.38749 | | | 0.00 | 0 | 1,600,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 2.03000 | | 131.53886 | | 2.03000 | 284.56558 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 9.06500 | | 105.86909 | | 9.06500 | 105.84359 | | | 0.00 | 0 | 3,763,600,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 9.06500 | | 105.89970 | | 9.06500 | 105.87419 | | | 0.00 | 0 | 0.00 |
| HWF01U | On 26/03/2015 | Spot Bond | 100.00000 | | 83.71560 | | 100.00000 | 83.52403 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | 100.00000 | | 21.76615 | | 100.00000 | 21.71225 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | 100.00000 | | 54.79924 | | 100.00000 | 54.66355 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | 100.00000 | | 26.18760 | | 100.00000 | 26.12276 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | | 23.96433 | | 100.00000 | 23.90627 | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | 100.00000 | | 85.06028 | | 100.00000 | 84.86563 | | | 0.00 | 0 | 0.00 |
| HWY023/R197 | On 25/11/2020 | Spot Bond | 10.00000 | | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.73000 | | 118.64048 | | 1.73000 | 118.62803 | | | 100,127,527,109,000.00 | 57,877,183,300 | 97,084,800,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.77000 | | 126.31152 | | 1.77000 | 126.29815 | | | 9,834,659,496,000.00 | 5,556,304,800 | 94,067,100,000.00 |
| I2046 | On 31/03/2046 | Spot Bond | 1.79000 | | 127.24332 | | 1.79000 | 127.22970 | | | 79,578,924,463,000.00 | 44,457,499,700 | 89,427,081,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | 1.82500 | | 135.09881 | | 1.81500 | 135.41889 | | | 111,850,495,245,000.00 | 61,287,942,600 | 49,475,970,000.00 |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.75000 | | | 0.00 | 0 | 18,000,000.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 7.17500 | | 104.00959 | | 7.17500 | 103.98938 | | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IBL13 | | On 12/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89728 | | | 0.00 | 0 | 0.00 |
| IBL14 | | On 28/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78611 | | | 0.00 | 19,810,000,000 | 9,820,000,000.00 |
| IBL21 | | On 15/03/2016 | Spot Bond | 7.84000 | 104.98497 | | 7.84000 | 104.96267 | | | 0.00 | 0 | 0.00 |
| IBL22 | | On 15/03/2018 | Spot Bond | 7.56000 | 110.04818 | | 7.56000 | 110.02563 | | | 0.00 | 0 | 0.00 |
| IBL28 | | On 18/08/2016 | Spot Bond | 7.66000 | 104.23625 | | 7.66000 | 104.21497 | | | 0.00 | 0 | 0.00 |
| IBL33 | | On 03/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46125 | | | 0.00 | 0 | 0.00 |
| IBL34 | | On 31/01/2017 | Spot Bond | 1.93000 | 101.02334 | | 1.93000 | 130.32001 | | | 0.00 | 0 | 0.00 |
| IBL36 | | On 31/01/2022 | Spot Bond | 2.23000 | 104.62065 | | 2.23000 | 133.02230 | | | 0.00 | 0 | 0.00 |
| IBL37 | | On 02/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33182 | | | 0.00 | 0 | 0.00 |
| IBL38 | | On 02/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83825 | | | 0.00 | 0 | 0.00 |
| IBL39 | | On 02/04/2018 | Spot Bond | 7.68000 | 105.52329 | | 7.68000 | 105.50145 | | | 0.00 | 0 | 0.00 |
| IBL40 | | On 15/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78311 | | | 0.00 | 0 | 0.00 |
| IBL42 | | On 15/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53507 | | | 0.00 | 0 | 0.00 |
| IBL43 | | On 15/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24192 | | | 0.00 | 0 | 0.00 |
| IBL43/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| IBL45 | | On 21/12/2018 | Spot Bond | 8.27000 | 99.62702 | | 8.27000 | 99.60484 | | | 0.00 | 0 | 0.00 |
| IBL46 | | On 15/01/2020 | Spot Bond | 8.69500 | 94.21816 | | 8.69500 | 94.19637 | | | 0.00 | 0 | 2,463,300,000.00 |
| IBL48 | | On 19/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44978 | | | 0.00 | 0 | 0.00 |
| IBL49 | | On 02/04/2018 | Spot Bond | 7.76000 | 100.88975 | | 7.76000 | 100.86866 | | | 0.00 | 0 | 0.00 |
| IBL50 | | On 02/08/2020 | Spot Bond | 8.74500 | 105.63035 | | 8.74500 | 105.58193 | | | 0.00 | 0 | 0.00 |
| IBL52 | | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32305 | | | 0.00 | 0 | 0.00 |
| IBL53 | | On 31/07/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47253 | | | 0.00 | 0 | 0.00 |
| IBL54 | | On 31/07/2016 | Spot Bond | 7.90000 | 102.35523 | | 7.90000 | 102.33368 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL55 | On 31/07/2018 | Spot Bond | | 8.05000 | 103.85556 | | 8.05000 | 103.83329 | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.62389 | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17395 | | | 0.00 | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | | 7.33000 | 105.81414 | | 7.33000 | 105.79344 | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | | 8.01000 | 107.85832 | | 8.01000 | 107.83531 | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | | 9.08000 | 111.33162 | | 9.08000 | 111.30477 | | | 0.00 | 0 | 0.00 |
| IBL61 | On 31/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.25962 | | | 0.00 | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.56734 | | | 0.00 | 0 | 0.00 |
| IBL63 | On 29/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49203 | | | 0.00 | 0 | 0.00 |
| IBL64 | On 29/07/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52325 | | | 0.00 | 0 | 0.00 |
| IBL65 | On 29/07/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55433 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | | 100.00000 | 0.00690 | | 100.00000 | 0.00689 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.92074 | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.83067 | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | | 8.32000 | 101.99369 | | 8.32000 | 101.97085 | | | 0.00 | 0 | 0.00 |
| IDCG04 | On 24/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01032 | | | 0.00 | 0 | 0.00 |
| IDCG05 | On 24/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04417 | | | 0.00 | 0 | 0.00 |
| IDCG06 | On 24/11/2024 | Spot Bond | | 9.38000 | 102.40164 | | 9.38000 | 102.37572 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | | 5.00000 | 101.18323 | | 5.00000 | 101.16955 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | | 5.00000 | 101.18323 | | 5.00000 | 101.16955 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | | 5.00000 | 102.26642 | | 5.00000 | 102.25270 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | | 5.00000 | 101.18735 | | 5.00000 | 101.17363 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | | 4.00000 | 101.34371 | | 4.00000 | 101.33263 | | | 0.00 | 0 | 0.00 |
| IDCP06 | On 17/10/2019 | Spot Bond | | 4.00000 | 100.97307 | | 4.00000 | 100.96208 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IDW01U | On 30/06/2016 | Spot Bond | 100.00000 | | 40.64591 | 100.00000 | 40.54526 | | | | 0.00 | 0 | 0.00 |
| IDW02U | On 30/06/2016 | Spot Bond | 100.00000 | | 40.48582 | 100.00000 | 40.38556 | | | | 0.00 | 0 | 0.00 |
| IDW03U | On 30/06/2016 | Spot Bond | 100.00000 | | 40.48582 | 100.00000 | 40.38556 | | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | | 107.30134 | 9.20000 | 107.27482 | | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.34546 | | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | | 7.87815 | 100.00000 | 7.85864 | | | | 0.00 | 0 | 0.00 |
| IM1002 | On 12/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| IM1004 | On 13/04/2015 | Spot Bond | 100.00000 | | 80.39648 | 100.00000 | 80.21978 | | | | 0.00 | 0 | 0.00 |
| IM103U | On 26/01/2015 | Spot Bond | 100.00000 | | 96.81698 | 100.00000 | 96.56085 | | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 8.59000 | | 102.99564 | 8.59000 | 102.97175 | | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.37543 | | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | | 15.48669 | 100.00000 | 15.44918 | | | | 0.00 | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | 100.00000 | | 78.89786 | 100.00000 | 78.67308 | | | | 0.00 | 0 | 0.00 |
| IN262U | On 15/01/2015 | Spot Bond | 100.00000 | | 99.72678 | 100.00000 | 99.45504 | | | | 0.00 | 0 | 0.00 |
| IN269U | On 25/07/2017 | Spot Bond | 100.00000 | | 10.45473 | 100.00000 | 10.42940 | | | | 0.00 | 0 | 0.00 |
| IN272U | On 10/11/2017 | Spot Bond | 100.00000 | | 17.35088 | 100.00000 | 17.29864 | | | | 0.00 | 0 | 0.00 |
| IN276U | On 30/06/2021 | Spot Bond | 100.00000 | | 1.18597 | 100.00000 | 1.18370 | | | | 0.00 | 0 | 0.00 |
| IN277U | On 30/06/2021 | Spot Bond | 100.00000 | | 8.62488 | 100.00000 | 8.60352 | | | | 0.00 | 0 | 0.00 |
| IN281U | On 28/11/2019 | Spot Bond | 100.00000 | | 9.72029 | 100.00000 | 9.69540 | | | | 0.00 | 0 | 0.00 |
| IN285U | On 12/03/2015 | Spot Bond | 100.00000 | | 86.49289 | 100.00000 | 86.28842 | | | | 0.00 | 0 | 0.00 |
| IN286U | On 15/07/2019 | Spot Bond | 100.00000 | | 9.03321 | 100.00000 | 8.97412 | | | | 0.00 | 0 | 0.00 |
| IN290U | On 31/12/2016 | Spot Bond | 100.00000 | | 27.82174 | 100.00000 | 27.75284 | | | | 0.00 | 0 | 0.00 |
| INA503 | On 13/01/2015 | Spot Bond | 6.25000 | | 99.98288 | 6.25000 | 99.91446 | | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA504 | On 20/01/2015 | Spot Bond | 6.25000 | | 99.89737 | | 6.25000 | 99.79494 | | | 0.00 | 0 | 0.00 |
| INA505 | On 27/01/2015 | Spot Bond | 6.25000 | | 99.77789 | | 6.25000 | 99.67571 | | | 0.00 | 0 | 0.00 |
| INA506 | On 03/02/2015 | Spot Bond | 6.35000 | | 99.65326 | | 6.35000 | 99.54971 | | | 0.00 | 0 | 0.00 |
| INA507 | On 10/02/2015 | Spot Bond | 6.35000 | | 99.53247 | | 6.35000 | 99.42917 | | | 0.00 | 0 | 0.00 |
| INA508 | On 17/02/2015 | Spot Bond | 6.35000 | | 99.41197 | | 6.35000 | 99.30892 | | | 0.00 | 0 | 0.00 |
| INA509 | On 24/02/2015 | Spot Bond | 6.35000 | | 99.29176 | | 6.35000 | 99.18896 | | | 0.00 | 0 | 0.00 |
| INA511 | On 10/03/2015 | Spot Bond | 6.45000 | | 99.03744 | | 6.45000 | 98.93355 | | | 0.00 | 0 | 0.00 |
| INA515 | On 07/04/2015 | Spot Bond | 6.50000 | | 98.54345 | | 6.50000 | 98.43980 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33490 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 10.81150 | | 101.87497 | | 10.81150 | 101.28626 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 10.81150 | | 100.64009 | | 10.81150 | 100.51991 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52075 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51105 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | | 101.82651 | | 6.50000 | 101.80862 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51857 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.39455 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57620 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01912 | | | 0.00 | 0 | 0.00 |
| ING211/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49751 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77682 | | | 0.00 | 0 | 0.00 |
| ING241 | On 03/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28090 | | | 0.00 | 0 | 0.00 |
| ING242 | On 10/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15609 | | | 0.00 | 0 | 0.00 |
| ING243 | On 18/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02482 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ING244 | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01339 | | | 0.00 | 0 | 0.00 |
| ING251 | On 12/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01658 | | | 0.00 | 0 | 0.00 |
| ING263 | On 15/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96385 | | | 0.00 | 0 | 0.00 |
| ING270 | On 18/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.21178 | | | 0.00 | 0 | 0.00 |
| ING273 | On 28/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.15568 | | | 0.00 | 0 | 0.00 |
| ING274 | On 28/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.69644 | | | 0.00 | 0 | 0.00 |
| INGR04 | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.82877 | | | 0.00 | 0 | 0.00 |
| INLV01 | On 12/08/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75774 | | | 0.00 | 0 | 0.00 |
| IP272U | On 13/01/2015 | Spot Bond | 100.00000 | 99.72678 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IP273U | On 14/04/2015 | Spot Bond | 100.00000 | 80.21978 | | 100.00000 | 80.04386 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.09698 | | | 0.00 | 0 | 0.00 |
| IPF01/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00002 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00002 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 8.35000 | 103.12985 | | 8.35000 | 103.10667 | | | 0.00 | 0 | 0.00 |
| IPF07 | On 01/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.22882 | | | 0.00 | 0 | 0.00 |
| IPF08 | On 01/07/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23421 | | | 0.00 | 0 | 0.00 |
| IPF09 | On 01/07/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23783 | | | 0.00 | 0 | 0.00 |
| IPF10 | On 15/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96191 | | | 0.00 | 0 | 0.00 |
| IPF11 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95997 | | | 0.00 | 0 | 0.00 |
| IPFC03 | On 15/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.88886 | | | 0.00 | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | 9.12000 | 102.58658 | | 9.12000 | 102.56131 | | | 0.00 | 0 | 1,850,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50535 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IPL6 | On 28/09/2017 | Spot Bond | 8.25000 | 106.53271 | | 8.25000 | 106.50891 | | | 0.00 | 0 | 1,586,200,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16604 | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01988 | | | 0.00 | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43967 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53007 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 8.35500 | 101.57558 | | 8.35500 | 101.55315 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.07438 | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87184 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.32000 | 97.69199 | | 3.32000 | 127.30677 | | | 0.00 | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.55500 | 143.07994 | | 3.55500 | 143.05779 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26053 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02214 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.10716 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75156 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35572 | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.73000 | 98.42770 | | 3.73000 | 99.27143 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 3.73000 | 98.34564 | | 3.73000 | 105.71008 | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81548 | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48928 | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 9.89000 | 113.39180 | | 9.89000 | 113.36156 | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.16368 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.65500 | 141.53754 | | 3.65500 | 141.51525 | | | 0.00 | 0 | 0.00 |
| IWA503 | On 15/01/2015 | Spot Bond | 6.25000 | 99.98288 | | 6.25000 | 99.88028 | | | 0.00 | 0 | 0.00 |
| IWA504 | On 22/01/2015 | Spot Bond | 6.25000 | 99.86320 | | 6.25000 | 99.76085 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVA505 | On 22/01/2015 | Spot Bond | 6.25000 | | 99.86320 | | 6.25000 | 99.64170 | | | 0.00 | 0 | 0.00 |
| IVA506 | On 05/02/2015 | Spot Bond | 6.35000 | | 99.61872 | | 6.35000 | 99.51524 | | | 0.00 | 0 | 0.00 |
| IVA507 | On 12/02/2015 | Spot Bond | 6.35000 | | 99.49801 | | 6.35000 | 99.39478 | | | 0.00 | 0 | 0.00 |
| IVA508 | On 19/02/2015 | Spot Bond | 6.35000 | | 99.37760 | | 6.35000 | 99.27462 | | | 0.00 | 0 | 0.00 |
| IVA509 | On 26/02/2015 | Spot Bond | 6.35000 | | 99.25747 | | 6.35000 | 99.15474 | | | 0.00 | 0 | 0.00 |
| IVA510 | On 05/03/2015 | Spot Bond | 6.45000 | | 99.12418 | | 6.45000 | 99.02011 | | | 0.00 | 0 | 0.00 |
| IVA511 | On 12/03/2015 | Spot Bond | 6.45000 | | 99.00278 | | 6.45000 | 98.89897 | | | 0.00 | 0 | 0.00 |
| IVA515 | On 09/04/2015 | Spot Bond | 6.50000 | | 98.50887 | | 6.50000 | 98.40530 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.37882 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.09073 | | | 0.00 | 0 | 0.00 |
| IVC005/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.83133 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15855 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04712 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11033 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89005 | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01944 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01958 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01985 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01863 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88133 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.59591 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52425 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15957 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91548 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90635 | | | 0.00 | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17178 | | | 0.00 | 0 | 0.00 |
| IVC028 | On 09/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06808 | | | 0.00 | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.64484 | | | 0.00 | 0 | 0.00 |
| IVC030 | On 29/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.42987 | | | 0.00 | 0 | 0.00 |
| IVC032 | On 19/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48711 | | | 0.00 | 0 | 0.00 |
| IVC033 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29858 | | | 0.00 | 0 | 0.00 |
| IVC034 | On 30/06/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30611 | | | 0.00 | 0 | 0.00 |
| IVC035 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30610 | | | 0.00 | 0 | 0.00 |
| IVC036 | On 16/07/2019 | Spot Bond | 8.61000 | 102.44630 | | 8.61000 | 102.42283 | | | 0.00 | 0 | 0.00 |
| IVC037 | On 16/07/2019 | Spot Bond | 100.00000 | 11.59835 | 100.00000 | 11.57281 | | | | 0.00 | 0 | 0.00 |
| IVC038 | On 16/07/2019 | Spot Bond | 100.00000 | 9.34185 | 100.00000 | 9.31922 | | | | 0.00 | 0 | 0.00 |
| IVC039 | On 17/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89113 | | | 0.00 | 0 | 0.00 |
| IVC040 | On 24/07/2021 | Spot Bond | 8.74000 | 107.40192 | | 8.74000 | 107.37695 | | | 0.00 | 0 | 0.00 |
| IVC041 | On 29/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62688 | | | 0.00 | 0 | 0.00 |
| IVC042 | On 14/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22008 | | | 0.00 | 0 | 0.00 |
| IVC043 | On 15/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56224 | | | 0.00 | 0 | 0.00 |
| IVC044 | On 16/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.00404 | | | 0.00 | 0 | 0.00 |
| IVC045 | On 24/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57834 | | | 0.00 | 0 | 0.00 |
| IVC046 | On 24/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.79876 | | | 0.00 | 0 | 0.00 |
| IVC047 | On 27/10/2015 | Spot Bond | 7.15500 | 101.85054 | | 7.15500 | 101.83087 | | | 0.00 | 0 | 0.00 |
| IVC048 | On 06/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.50949 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IVC049 | | On 21/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16182 | | | 0.00 | 0 | 0.00 |
| IVC050 | | On 03/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89295 | | | 0.00 | 0 | 0.00 |
| IVF57U | | On 12/02/2015 | Spot Bond | 100.00000 | 94.05235 | | 100.00000 | 93.81424 | | | 0.00 | 0 | 0.00 |
| JDG01 | | On 30/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.63229 | | | 0.00 | 0 | 0.00 |
| JDG02U | | On 22/01/2015 | Spot Bond | 100.00000 | 97.85523 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| JDG03 | | On 15/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.72410 | | | 0.00 | 0 | 0.00 |
| JDG03U | | On 21/02/2016 | Spot Bond | 100.00000 | 37.35355 | | 100.00000 | 37.26306 | | | 0.00 | 0 | 0.00 |
| JDG04 | | On 15/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32527 | | | 0.00 | 0 | 0.00 |
| JDG09U | | On 29/01/2015 | Spot Bond | 100.00000 | 97.54745 | | 100.00000 | 97.29142 | | | 0.00 | 0 | 0.00 |
| JDG10U | | On 29/01/2015 | Spot Bond | 100.00000 | 102.75711 | | 100.00000 | 102.48740 | | | 0.00 | 0 | 0.00 |
| JDG11U | | On 04/02/2015 | Spot Bond | 100.00000 | 96.13754 | | 100.00000 | 95.88913 | | | 0.00 | 0 | 0.00 |
| JDG12U | | On 18/03/2015 | Spot Bond | 100.00000 | 86.79943 | | 100.00000 | 86.59710 | | | 0.00 | 0 | 0.00 |
| KAP001 | | On 13/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62266 | | | 0.00 | 0 | 0.00 |
| KAP002 | | On 13/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64540 | | | 0.00 | 0 | 0.00 |
| KAP003 | | On 06/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78613 | | | 0.00 | 0 | 0.00 |
| KCF03U | | On 30/10/2015 | Spot Bond | 100.00000 | 61.56389 | | 100.00000 | 61.41475 | | | 0.00 | 0 | 0.00 |
| KSB007 | | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.21241 | | | 0.00 | 0 | 0.00 |
| KSB008 | | On 01/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.82972 | | | 0.00 | 0 | 26,859,500.00 |
| KW01 | | On 31/10/2027 | Spot Bond | 8.03000 | 146.00373 | | 8.03000 | 145.97199 | | | 0.00 | 0 | 0.00 |
| LBK02 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42870 | | | 0.00 | 7,800,000,000 | 3,900,000,000.00 |
| LBK03 | | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41677 | | | 0.00 | 0 | 0.00 |
| LBK05 | | On 28/02/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54531 | | | 0.00 | 0 | 0.00 |
| LBK06 | | On 06/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87813 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|------------------|
| LBK07 | On 16/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42558 | | | 0.00 | 0 | 0.00 |
| LBK08 | On 30/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.35083 | | | 0.00 | 0 | 0.00 |
| LBK11 | On 28/11/2019 | Spot Bond | 9.69500 | 100.94144 | | 9.69500 | 100.91504 | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55934 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 8.36000 | 101.62607 | | 8.36000 | 101.60346 | | | 0.00 | 0 | 3,559,600,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 8.41000 | 76.71916 | | 8.41000 | 99.98835 | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 8.87500 | 105.05204 | | 8.87500 | 105.02725 | | | 0.00 | 0 | 724,700,000.00 |
| LGL05 | On 12/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75139 | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87690 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 9.67500 | 101.79719 | | 9.67500 | 101.77077 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95488 | | | 0.00 | 0 | 0.00 |
| LOM01 | On 25/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45471 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14972 | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.25674 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.49252 | | | 0.00 | 0 | 0.00 |
| MAQ059 | On 09/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ060 | On 09/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07011 | | | 0.00 | 0 | 0.00 |
| MAQ061 | On 05/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.60248 | | | 0.00 | 0 | 0.00 |
| MAQ062 | On 13/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13969 | | | 0.00 | 0 | 0.00 |
| MAQ063 | On 13/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.82404 | | | 0.00 | 0 | 0.00 |
| MAQ064 | On 09/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.04638 | | | 0.00 | 0 | 0.00 |
| MAQ065 | On 14/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54130 | | | 0.00 | 0 | 0.00 |
| MAQ066 | On 24/04/2015 | Spot Bond | 100.00000 | 78.49462 | | 100.00000 | 78.32618 | | 870,000,000,000,000.00 | 8,700,000,000 | 7,200,000,000.00 | |
| MAQ0A1 | On 28/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.43114 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| MAQ0A2 | On 31/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.44918 | | | 0.00 | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35308 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02015 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40742 | | | 0.00 | 24,600,000,000 | 12,300,000,000.00 |
| MBF030 | On 01/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.08209 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50133 | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87375 | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20203 | | | 0.00 | 0 | 0.00 |
| MBF038 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96666 | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99527 | | | 0.00 | 0 | 0.00 |
| MBF040 | On 06/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25745 | | | 0.00 | 0 | 0.00 |
| MBF041 | On 07/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28452 | | | 0.00 | 0 | 0.00 |
| MBF042 | On 07/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31379 | | | 0.00 | 0 | 0.00 |
| MBF043 | On 08/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65640 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | | 100.00000 | 94.01660 | | 100.00000 | 93.77919 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | | 100.00000 | 34.69092 | | 100.00000 | 34.60502 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | | 100.00000 | 84.49074 | | 100.00000 | 84.29561 | | | 0.00 | 0 | 0.00 |
| MBP29U | On 23/09/2017 | Spot Bond | | 100.00000 | 19.78182 | | 100.00000 | 19.73284 | | | 0.00 | 0 | 0.00 |
| MBP30U | On 24/10/2017 | Spot Bond | | 100.00000 | 16.73123 | | 100.00000 | 18.43723 | | | 0.00 | 0 | 0.00 |
| MBP31U | On 24/10/2017 | Spot Bond | | 100.00000 | 16.80965 | | 100.00000 | 18.53735 | | | 0.00 | 0 | 0.00 |
| MBP32U | On 10/11/2017 | Spot Bond | | 100.00000 | 17.83175 | | 100.00000 | 17.78855 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | | 8.27000 | 104.90765 | | 8.27000 | 104.88429 | | | 0.00 | 0 | 581,700,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | | 8.29000 | 104.36938 | | 8.29000 | 104.34609 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MBSA03 | On 09/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66404 | | | 0.00 | 0 | 0.00 |
| MCB6M | On 13/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.02095 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16534 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17246 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | | 7.49500 | 104.10311 | | 7.49500 | 104.08206 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | | 8.26000 | 103.82496 | | 8.26000 | 103.80175 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | | 8.99500 | 105.41928 | | 8.99500 | 105.39366 | | | 0.00 | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42781 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44268 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | | 9.04500 | 105.26307 | | 9.04500 | 105.23693 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | | 7.32500 | 103.57435 | | 7.32500 | 103.55377 | | | 0.00 | 0 | 2,470,000,000.00 |
| MIL01 | On 31/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97744 | | | 0.00 | 0 | 0.00 |
| MIL02 | On 31/05/2017 | Spot Bond | | 8.42000 | 101.84080 | | 8.42000 | 101.81772 | | | 0.00 | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55682 | | | 0.00 | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | | 8.87000 | 111.64694 | | 8.87000 | 108.84467 | | | 0.00 | 0 | 440,000,000.00 |
| MMIG03 | On 01/06/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98892 | | | 0.00 | 0 | 0.00 |
| MMS01U | On 10/12/2016 | Spot Bond | | 100.00000 | 22.87268 | | 100.00000 | 22.81604 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14090 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | | 8.12000 | 101.80798 | | 8.12000 | 101.78571 | | | 0.00 | 0 | 140,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | | 7.27500 | 101.05449 | | 7.27500 | 101.03506 | | | 0.00 | 0 | 0.00 |
| MTN04 | On 13/07/2017 | Spot Bond | | 8.11000 | 104.51235 | | 8.11000 | 104.48940 | | | 0.00 | 0 | 510,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | | 100.89771 | 7.05818 | | 100.89771 | 7.04096 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | | 100.61875 | 7.15012 | | 100.61875 | 7.13271 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A411 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A502 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21989 | | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31808 | | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43235 | | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.68442 | | 100.00000 | 0.68277 | | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.68442 | | 100.00000 | 0.68277 | | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | 8.44500 | 100.21379 | | 8.44500 | 100.19089 | | | 0.00 | 0 | 0.00 |
| NBK10A | | On 25/07/2016 | Spot Bond | 7.59000 | 102.27978 | | 7.59000 | 102.25908 | | | 0.00 | 0 | 0.00 |
| NBK11A | | On 28/11/2020 | Spot Bond | 8.56500 | 102.75164 | | 8.56500 | 102.72784 | | | 0.00 | 0 | 0.00 |
| NBK12A | | On 19/03/2021 | Spot Bond | 8.32000 | 108.04978 | | 8.32000 | 108.02545 | | | 0.00 | 0 | 0.00 |
| NBK12B | | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06270 | | | 0.00 | 0 | 0.00 |
| NBK13A | | On 19/03/2024 | Spot Bond | 8.78000 | 109.02308 | | 8.78000 | 108.99720 | | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.14427 | | | 0.00 | 0 | 14,300,000.00 |
| NBK14A | | On 26/06/2021 | Spot Bond | 8.68000 | 103.46163 | | 8.68000 | 103.34359 | | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06595 | | | 0.00 | 0 | 0.00 |
| NBK15B | | On 27/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.21218 | | | 0.00 | 0 | 0.00 |
| NBK16B | | On 25/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.69393 | | | 0.00 | 0 | 0.00 |
| NBK17B | | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99582 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|----------------|------------------|------------------|
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26879 | | | 0.00 | 0 | 0.00 |
| NBK19B | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29361 | | | 0.00 | 274,000,000 | 574,000,000.00 |
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30080 | | | 0.00 | 0 | 0.00 |
| NBK21B | On 10/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21569 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.14500 | 105.68189 | | 7.14500 | 105.66139 | | 74,399,456,000,000.00 | 10,412,800,000 | 6,084,100,000.00 | |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53475 | | | 0.00 | 4,370,000,000 | 2,400,000,000.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.09000 | 116.55116 | | 8.09000 | 116.52563 | | | 0.00 | 0 | 1,525,400,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.20500 | 38.63718 | | 10.20500 | 38.62689 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.07500 | 102.94435 | | 7.07500 | 102.92476 | | | 0.00 | 0 | 930,000,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.95790 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.92026 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.45000 | 105.03518 | | 7.45000 | 105.01397 | | | 0.00 | 0 | 1,880,000,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42107 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22803 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64507 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13351 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95852 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93670 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.06828 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86951 | | | 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 | 101.65892 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62700 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.44602 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NCLN73 | On 03/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.25255 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24958 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.46199 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43821 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81187 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42361 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41194 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41165 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47518 | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47472 | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | | 9.37500 | 110.06518 | | 9.37500 | 111.04255 | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47178 | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | | 9.41000 | 108.77547 | | 9.41000 | 109.95820 | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47472 | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42663 | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.46604 | | | 0.00 | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47940 | | | 0.00 | 0 | 0.00 |
| NCLN91 | On 20/09/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48526 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | | 7.86500 | 105.15829 | | 7.86500 | 105.13588 | | | 0.00 | 0 | 75,000,000.00 |
| NED13 | On 25/07/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.89341 | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.64594 | | | 0.00 | 0 | 0.00 |
| NED15 | On 08/04/2024 | Spot Bond | | 9.47000 | 108.05248 | | 9.47000 | 108.84165 | | | 0.00 | 0 | 100,000,000.00 |
| NED16 | On 08/04/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.87929 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NED17 | On 14/10/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.97569 | | 0.00 | | 0 | 0.00 | |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.12601 | | 0.00 | | 0 | 0.00 | |
| NEDH1A | On 20/11/2018 | Spot Bond | 9.60000 | 119.44513 | 9.60000 | 119.41420 | | 0.00 | | 0 | 1,630,000,000.00 | |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 104.95550 | | 0.00 | | 0 | 0.00 | |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.35807 | | 0.00 | | 400,000,000 | 200,000,000.00 | |
| NHM001/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.72700 | 10.00000 | 105.69900 | | 0.00 | | 0 | 0.00 | |
| NILB10 | On 08/12/2016 | Spot Bond | 2.23000 | 168.67884 | 2.23000 | 168.65875 | | 0.00 | | 0 | 0.00 | |
| NILB11 | On 31/01/2025 | Spot Bond | 2.59000 | 96.26778 | 2.59000 | 138.89760 | | 0.00 | | 0 | 0.00 | |
| NMP20N | On 24/07/2020 | Spot Bond | 8.09500 | 109.92086 | 8.09500 | 109.89715 | | 0.00 | | 0 | 0.00 | |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62901 | | 0.00 | | 0 | 0.00 | |
| NQ1A10 | On 22/05/2020 | Spot Bond | 8.72500 | 108.48139 | 8.72500 | 108.72515 | | 0.00 | | 0 | 0.00 | |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.00843 | | 0.00 | | 0 | 0.00 | |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.05246 | | 0.00 | | 0 | 0.00 | |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.95405 | | 0.00 | | 0 | 0.00 | |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.98808 | | 0.00 | | 0 | 0.00 | |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.96769 | | 0.00 | | 0 | 0.00 | |
| NQ1B10 | On 22/05/2020 | Spot Bond | 8.92500 | 108.47596 | 8.92500 | 110.64843 | | 0.00 | | 0 | 0.00 | |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.98814 | | 0.00 | | 0 | 0.00 | |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.00848 | | 0.00 | | 0 | 0.00 | |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.99489 | | 0.00 | | 0 | 0.00 | |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.12500 | 108.47076 | 9.12500 | 108.70778 | | 0.00 | | 0 | 0.00 | |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.03575 | | 0.00 | | 0 | 0.00 | |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.02207 | | 0.00 | | 0 | 0.00 | |
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.02888 | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQF1D5 | On 22/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.27994 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.19723 | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04926 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | | 7.95000 | 115.59914 | | 7.95000 | 115.57439 | | | 0.00 | 0 | 500,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | | 8.72000 | 122.17216 | | 8.72000 | 122.14336 | | | 0.00 | 0 | 300,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | | 2.12500 | 172.72464 | | 2.12500 | 172.70458 | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | | 9.47000 | 122.71400 | | 9.47000 | 122.68282 | | | 0.00 | 0 | 2,920,000,000.00 |
| NTC12 | On 25/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.18453 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.95853 | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49021 | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75291 | | | 0.00 | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97920 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10829 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37126 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | | 100.00000 | 17.82869 | | 100.00000 | 17.78549 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | | 100.00000 | 65.51410 | | 100.00000 | 65.35538 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | | 7.16500 | 103.23020 | | 7.16500 | 103.21024 | | | 0.00 | 0 | 8,860,000,000.00 |
| OML02 | On 21/11/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06847 | | | 0.00 | 0 | 0.00 |
| OML03 | On 27/11/2024 | Spot Bond | | 9.24500 | 101.27071 | | 9.24500 | 101.22010 | | | 0.00 | 0 | 0.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | | 100.00000 | 25.15548 | | 100.00000 | 25.09454 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.93000 | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21180 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|--------------------|---------------|
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.80790 | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80456 | | | 0.00 | 0 | 0.00 |
| PMM12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69167 | | | 0.00 | 0 | 0.00 |
| PMM15 | On 04/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.83852 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46635 | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44197 | | | 0.00 | 0 | 0.00 |
| PPC003 | On 31/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73619 | | | 0.00 | 0 | 0.00 |
| PPC004 | On 30/06/2021 | Spot Bond | 8.97000 | 104.49100 | | 8.97000 | 104.54063 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53092 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57352 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.59268 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.63527 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.81836 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.86093 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.66530 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 7.45000 | 44.94266 | | 7.45000 | 44.93363 | | | 0.00 | 0 | 0.00 |
| R158 | On 15/09/2015 | Spot Bond | 6.17500 | 109.19654 | | 6.17500 | 109.17820 | | 165,016,583,745,000.00 | 26,723,333,400 | 92,809,333,400.00 | |
| R158P | On 15/09/2015 | Spot Bond | 6.24000 | 95.99178 | | 6.24000 | 95.97549 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.34000 | 115.64088 | | 6.34000 | 115.62095 | | 1,220,906,264,440,000.00 | 92,571,966,000 | 109,451,466,000.00 | |
| R159P | On 15/09/2016 | Spot Bond | 6.17000 | 90.37314 | | 6.17000 | 90.35797 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 7.64000 | 122.81623 | | 7.63000 | 122.87978 | | 9,152,692,191,164,000.00 | 97,996,360,100 | 31,091,160,100.00 | |
| R187P | On 21/12/2026 | Spot Bond | 7.37000 | 42.15898 | | 7.37000 | 42.15060 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.29000 | 39.60893 | | 7.29000 | 39.60114 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R197 | | On 07/12/2023 | Spot Bond | 1.74500 | 284.27077 | | 1.72000 | 284.76108 | | | 15,843,198,590,500.00 | 9,079,196,900 | 27,012,410,200.00 |
| R202 | | On 07/12/2033 | Spot Bond | 1.68500 | 236.00559 | | 1.69000 | 235.80957 | | | 6,315,826,693,500.00 | 3,748,265,100 | 74,083,281,500.00 |
| R2023 | | On 28/02/2023 | Spot Bond | 7.40000 | 105.00722 | | 7.38000 | 105.10841 | | | 4,713,332,849,100,000.00 | 36,936,871,500 | 71,046,054,600.00 |
| R203 | | On 15/09/2017 | Spot Bond | 6.57000 | 106.79049 | | 6.56000 | 106.79618 | | | 2,775,674,573,280,000.00 | 22,477,104,000 | 25,083,200,000.00 |
| R2030 | | On 31/01/2030 | Spot Bond | 8.05000 | 103.19209 | | 8.05000 | 103.16997 | | | 115,806,566,645,000.00 | 14,385,908,900 | 20,858,008,900.00 |
| R2032 | | On 31/03/2032 | Spot Bond | 8.20500 | 102.79327 | | 8.20500 | 102.77057 | | | 1,107,486,634,533,000.00 | 34,977,042,600 | 59,884,700,000.00 |
| R2037 | | On 31/01/2037 | Spot Bond | 8.29500 | 105.90956 | | 8.29500 | 105.88616 | | | 2,024,524,091,446,500.00 | 44,065,592,700 | 89,688,492,700.00 |
| R204 | | On 21/12/2018 | Spot Bond | 6.85000 | 104.42765 | | 6.84000 | 104.44315 | | | 1,766,523,965,555,000.00 | 57,886,710,300 | 17,675,401,600.00 |
| R2044 | | On 31/01/2044 | Spot Bond | 8.41500 | 107.58093 | | 8.41500 | 107.55683 | | | 265,745,700,000,000.00 | 31,580,000,000 | 29,669,500,000.00 |
| R2048 | | On 28/02/2048 | Spot Bond | 8.38000 | 107.39466 | | 8.38000 | 107.37031 | | | 760,606,997,716,000.00 | 90,764,558,200 | 86,240,858,200.00 |
| R207 | | On 15/01/2020 | Spot Bond | 7.06500 | 100.74902 | | 7.04500 | 100.81354 | | | 5,547,756,517,753,500.00 | 85,245,083,900 | 36,141,683,900.00 |
| R208 | | On 31/03/2021 | Spot Bond | 7.19500 | 99.75404 | | 7.17000 | 99.85663 | | | 4,968,385,744,437,500.00 | 90,533,112,500 | 58,538,941,600.00 |
| R209 | | On 31/03/2036 | Spot Bond | 8.22000 | 82.17997 | | 8.21500 | 82.20411 | | | 1,225,693,290,498,000.00 | 49,111,105,900 | 44,601,505,900.00 |
| R210 | | On 31/03/2028 | Spot Bond | 1.65500 | 176.45401 | | 1.65500 | 176.43577 | | | 1,765,962,950,500.00 | 1,067,047,100 | 21,649,300,000.00 |
| R211 | | On 31/01/2017 | Spot Bond | 1.23000 | 132.14456 | | 1.23000 | 132.13249 | | | 4,031,619,831,000.00 | 3,277,739,700 | 21,938,000,000.00 |
| R212 | | On 31/01/2022 | Spot Bond | 1.66000 | 137.92976 | | 1.66000 | 137.91554 | | | 7,188,011,484,000.00 | 4,330,127,400 | 68,408,900,000.00 |
| R213 | | On 28/02/2031 | Spot Bond | 8.09500 | 92.85266 | | 8.09000 | 92.87380 | | | 241,254,393,740,500.00 | 29,802,889,900 | 35,070,453,400.00 |
| R214 | | On 28/02/2041 | Spot Bond | 8.30000 | 83.33418 | | 8.30000 | 83.31546 | | | 2,275,927,218,380,000.00 | 74,208,098,600 | 34,365,198,600.00 |
| R227C | | On 15/03/2015 | Spot Bond | 6.40000 | 98.95890 | | 6.40000 | 98.94173 | | | 0.00 | 0 | 0.00 |
| R228C | | On 15/09/2015 | Spot Bond | 6.24000 | 95.99178 | | 6.24000 | 95.97549 | | | 0.00 | 0 | 0.00 |
| R229C | | On 15/03/2016 | Spot Bond | 6.16000 | 93.17169 | | 6.16000 | 93.15608 | | | 0.00 | 0 | 0.00 |
| R230C | | On 15/09/2016 | Spot Bond | 6.17000 | 90.37314 | | 6.17000 | 90.35797 | | | 0.00 | 0 | 0.00 |
| R327C | | On 21/06/2015 | Spot Bond | 6.31000 | 97.34117 | | 6.31000 | 97.32479 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R328C | On 21/12/2015 | Spot Bond | 6.18000 | 94.47345 | 6.18000 | 94.45765 | | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 6.16000 | 91.66722 | 6.16000 | 91.65194 | | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 6.22000 | 88.82819 | 6.22000 | 88.81324 | | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 6.53500 | 85.51121 | 6.53500 | 85.49610 | | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 6.58500 | 82.68800 | 6.58500 | 82.67328 | | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 6.84500 | 79.36372 | 6.84500 | 79.34905 | | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 6.82500 | 76.79579 | 6.82500 | 76.78163 | | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 6.80500 | 74.32533 | 6.80500 | 74.31166 | | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 6.79500 | 71.91393 | 6.79500 | 71.90073 | | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 7.00500 | 68.78794 | 7.00500 | 68.77493 | | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 6.98500 | 66.53643 | 6.98500 | 66.52388 | | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 7.09000 | 63.87285 | 7.09000 | 63.86063 | | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 7.06000 | 61.81014 | 7.06000 | 61.79836 | | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 7.03000 | 59.83140 | 7.03000 | 59.82004 | | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 7.00000 | 57.93281 | 7.00000 | 57.92186 | | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 6.96000 | 56.15649 | 6.96000 | 56.14594 | | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 6.92000 | 54.45572 | 6.92000 | 54.44554 | | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 7.57000 | 49.61014 | 7.57000 | 49.60001 | | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 7.53000 | 47.98426 | 7.53000 | 47.97452 | | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 7.49000 | 46.42959 | 7.49000 | 46.42022 | | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 7.45000 | 44.94266 | 7.45000 | 44.93363 | | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 7.41000 | 43.52016 | 7.41000 | 43.51146 | | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 7.37000 | 42.15898 | 7.37000 | 42.15060 | | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 7.33000 | 40.85616 | 7.33000 | 40.84808 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| R352C | On 21/12/2027 | Spot Bond | | 7.29000 | 39.60893 | | 7.29000 | 39.60114 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.97601 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.78372 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.38434 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22879 | | | 0.00 | 0 | 0.00 |
| RCSB07 | On 10/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.80815 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | | 100.00000 | 23.47294 | | 100.00000 | 23.41608 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | | 100.00000 | 10.48012 | | 100.00000 | 10.45473 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | | 100.00000 | 22.94766 | | 100.00000 | 22.89083 | | | 0.00 | 0 | 0.00 |
| RCSB4U | On 07/11/2015 | Spot Bond | | 100.00000 | 64.65396 | | 100.00000 | 64.49733 | | | 0.00 | 0 | 0.00 |
| RCSB5U | On 10/12/2016 | Spot Bond | | 100.00000 | 29.83323 | | 100.00000 | 29.75768 | | | 0.00 | 0 | 0.00 |
| RDF01U | On 04/09/2017 | Spot Bond | | 100.00000 | 16.04168 | | 100.00000 | 16.00032 | | | 0.00 | 0 | 0.00 |
| RDF02U | On 04/12/2020 | Spot Bond | | 100.00000 | 8.35623 | | 100.00000 | 8.34451 | | | 0.00 | 0 | 0.00 |
| RDF03U | On 04/04/2018 | Spot Bond | | 100.00000 | 12.88241 | | 100.00000 | 12.84919 | | | 0.00 | 0 | 0.00 |
| RDF04U | On 04/10/2018 | Spot Bond | | 100.00000 | 11.01526 | | 100.00000 | 10.98686 | | | 0.00 | 0 | 0.00 |
| RDF05U | On 04/12/2019 | Spot Bond | | 100.00000 | 9.19632 | | 100.00000 | 9.17261 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43495 | | | 0.00 | 2,000,000,000 | 1,000,000,000.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69510 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78579 | | | 0.00 | 0 | 0.00 |
| RDFB04 | On 27/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99199 | | | 0.00 | 0 | 0.00 |
| RDFB05 | On 27/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04298 | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37013 | | | 0.00 | 0 | 0.00 |
| RDFC16 | On 26/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85690 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RDFC17 | On 26/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94080 | | | 0.00 | 0 | 0.00 |
| RDFC18 | On 25/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94131 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38283 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.95759 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47572 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72821 | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.74963 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95145 | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77322 | | | 0.00 | 0 | 0.00 |
| RES31 | On 02/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.61655 | | | 0.00 | 0 | 0.00 |
| RES32 | On 20/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86220 | | | 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 |
| RP005 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 83.94913 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 83.72827 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 88.36612 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 87.07716 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45847 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 81.40850 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 92.51378 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | 107.64347 | | 12.35000 | 107.60843 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | 15.25351 | | 100.00000 | 15.21656 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.82722 | | | 0.00 | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16763 | | | 0.00 | 0 | 0.00 |
| RP03 | On 23/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45230 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | | 3.93373 | 100.00000 | 3.92399 | | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | | 21.33867 | 100.00000 | 21.28583 | | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | | 39.30544 | 100.00000 | 39.21022 | | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | | 13.38313 | 100.00000 | 13.36674 | | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | | 32.86279 | 100.00000 | 32.78318 | | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.46001 | | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 79.86001 | | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 8.47000 | | 109.48161 | 8.47000 | 109.45667 | | | | 0.00 | 0 | 832,300,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 8.63000 | | 106.29016 | 8.63000 | 106.26549 | | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 9.32000 | | 90.58324 | 9.32000 | 108.06806 | | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 96.58502 | | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.54000 | | 107.09637 | 7.54000 | 107.07447 | | | | 0.00 | 0 | 1,150,000,000.00 |
| SBK12/R157 | On 25/11/2020 | Spot Bond | 10.00000 | | 105.72700 | 10.00000 | 105.69900 | | | | 0.00 | 0 | 0.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.90943 | | | | 0.00 | 7,000,000,000 | 8,000,000,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 8.61000 | | 103.77711 | 8.61000 | 103.75308 | | | | 0.00 | 0 | 0.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.71964 | | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.89439 | | | | 0.00 | 0 | 0.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 103.39264 | | | | 0.00 | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.87698 | | | | 0.00 | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.84404 | | | | 0.00 | 0 | 0.00 |
| SBK20 | On 02/12/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.10246 | | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 6.82500 | | 102.32760 | 6.82500 | 102.30892 | | | | 0.00 | 0 | 3,400,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 8.34000 | | 102.36116 | 8.34000 | 102.33818 | | | | 0.00 | 0 | 2,372,200,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBN27 | On 15/09/2015 | Spot Bond | 7.63500 | 108.22226 | | 7.63500 | 108.19987 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 7.96000 | 108.00754 | | 7.96000 | 107.98426 | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.42500 | 108.36142 | | 7.42500 | 108.33960 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 7.96000 | 103.42412 | | 7.96000 | 103.40183 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 7.57000 | 108.26530 | | 7.57000 | 108.24308 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 7.70000 | 108.17925 | | 7.70000 | 108.15668 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58964 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17262 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 7.61000 | 105.86366 | | 7.61000 | 105.84182 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.12193 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45554 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.31502 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 8.64000 | 108.08968 | | 8.64000 | 108.06457 | | | 0.00 | 0 | 30,000,000.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 9.53000 | 105.19685 | | 9.53000 | 105.16980 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29902 | | | 0.00 | 2,800,000,000 | 2,800,000,000.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19401 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24263 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.35596 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 8.42000 | 102.84515 | | 8.42000 | 102.82172 | | | 0.00 | 0 | 764,600,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | 100.00000 | 17.88830 | | 100.00000 | 17.84893 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | 8.92000 | 111.46299 | | 8.92000 | 111.43657 | | | 0.00 | 0 | 2,520,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97660 | | | 0.00 | 165,000,000 | 165,000,000.00 |
| SBS29 | On 12/06/2019 | Spot Bond | 8.43000 | 101.71578 | | 8.43000 | 101.69271 | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 9.54000 | 91.93933 | | 9.54000 | 91.91566 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|------------------|
| SBS30 | On 12/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62617 | | | 0.00 | 0 | 0.00 |
| SBS31 | On 27/06/2027 | Spot Bond | 9.28000 | | 104.54700 | | 9.28000 | 104.52095 | | | 0.00 | 0 | 0.00 |
| SBS32 | On 19/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49050 | | | 0.00 | 0 | 0.00 |
| SBS33 | On 19/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50401 | | | 0.00 | 0 | 0.00 |
| SBS34 | On 19/09/2024 | Spot Bond | 9.43000 | | 107.42984 | | 9.43000 | 107.40250 | | | 0.00 | 0 | 1,500,000,000.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 8.87000 | | 100.01891 | | 8.87000 | 99.99493 | | | 0.00 | 0 | 183,500,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.34000 | | 105.84426 | | 7.34000 | 105.82319 | | 144,744,800,000,000.00 | 19,720,000,000 | 10,400,000,000.00 | |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.33000 | | 125.90753 | | 2.33000 | 272.38079 | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.87500 | | 102.38294 | | 1.87500 | 130.46126 | | | 0.00 | 0 | 0.00 |
| SCM10U | On 15/09/2017 | Spot Bond | 100.00000 | | 18.30253 | | 100.00000 | 18.25618 | | | 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 | 100.01945 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 22.59089 | | 100.00000 | 22.53494 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 165.19241 | | 0.00000 | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.50000 | | 114.89421 | | 2.50000 | 128.86745 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 101.82651 | | 6.50000 | 101.80862 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.90164 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32369 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.71854 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 8.59000 | | 100.72490 | | 8.59000 | 100.70163 | | | 0.00 | 0 | 301,600,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49461 | | | 0.00 | 0 | 3,100,000.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.25479 | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45073 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | 24.02252 | | 100.00000 | 23.96433 | | | 0.00 | 0 | 0.00 |
| SHS11U/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67376 | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | 100.00000 | 89.89045 | | 100.00000 | 89.60508 | | | 0.00 | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64363 | | | 0.00 | 0 | 1,000,000,000.00 |
| SHS16U | On 29/06/2016 | Spot Bond | 100.00000 | 34.09403 | | 100.00000 | 34.00961 | | | 0.00 | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | 100.00000 | 30.44007 | | 100.00000 | 30.36470 | | | 0.00 | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | 100.00000 | 30.71420 | | 100.00000 | 30.63814 | | | 0.00 | 0 | 0.00 |
| SHS19 | On 10/09/2017 | Spot Bond | 8.90000 | 106.43211 | | 8.90000 | 106.30417 | | | 0.00 | 0 | 0.00 |
| SHS20 | On 19/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86252 | | | 0.00 | 0 | 0.00 |
| SHS21 | On 06/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17140 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.59000 | 106.98032 | | 7.59000 | 106.95866 | | | 0.00 | 0 | 2,140,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 8.44000 | 105.14632 | | 8.44000 | 104.34755 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 7.96000 | 103.42412 | | 7.96000 | 103.40183 | | | 0.00 | 0 | 3,290,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08983 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24399 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56536 | | | 0.00 | 0 | 0.00 |
| SPDA5 | On 21/08/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05145 | | | 0.00 | 0 | 0.00 |
| SPDA6 | On 21/08/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08001 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35595 | | | 0.00 | 0 | 18,467,500.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 7.66000 | 103.10364 | | 7.66000 | 103.08235 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SSA02 | | On 20/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92691 | | | 0.00 | 0 | 0.00 |
| SSA04 | | On 16/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21906 | | | 0.00 | 0 | 0.00 |
| SSA05 | | On 16/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.94177 | | | 0.00 | 0 | 0.00 |
| SSA06 | | On 16/04/2020 | Spot Bond | 8.72000 | 99.23668 | | 8.72000 | 99.21342 | | | 0.00 | 0 | 359,600,000.00 |
| SSN001 | | On 01/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95416 | | | 0.00 | 0 | 0.00 |
| SSN002 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.34427 | | | 0.00 | 0 | 0.00 |
| SSN003 | | On 25/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.71223 | | | 0.00 | 0 | 0.00 |
| SSN004 | | On 31/03/2021 | Spot Bond | 8.77800 | 92.39749 | | 8.77800 | 92.37569 | | | 0.00 | 0 | 0.00 |
| SSN005 | | On 31/03/2021 | Spot Bond | 8.27000 | 94.68227 | | 8.27000 | 94.66120 | | | 0.00 | 0 | 0.00 |
| SSN007 | | On 15/01/2020 | Spot Bond | 8.30500 | 95.73263 | | 8.30500 | 95.71146 | | | 0.00 | 0 | 0.00 |
| SSN008 | | On 18/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56667 | | | 0.00 | 0 | 0.00 |
| SSN009 | | On 15/09/2017 | Spot Bond | 7.74000 | 103.94774 | | 7.74000 | 103.92594 | | | 0.00 | 0 | 0.00 |
| SSN011 | | On 31/01/2025 | Spot Bond | 2.48000 | 110.50137 | | 2.48000 | 110.90893 | | | 0.00 | 0 | 0.00 |
| SSN012 | | On 21/12/2018 | Spot Bond | 7.79000 | 101.21875 | | 7.79000 | 101.19750 | | | 0.00 | 0 | 0.00 |
| SSN015 | | On 26/08/2018 | Spot Bond | 8.22500 | 101.08997 | | 8.22500 | 101.06760 | | | 0.00 | 0 | 0.00 |
| SSN017 | | On 21/12/2026 | Spot Bond | 9.39000 | 108.54545 | | 9.39000 | 108.51809 | | | 0.00 | 0 | 0.00 |
| SSN018 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83071 | | | 0.00 | 0 | 0.00 |
| SSN021 | | On 28/02/2031 | Spot Bond | 9.44000 | 82.60828 | | 9.44000 | 82.58723 | | | 0.00 | 0 | 0.00 |
| SSN024 | | On 21/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83807 | | | 0.00 | 0 | 0.00 |
| SSN025 | | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89841 | | | 0.00 | 0 | 0.00 |
| SSN026 | | On 16/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93860 | | | 0.00 | 0 | 0.00 |
| SSN027 | | On 25/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33874 | | | 0.00 | 0 | 0.00 |
| SSN028 | | On 16/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93138 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SSN029 | On 07/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37937 | | | 0.00 | 0 | 0.00 |
| SY1138 | On 02/02/2015 | Spot Bond | 0.00000 | 101.70112 | | 0.00000 | 99.63673 | | | 0.00 | 0 | 0.00 |
| SY1186 | On 27/01/2015 | Spot Bond | 100.00000 | 96.56085 | | 100.00000 | 96.30607 | | | 0.00 | 0 | 0.00 |
| SY1192 | On 13/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.46563 | | | 0.00 | 0 | 0.00 |
| SY1196 | On 17/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.39519 | | | 0.00 | 0 | 0.00 |
| SY1199 | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.27715 | | | 0.00 | 0 | 0.00 |
| SY1205 | On 09/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.05052 | | | 0.00 | 0 | 0.00 |
| SY1207 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.03255 | | | 0.00 | 0 | 0.00 |
| SY1208 | On 21/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86306 | | | 0.00 | 0 | 0.00 |
| SY1209 | On 19/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89726 | | | 0.00 | 0 | 0.00 |
| SY1211 | On 17/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.91272 | | | 0.00 | 0 | 0.00 |
| SY1212 | On 20/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88000 | | | 0.00 | 0 | 0.00 |
| SY1213 | On 27/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.75790 | | | 0.00 | 0 | 0.00 |
| SY1214 | On 28/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.74091 | | | 0.00 | 0 | 0.00 |
| SY1215 | On 02/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.65479 | | | 0.00 | 0 | 0.00 |
| SY1216 | On 02/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.65438 | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 6.63500 | 107.61172 | | 6.63500 | 107.59242 | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.24000 | 107.93746 | | 8.24000 | 107.91351 | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 41.79912 | | 100.00000 | 41.69786 | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89345 | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35514 | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83521 | | | 0.00 | 0 | 0.00 |
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95048 | | | 0.00 | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41297 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43381 | | | 0.00 | 0 | 0.00 |
| TFS131 | On 21/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99520 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46960 | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.59000 | | 105.59649 | | 7.59000 | 105.57512 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.72617 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.77262 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 99.91655 | | 7.83000 | 103.80662 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.70061 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.75869 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.90469 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.70061 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.75869 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 83.80856 | | 7.16000 | 103.48104 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.87250 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.86322 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.08615 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.05596 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.96792 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.86356 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87924 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87400 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | | 99.90717 | | 8.73000 | 104.14713 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87973 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87497 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | 8.31000 | | 98.73768 | | 8.31000 | 103.56534 | | | 0.00 | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88879 | | | 0.00 | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88317 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86662 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86842 | | | 0.00 | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87739 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85219 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85284 | | | 0.00 | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86713 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.80558 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80043 | | | 0.00 | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.81375 | | | 0.00 | 0 | 0.00 |
| TH12A1 | On 21/08/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05859 | | | 0.00 | 0 | 0.00 |
| TH12A2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09429 | | | 0.00 | 0 | 0.00 |
| TH12A3 | On 21/08/2019 | Spot Bond | 8.64500 | | 102.24513 | | 8.64500 | 105.20693 | | | 0.00 | 0 | 0.00 |
| TH12A4 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.95089 | | | 0.00 | 0 | 0.00 |
| TH12A5 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99520 | | | 0.00 | 0 | 0.00 |
| TH12A6 | On 21/08/2019 | Spot Bond | 8.55500 | | 102.30391 | | 8.55500 | 102.05508 | | | 0.00 | 0 | 0.00 |
| TH12B1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18700 | | | 0.00 | 0 | 0.00 |
| TH12B2 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05210 | | | 0.00 | 0 | 0.00 |
| TH12C1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30093 | | | 0.00 | 0 | 0.00 |
| TH12C2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15313 | | | 0.00 | 0 | 0.00 |
| TH12D1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.76170 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TH12D2 | On 21/02/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56174 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.76936 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | 5.71352 | | 101.06155 | 5.69954 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88711 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84203 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85842 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.78896 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.00007 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73446 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75773 | | | 0.00 | 2,000,000,000 | 1,000,000,000.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73446 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75773 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.76936 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.72050 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75773 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88569 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88569 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88569 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.07180 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.11832 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.06017 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.99044 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| THE9D2 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.04856 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.02531 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | | 7.30500 | 103.76935 | | 7.30500 | 103.74902 | | | 803,550,000,000.00 | 110,000,000 | 743,000,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | | 8.99500 | 93.48466 | | 8.99500 | 93.43222 | | | 0.00 | 0 | 0.00 |
| TL20/R207 | On 25/11/2020 | Spot Bond | | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | | 7.49000 | 105.95639 | | 7.49000 | 105.93488 | | | 0.00 | 0 | 5,820,000,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | | 8.85000 | 110.66101 | | 8.85000 | 110.63454 | | | 31,010,353,095,000.00 | 3,503,994,700 | 12,514,000,000.00 |
| TN20U | On 14/04/2020 | Spot Bond | | 100.00000 | 0.92234 | | 100.00000 | 1.15013 | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | | 9.08500 | 112.27736 | | 9.08500 | 112.24981 | | | 0.00 | 0 | 5,500,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | | 9.31500 | 105.03286 | | 9.31500 | 105.00689 | | | 0.00 | 0 | 17,060,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | | 9.40000 | 97.79443 | | 9.40000 | 97.76961 | | | 0.00 | 0 | 4,821,800,000.00 |
| TN30 | On 09/10/2030 | Spot Bond | | 9.75000 | 108.73910 | | 9.75000 | 108.71066 | | | 0.00 | 0 | 2,500,000,000.00 |
| TN40 | On 09/10/2040 | Spot Bond | | 10.21000 | 107.71248 | | 10.21000 | 107.68302 | | | 0.00 | 0 | 1,600,000,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.67041 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04639 | | | 0.00 | 0 | 11,482,900.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17507 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20460 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20764 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35334 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.65544 | | | 0.00 | 0 | 0.00 |
| TORQ7 | On 15/08/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20614 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23348 | | | 0.00 | 0 | 0.00 |
| TPDA01/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.72700 | | 10.00000 | 105.69900 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15958 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TPDA03 | On 05/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16281 | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01741 | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01871 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | | 10.00000 | 100.37549 | | 10.00000 | 100.34862 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | | 9.75000 | 100.36612 | | 9.75000 | 100.33993 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | | 100.00000 | 10.36809 | | 100.00000 | 10.34136 | | | 0.00 | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56845 | | | 0.00 | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60330 | | | 0.00 | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62264 | | | 0.00 | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62652 | | | 0.00 | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73451 | | | 0.00 | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97185 | | | 0.00 | 0 | 0.00 |
| TSE01U | On 31/07/2019 | Spot Bond | | 100.00000 | 12.79189 | | 100.00000 | 12.76090 | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85133 | | | 0.00 | 0 | 0.00 |
| TSP158 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.55917 | | | 0.00 | 0 | 0.00 |
| TSP160 | On 19/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.13712 | | | 0.00 | 0 | 0.00 |
| TSP161 | On 05/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.04922 | | | 0.00 | 0 | 0.00 |
| TSP163 | On 19/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.80882 | | | 0.00 | 0 | 0.00 |
| TSP164 | On 02/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.56018 | | | 0.00 | 0 | 0.00 |
| TSP166 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.31436 | | | 0.00 | 0 | 0.00 |
| TSP167 | On 28/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.57990 | | | 0.00 | 0 | 0.00 |
| TSP168 | On 11/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.31574 | | | 0.00 | 0 | 0.00 |
| TSP170 | On 09/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.70444 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TSP171 | On 23/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.50752 | | | 0.00 | 0 | 0.00 |
| TSP172 | On 06/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.21632 | | | 0.00 | 0 | 0.00 |
| TSP173 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.90940 | | | 0.00 | 0 | 0.00 |
| TSP174 | On 03/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.63405 | | | 0.00 | 0 | 0.00 |
| TSP175 | On 17/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.56797 | | | 0.00 | 0 | 0.00 |
| TSP177 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.45204 | | | 0.00 | 0 | 0.00 |
| TSP178 | On 29/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.57304 | | | 0.00 | 0 | 0.00 |
| TSP179 | On 26/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.12798 | | | 0.00 | 0 | 0.00 |
| TSP180 | On 10/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.75444 | | | 0.00 | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | 13.95904 | 100.00000 | 13.92523 | | | | 0.00 | 0 | 0.00 |
| TWC04U | On 19/01/2015 | Spot Bond | 100.00000 | 98.64864 | 100.00000 | 98.38275 | | | | 0.00 | 0 | 0.00 |
| TWC067 | On 09/04/2015 | Spot Bond | 100.00000 | 81.11111 | 100.00000 | 80.93126 | | | | 0.00 | 0 | 0.00 |
| TWC068 | On 12/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| TWC069 | On 19/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.29790 | | | | 0.00 | 0 | 0.00 |
| TWC070 | On 14/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.94898 | | | | 0.00 | 0 | 0.00 |
| TWC071 | On 16/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.87119 | | | | 0.00 | 0 | 0.00 |
| TWC072 | On 21/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.75311 | | | | 0.00 | 0 | 0.00 |
| TWC073 | On 10/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.71781 | | | | 0.00 | 0 | 0.00 |
| TWC075 | On 19/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.86361 | | | | 0.00 | 0 | 0.00 |
| TWC076 | On 26/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.84598 | | | | 0.00 | 0 | 0.00 |
| TWC077 | On 26/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.82836 | | | | 0.00 | 0 | 0.00 |
| TWC078 | On 19/03/2015 | Spot Bond | 100.00000 | 85.08159 | 100.00000 | 84.88372 | | | | 0.00 | 0 | 0.00 |
| TWC079 | On 13/04/2015 | Spot Bond | 100.00000 | 82.99931 | 100.00000 | 80.21978 | | | | 0.00 | 0 | 0.00 |
| TWC080 | On 15/04/2015 | Spot Bond | 100.00000 | 80.04386 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TWCJ14 | On 14/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.88365 | | | 0.00 | 0 | 0.00 |
| TWCJ15 | On 26/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93137 | | | 0.00 | 0 | 0.00 |
| TWCJ16 | On 15/04/2015 | Spot Bond | | 100.00000 | 80.04386 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TWCM14 | On 14/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.89291 | | | 0.00 | 0 | 0.00 |
| TWCM15 | On 26/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85025 | | | 0.00 | 0 | 0.00 |
| TWCM16 | On 15/04/2015 | Spot Bond | | 100.00000 | 80.04386 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | | 8.57000 | 113.93374 | | 8.57000 | 113.90733 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VJA01U | On 20/01/2023 | Spot Bond | | 100.00000 | 0.05934 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VJB01U | On 20/01/2023 | Spot Bond | | 100.00000 | 0.05934 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.28295 | | | 0.00 | 0 | 0.00 |
| VKC05 | On 26/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.98640 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.30138 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34311 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34492 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30749 | | | 0.00 | 2,000,000,000 | 1,000,000,000.00 |
| VKE05 | On 28/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.31564 | | | 0.00 | 0 | 0.00 |
| VPA01U | On 20/01/2023 | Spot Bond | | 100.00000 | 0.05934 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VPB01U | On 20/01/2023 | Spot Bond | | 100.00000 | 0.05934 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WRS1U | On 25/11/2029 | Spot Bond | | 100.00000 | 0.00021 | | 100.00000 | 0.00021 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | | 6.73000 | 108.99680 | | 6.73000 | 108.97687 | | | 0.00 | 0 | 10,000,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | | 1.72000 | 241.18297 | | 1.72000 | 241.15774 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| WSP1 | On 28/05/2015 | Spot Bond | 6.49500 | 102.06626 | | 6.49500 | 102.04853 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.06000 | 105.32037 | | 7.06000 | 105.30019 | | | 0.00 | 0 | 4,700,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 7.39500 | 107.05453 | | 7.39500 | 107.03306 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 7.67000 | 106.91762 | | 7.67000 | 106.89540 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 7.71000 | 107.55028 | | 7.71000 | 107.52781 | | | 0.00 | 0 | 2,700,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.12500 | 97.27400 | | 6.12500 | 97.25812 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.05500 | 95.56208 | | 6.05500 | 95.54642 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 6.12500 | 97.25812 | | 6.12500 | 97.24225 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 6.78500 | 73.04575 | | 6.78500 | 73.03228 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 58.87049 | | 100.00000 | 58.75879 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 31.16089 | | 100.00000 | 31.10177 | | | 0.00 | 0 | 0.00 |

Total for j-Bonds : 39,987,591,741,637,000.00 2,297,214,400 68 155 432 100.00

Grand Total: 39,987,594,660,323,600.00 2,297,285,412 68 159 268 079.00