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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2015

| 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 19/01/2015 | Any day expiry | | 11.62910 | 11.62910 | | 11.57730 | 11.57730 | | 12.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/01/2015 | Any day expiry | | 11.63320 | 11.63320 | | 11.57740 | 11.57740 | | 13.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/01/2015 | Any day expiry | 11.63 | Call | 58.76290 | 0.05876 | 48.39890 | 0.04840 | 58.763 | 13.58 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 26/01/2015 | Any day expiry | | 11.63890 | 11.63890 | | 11.66100 | 11.66100 | | 12.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/01/2015 | Any day expiry | 11.66 | Put | 91.74710 | 0.09175 | 0.00000 | 0.00000 | 91.747 | 12.55 | 610,400.00 | 8,000 | 4,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | 11.64170 | 11.64170 | | 11.58840 | 11.58840 | | 12.81 | 0.00 | 0 | 3,432.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 0.46290 | 0.00046 | 1.16410 | 0.00116 | 0.463 | 18.34 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.15 | Put | 5.04310 | 0.00504 | 9.29930 | 0.00930 | 5.043 | 16.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.45 | Call | 225.19570 | 0.22520 | 187.50350 | 0.18750 | 225.196 | 14.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 0.03440 | 0.00003 | 0.09110 | 0.00009 | 0.034 | 36.45 | 0.00 | 0 | 300.00 |
| \$ / R | On 30/01/2015 | Any day expiry | | 11.64540 | 11.64540 | | 11.59180 | 11.59180 | | 13.00 | 0.00 | 0 | 268.00 |
| \$ / R | On 30/01/2015 | Any day expiry | 11.62 | Call | 119.24120 | 0.11924 | 98.37080 | 0.09837 | 119.241 | 13.16 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 30/01/2015 | Any day expiry | 11.64 | Call | 108.00450 | 0.10800 | 90.60930 | 0.09061 | 108.005 | 13.06 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/02/2015 | Any day expiry | | 11.67700 | 11.67700 | | 11.62050 | 11.62050 | | 12.62 | 0.00 | 0 | 1,405.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | 11.69370 | 11.69370 | | 11.63600 | 11.63600 | | 12.97 | 0.00 | 0 | 2,671.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 6.24260 | 0.00624 | 7.39450 | 0.00739 | 6.243 | 13.56 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 11.15 | Put | 20.30440 | 0.02030 | 27.54150 | 0.02754 | 20.304 | 11.70 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 11.60 | Call | 239.03290 | 0.23903 | 207.03030 | 0.20703 | 239.033 | 12.74 | 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 25/02/2015 | Any day expiry | 14.50 | Call | 0.65480 | 0.00065 | 0.63860 | 0.00064 | 0.655 | 23.79 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/02/2015 | Any day expiry | | | 11.69560 | 11.69560 | 11.63790 | 11.63790 | | 12.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/02/2015 | Any day expiry | | | 11.69750 | 11.69750 | 11.63980 | 11.63980 | | 13.03 | 0.00 | 0 | 974.00 |
| \$ / R | On 12/03/2015 | Any day expiry | | | 11.72200 | 11.72200 | 11.66430 | 11.66430 | | 13.01 | 0.00 | 0 | 340.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 11.72960 | 11.72960 | 11.67180 | 11.67180 | | 13.17 | 266,027,328.00 | 22,680 | 1,138,640.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 1.97340 | 0.00197 | 2.32330 | 0.00232 | 1.973 | 16.04 | 0.00 | 0 | 69,965.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put | 3.07560 | 0.00308 | 3.71050 | 0.00371 | 3.076 | 14.82 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put | 4.61750 | 0.00462 | 5.72940 | 0.00573 | 4.618 | 13.77 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.70 | Put | 8.09720 | 0.00810 | 10.32080 | 0.01032 | 8.097 | 13.01 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put | 9.66780 | 0.00967 | 12.04120 | 0.01204 | 9.668 | 12.88 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put | 11.12520 | 0.01113 | 13.61830 | 0.01362 | 11.125 | 12.78 | 0.00 | 0 | 1,112.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.80 | Put | 11.52030 | 0.01152 | 14.04360 | 0.01404 | 11.520 | 12.75 | 0.00 | 0 | 9,300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 16.25850 | 0.01626 | 19.07430 | 0.01907 | 16.258 | 12.49 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.00 | Call | 752.34890 | 0.75235 | 697.64320 | 0.69764 | 752.349 | 12.24 | 7,523,489.00 | 10,000 | 20,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.25 | Call | 535.83990 | 0.53584 | 489.70870 | 0.48971 | 535.840 | 12.07 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.30 | Put | 68.10430 | 0.06810 | 81.09170 | 0.08109 | 68.104 | 12.18 | 0.00 | 0 | 12,500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.35 | Put | 81.58180 | 0.08158 | 0.00000 | 0.00000 | 81.582 | 12.29 | 8,158.18 | 100 | 100.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.40 | Call | 426.33460 | 0.42633 | 384.26300 | 0.38426 | 426.335 | 12.40 | 0.00 | 0 | 150.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.40 | Put | 96.73460 | 0.09673 | 112.46300 | 0.11246 | 96.735 | 12.40 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.42 | Put | 103.27760 | 0.10328 | 119.56750 | 0.11957 | 103.278 | 12.44 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.46 | Put | 117.20000 | 0.11720 | 134.62270 | 0.13462 | 117.200 | 12.53 | 0.00 | 0 | 14,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.50 | Put | 132.25050 | 0.13225 | 150.81670 | 0.15082 | 132.250 | 12.62 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.54 | Call | 338.03650 | 0.33804 | 299.95580 | 0.29996 | 338.037 | 12.71 | 0.00 | 0 | 9,300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.55 | Call | 332.26020 | 0.33226 | 294.46910 | 0.29447 | 332.260 | 12.73 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.55 | Put | 152.66020 | 0.15266 | 172.66910 | 0.17267 | 152.660 | 12.73 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.60 | Call | 304.44580 | 0.30445 | 268.10080 | 0.26810 | 304.446 | 12.84 | 0.00 | 0 | 250.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.72 | Put | 235.21250 | 0.23521 | 263.50910 | 0.26351 | 235.213 | 13.10 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.75 | Call | 231.43240 | 0.23143 | 204.21610 | 0.20422 | 231.432 | 13.17 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.85 | Call | 195.18990 | 0.19519 | 171.16690 | 0.17117 | 195.190 | 13.62 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.90 | Call | 179.27420 | 0.17927 | 0.00000 | 0.00000 | 179.274 | 13.84 | 17,927.42 | 100 | 100.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.91 | Put | 356.65550 | 0.35666 | 392.19130 | 0.39219 | 356.656 | 13.89 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call | 151.36050 | 0.15136 | 131.50550 | 0.13151 | 151.360 | 14.29 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Put | 421.76050 | 0.42176 | 459.70550 | 0.45971 | 421.761 | 14.29 | 0.00 | 0 | 800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.05 | Call | 139.16760 | 0.13917 | 120.53840 | 0.12054 | 139.168 | 14.51 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.50 | Call | 68.05400 | 0.06805 | 57.94160 | 0.05794 | 68.054 | 16.58 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.50 | Put | 838.45400 | 0.83845 | 886.14160 | 0.88614 | 838.454 | 16.58 | 0.00 | 0 | 300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.58 | Call | 60.59360 | 0.06059 | 51.46650 | 0.05147 | 60.594 | 16.96 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call | 58.05870 | 0.05806 | 49.27080 | 0.04927 | 58.059 | 17.10 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.82 | Call | 43.59630 | 0.04360 | 36.57390 | 0.03657 | 43.596 | 18.10 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call | 31.68430 | 0.03168 | 25.30790 | 0.02531 | 31.684 | 19.05 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 6.18030 | 0.00618 | 4.35860 | 0.00436 | 6.180 | 22.56 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 11.75040 | 11.75040 | 11.69300 | 11.69300 | | 13.23 | 0.00 | 0 | 2,853.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 14.63510 | 0.01464 | 17.99620 | 0.01800 | 14.635 | 12.46 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 11.04 | Put | 32.90950 | 0.03291 | 39.53290 | 0.03953 | 32.909 | 12.10 | 0.00 | 0 | 2,083.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 11.15 | Put | 46.43070 | 0.04643 | 57.38610 | 0.05739 | 46.431 | 11.94 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 11.61 | Call | 334.28010 | 0.33428 | 301.79060 | 0.30179 | 334.280 | 12.93 | 0.00 | 0 | 2,083.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 11.81 | Call | 242.74180 | 0.24274 | 218.46210 | 0.21846 | 242.742 | 13.49 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 2.23660 | 0.00224 | 1.74030 | 0.00174 | 2.237 | 21.61 | 0.00 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-------------------------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | | On 01/04/2015 | Any day expiry | | 11.75980 | 11.75980 | 11.70300 | 11.70300 | | 13.17 | 0.00 | 0 | 0.00 |
| \$ / R | 11.20 | Put | 59.66940 | 0.05967 | 72.98450 | 0.07298 | | | 59.669 | 12.00 | 0.00 | 0 | 22,187.00 |
| \$ / R | 12.24 | Call | 139.33300 | 0.13933 | 125.01070 | 0.12501 | | | 139.333 | 15.27 | 0.00 | 0 | 22,187.00 |
| \$ / R | | On 28/04/2015 | Any day expiry | | 11.81100 | 11.81100 | 11.75650 | 11.75650 | | 13.31 | 0.00 | 0 | 2,700.00 |
| \$ / R | 10.80 | Put | 23.23600 | 0.02324 | 31.01450 | 0.03101 | | | 23.236 | 11.90 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | 66.80500 | 0.06681 | 80.30950 | 0.08031 | | | 66.805 | 11.84 | 0.00 | 0 | 250.00 |
| \$ / R | 12.00 | Call | 263.32570 | 0.26333 | 246.24650 | 0.24625 | | | 263.326 | 14.14 | 0.00 | 0 | 250.00 |
| \$ / R | 15.15 | Call | 31.36150 | 0.03136 | 29.43740 | 0.02944 | | | 31.362 | 27.42 | 0.00 | 0 | 300.00 |
| \$ / R | | On 27/05/2015 | Any day expiry | | 11.86710 | 11.86710 | 11.81210 | 11.81210 | | 13.48 | 0.00 | 0 | 1,625.00 |
| \$ / R | 10.80 | Put | 34.48430 | 0.03448 | 44.34980 | 0.04435 | | | 34.484 | 11.99 | 0.00 | 0 | 300.00 |
| \$ / R | 10.94 | Put | 50.21850 | 0.05022 | 61.95110 | 0.06195 | | | 50.219 | 11.96 | 0.00 | 0 | 3,655.00 |
| \$ / R | 11.15 | Put | 84.00750 | 0.08401 | 98.56910 | 0.09857 | | | 84.008 | 11.92 | 0.00 | 0 | 250.00 |
| \$ / R | 11.90 | Call | 367.59990 | 0.36760 | 347.82670 | 0.34783 | | | 367.600 | 13.68 | 0.00 | 0 | 3,655.00 |
| \$ / R | 12.21 | Call | 273.51740 | 0.27352 | 257.93390 | 0.25793 | | | 273.517 | 14.88 | 0.00 | 0 | 250.00 |
| \$ / R | 15.48 | Call | 51.78200 | 0.05178 | 49.55570 | 0.04956 | | | 51.782 | 28.00 | 0.00 | 0 | 300.00 |
| \$ / R | | On 09/06/2015 | Any day expiry | | 11.89230 | 11.89230 | 11.83700 | 11.83700 | | 13.64 | 0.00 | 0 | 288.00 |
| \$ / R | | On 12/06/2015 | Foreign Exchange Future | | 11.89810 | 11.89810 | 11.84280 | 11.84280 | | 13.64 | 13,087,910.00 | 1,100 | 67,585.00 |
| \$ / R | 10.73 | Put | 33.76730 | 0.03377 | 43.48520 | 0.04349 | | | 33.767 | 12.05 | 0.00 | 0 | 22,850.00 |
| \$ / R | 10.75 | Put | 35.60890 | 0.03561 | 45.58330 | 0.04558 | | | 35.609 | 12.04 | 0.00 | 0 | 10,000.00 |
| \$ / R | 10.80 | Put | 40.57420 | 0.04057 | 51.19350 | 0.05119 | | | 40.574 | 12.03 | 0.00 | 0 | 9,100.00 |
| \$ / R | 10.98 | Put | 63.26220 | 0.06326 | 76.25030 | 0.07625 | | | 63.262 | 12.00 | 0.00 | 0 | 22,320.00 |
| \$ / R | 11.00 | Put | 66.30080 | 0.06630 | 79.55410 | 0.07955 | | | 66.301 | 12.00 | 0.00 | 0 | 75,000.00 |
| \$ / R | 11.40 | Put | 161.65830 | 0.16166 | 185.13690 | 0.18514 | | | 161.658 | 12.23 | 0.00 | 0 | 4,800.00 |
| \$ / R | 11.50 | Call | 599.51870 | 0.59952 | 570.00490 | 0.57000 | | | 599.519 | 12.51 | 0.00 | 0 | 3,940.00 |
| \$ / R | 11.50 | Put | 201.41870 | 0.20142 | 227.20490 | 0.22720 | | | 201.419 | 12.51 | 0.00 | 0 | 1,750.00 |
| \$ / R | 11.60 | Call | 544.17880 | 0.54418 | 516.81510 | 0.51682 | | | 544.179 | 12.79 | 0.00 | 0 | 500.00 |
| \$ / R | 11.65 | Call | 518.29800 | 0.51830 | 491.95040 | 0.49195 | | | 518.298 | 12.93 | 0.00 | 0 | 800.00 |
| \$ / R | 12.30 | Call | 286.04660 | 0.28605 | 270.63970 | 0.27064 | | | 286.047 | 15.16 | 0.00 | 0 | 1,600.00 |
| \$ / R | 12.56 | Call | 232.05150 | 0.23205 | 218.74260 | 0.21874 | | | 232.052 | 16.13 | 0.00 | 0 | 1,750.00 |
| \$ / R | 12.63 | Call | 219.78260 | 0.21978 | 207.01610 | 0.20702 | | | 219.783 | 16.39 | 0.00 | 0 | 9,100.00 |
| \$ / R | 13.00 | Call | 168.13710 | 0.16814 | 157.61560 | 0.15762 | | | 168.137 | 17.75 | 0.00 | 0 | 65,000.00 |
| \$ / R | 13.22 | Call | 144.66100 | 0.14466 | 135.13050 | 0.13513 | | | 144.661 | 18.51 | 0.00 | 0 | 22,850.00 |
| \$ / R | 13.46 | Call | 123.48650 | 0.12349 | 115.31800 | 0.11532 | | | 123.486 | 19.30 | 0.00 | 0 | 22,320.00 |
| \$ / R | | On 26/06/2015 | Any day expiry | | 11.92520 | 11.92520 | 11.86960 | 11.86960 | | 13.79 | 0.00 | 0 | 1,636.00 |
| \$ / R | 10.80 | Put | 45.02570 | 0.04503 | 56.44310 | 0.05644 | | | 45.026 | 12.02 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | 99.47240 | 0.09947 | 114.13360 | 0.11413 | | | 99.472 | 11.98 | 0.00 | 0 | 250.00 |
| \$ / R | 12.46 | Call | 279.01510 | 0.27902 | 264.79550 | 0.26480 | | | 279.015 | 15.69 | 0.00 | 0 | 250.00 |
| \$ / R | 15.88 | Call | 62.84480 | 0.06284 | 59.57670 | 0.05958 | | | 62.845 | 27.77 | 0.00 | 0 | 300.00 |
| \$ / R | | On 29/07/2015 | Any day expiry | | 11.98920 | 11.98920 | 11.93300 | 11.93300 | | 13.94 | 0.00 | 0 | 250.00 |
| \$ / R | 10.80 | Put | 56.52720 | 0.05653 | 67.23930 | 0.06724 | | | 56.527 | 12.10 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | 114.80860 | 0.11481 | 130.64660 | 0.13065 | | | 114.809 | 12.07 | 0.00 | 0 | 250.00 |
| \$ / R | 12.71 | Call | 294.50280 | 0.29450 | 281.67030 | 0.28167 | | | 294.503 | 16.45 | 0.00 | 0 | 250.00 |
| \$ / R | 16.15 | Call | 81.66880 | 0.08167 | 78.27730 | 0.07828 | | | 81.669 | 27.53 | 0.00 | 0 | 300.00 |
| \$ / R | | On 27/08/2015 | Any day expiry | | 12.04580 | 12.04580 | 11.98900 | 11.98900 | | 14.16 | 0.00 | 0 | 250.00 |
| \$ / R | 10.80 | Put | 70.12560 | 0.07013 | 76.31380 | 0.07631 | | | 70.126 | 12.39 | 0.00 | 0 | 300.00 |
| \$ / R | 11.15 | Put | 129.95650 | 0.12996 | 144.48090 | 0.14448 | | | 129.956 | 12.27 | 0.00 | 0 | 250.00 |
| \$ / R | 12.97 | Call | 303.38810 | 0.30339 | 292.40940 | 0.29241 | | | 303.388 | 17.21 | 0.00 | 0 | 250.00 |
| \$ / R | 16.50 | Call | 92.21760 | 0.09222 | 87.00880 | 0.08701 | | | 92.218 | 27.43 | 0.00 | 0 | 300.00 |

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|------------------|---------------|-------------------------|-------|----------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 10/09/2015 | Any day expiry | | 12.07310 | 12.07310 | | 12.01600 | 12.01600 | | 14.15 | 0.00 | 0 | 285.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | | 12.08090 | 12.08090 | | 12.02370 | 12.02370 | | 14.31 | 10,449,978.50 | 865 | 26,419.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 55.27710 | 0.05528 | 57.20890 | 0.05721 | 55.277 | 12.95 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call | 1,539.27490 | 1.53927 | 1,484.38920 | 1.48439 | 1,539.275 | 12.87 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put | 101.50200 | 0.10150 | 112.81460 | 0.11281 | 101.502 | 12.26 | 0.00 | 0 | 24,142.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call | 1,186.17670 | 1.18618 | 1,140.52990 | 1.14053 | 1,186.177 | 12.27 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Put | 105.27670 | 0.10528 | 116.82990 | 0.11683 | 105.277 | 12.27 | 526,383.50 | 5,000 | 49,545.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.29 | Put | 172.20240 | 0.17220 | 187.44790 | 0.18745 | 172.202 | 12.35 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.50 | Put | 236.24970 | 0.23625 | 264.39620 | 0.26440 | 236.250 | 12.40 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.54 | Put | 254.01880 | 0.25402 | 283.00600 | 0.28301 | 254.019 | 12.53 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call | 583.73010 | 0.58373 | 563.35110 | 0.56335 | 583.730 | 13.99 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call | 430.87150 | 0.43087 | 416.73820 | 0.41674 | 430.872 | 15.62 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 320.17310 | 0.32017 | 309.80080 | 0.30980 | 320.173 | 17.41 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.00 | Call | 209.53760 | 0.20954 | 202.34670 | 0.20235 | 209.538 | 20.14 | 0.00 | 0 | 105,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.30 | Call | 186.99530 | 0.18700 | 180.63590 | 0.18064 | 186.995 | 20.99 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call | 173.65430 | 0.17365 | 172.70900 | 0.17271 | 173.654 | 21.94 | 0.00 | 0 | 22,320.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | 12.10820 | 12.10820 | | 12.05080 | 12.05080 | | 14.30 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 80.51720 | 0.08052 | 85.31520 | 0.08532 | 80.517 | 12.46 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.15 | Put | 142.36060 | 0.14236 | 155.28250 | 0.15528 | 142.361 | 12.35 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.40 | Put | 209.32160 | 0.20932 | 227.85010 | 0.22785 | 209.322 | 12.41 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 13.27 | Call | 312.80440 | 0.31280 | 303.60630 | 0.30361 | 312.804 | 18.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 14.00 | Call | 228.89620 | 0.22890 | 222.01430 | 0.22201 | 228.896 | 20.05 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 109.35510 | 0.10936 | 100.12430 | 0.10012 | 109.355 | 27.43 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | 12.16670 | 12.16670 | | 12.10860 | 12.10860 | | 14.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 91.12860 | 0.09113 | 94.58610 | 0.09459 | 91.129 | 12.59 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 11.15 | Put | 153.05230 | 0.15305 | 165.04390 | 0.16504 | 153.052 | 12.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 13.56 | Call | 321.63520 | 0.32164 | 313.23180 | 0.31323 | 321.635 | 18.68 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 125.35800 | 0.12536 | 121.59910 | 0.12160 | 125.358 | 27.11 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | 12.22120 | 12.22120 | | 12.16230 | 12.16230 | | 14.62 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 100.72960 | 0.10073 | 103.58780 | 0.10359 | 100.730 | 12.71 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 11.15 | Put | 161.37160 | 0.16137 | 173.04320 | 0.17304 | 161.372 | 12.46 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.85 | Call | 329.47380 | 0.32947 | 320.36270 | 0.32036 | 329.474 | 19.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 122.73350 | 0.12273 | 116.33250 | 0.11633 | 122.734 | 26.95 | 0.00 | 0 | 300.00 |
| \$ / R | On 08/12/2015 | Any day expiry | | 12.24650 | 12.24650 | | 12.18720 | 12.18720 | | 14.76 | 0.00 | 0 | 276.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | | 12.25230 | 12.25230 | | 12.19300 | 12.19300 | | 14.76 | 0.00 | 0 | 36,332.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 126.18230 | 0.12618 | 130.64330 | 0.13064 | 126.182 | 12.55 | 0.00 | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 1,428.48230 | 1.42848 | 1,373.64330 | 1.37364 | 1,428.482 | 12.55 | 0.00 | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 1,385.69640 | 1.38570 | 1,331.55030 | 1.33155 | 1,385.696 | 12.46 | 0.00 | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 1,230.44480 | 1.23044 | 1,183.77200 | 1.18377 | 1,230.445 | 12.50 | 0.00 | 0 | 40,051.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 1,089.38420 | 1.08938 | 1,047.34690 | 1.04735 | 1,089.384 | 12.66 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 311.05610 | 0.31106 | 334.62230 | 0.33462 | 311.056 | 12.82 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 486.89710 | 0.48690 | 473.17520 | 0.47318 | 486.897 | 16.96 | 0.00 | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 467.54210 | 0.46754 | 454.41020 | 0.45441 | 467.542 | 17.24 | 0.00 | 0 | 13,248.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 449.49280 | 0.44949 | 436.90550 | 0.43691 | 449.493 | 17.53 | 0.00 | 0 | 677.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 410.94160 | 0.41094 | 399.05790 | 0.39906 | 410.942 | 18.21 | 0.00 | 0 | 40,051.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 299.87980 | 0.29988 | 290.96240 | 0.29096 | 299.880 | 20.61 | 0.00 | 0 | 580.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | 12.27170 | 12.27170 | | 12.21210 | 12.21210 | | 14.74 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 108.81200 | 0.10881 | 111.34940 | 0.11135 | 108.812 | 12.80 | 0.00 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 167.26420 | 0.16726 | 178.66000 | 0.17866 | 167.264 | 12.46 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 335.19770 | 0.33520 | 325.29590 | 0.32530 | 335.198 | 20.00 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 125.47840 | 0.12548 | 114.71380 | 0.11471 | 125.478 | 27.03 | 0.00 | 0 | 300.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 12.43710 | 12.43710 | 12.37690 | 12.37690 | | 15.30 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 12.44340 | 12.44340 | 12.38320 | 12.38320 | | 15.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 12.62620 | 12.62620 | 12.56650 | 12.56650 | | 15.73 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 12.63460 | 12.63460 | 12.57490 | 12.57490 | | 15.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 12.83210 | 12.83210 | 12.77290 | 12.77290 | | 16.03 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 12.84050 | 12.84050 | 12.78130 | 12.78130 | | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 13.02120 | 13.02120 | 12.96250 | 12.96250 | | 16.18 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 13.03170 | 13.03170 | 12.97300 | 12.97300 | | 16.27 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | | | 11.72960 | 11.72960 | 11.67180 | 11.67180 | | 13.17 | 574,750.40 | 49 | 1,576.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | 11.28 | Call | 51,276.98320 | 0.51277 | 46,742.42140 | 0.46742 | 51,276.983 | 12.13 | 0.00 | 0 | 420.00 |
| \$ / R MAXI | On 12/06/2015 | Foreign Exchange Future | | | 11.89810 | 11.89810 | 11.84280 | 11.84280 | | 13.64 | 237,962.00 | 20 | 173.00 |
| \$ / R MAXI | On 14/09/2015 | Foreign Exchange Future | | | 12.08090 | 12.08090 | 12.02370 | 12.02370 | | 14.31 | 205,375.30 | 17 | 60.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 12.25230 | 12.25230 | 12.19300 | 12.19300 | | 14.76 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | | | 17.64140 | 17.64140 | 17.53740 | 17.53740 | | 16.75 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 590.78730 | 0.59079 | 695.92530 | 0.69593 | 590.787 | 20.91 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 862.50750 | 0.86251 | 967.06340 | 0.96706 | 862.508 | 22.95 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 990.76640 | 0.99077 | 1,095.41870 | 1.09542 | 990.766 | 23.63 | 0.00 | 0 | 2,416.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 0.01830 | 0.00002 | 0.01410 | 0.00001 | 0.018 | 44.78 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 0.05850 | 0.00006 | 0.08460 | 0.00008 | 0.058 | 55.97 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 0.06080 | 0.00006 | 0.08830 | 0.00009 | 0.061 | 56.35 | 0.00 | 0 | 2,416.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 17.77800 | 17.77800 | 17.67050 | 17.67050 | | 12.90 | 28,871,472.00 | 1,624 | 33,399.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 16.72 | Put | 44.74430 | 0.04474 | 48.55100 | 0.04855 | 44.744 | 12.69 | 0.00 | 0 | 25,000.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 17.00 | Put | 80.51370 | 0.08051 | 97.10020 | 0.09710 | 80.514 | 12.34 | 0.00 | 0 | 5,592.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.00 | Call | 61.74300 | 0.06174 | 47.55600 | 0.04756 | 61.743 | 14.47 | 0.00 | 0 | 570.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.25 | Call | 38.80950 | 0.03881 | 29.51050 | 0.02951 | 38.809 | 14.53 | 0.00 | 0 | 5,000.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | 19.64 | Call | 19.50710 | 0.01951 | 16.92930 | 0.01693 | 19.507 | 14.88 | 0.00 | 0 | 21,000.00 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | | 18.02100 | 18.02100 | 17.91690 | 17.91690 | | 13.70 | 9,280,815.00 | 515 | 6,072.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 18.28720 | 18.28720 | 18.18030 | 18.18030 | | 14.39 | 0.00 | 0 | 1,020.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 18.54160 | 18.54160 | 18.43120 | 18.43120 | | 14.90 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2015 | Foreign Exchange Future | | | 0.09990 | 0.09990 | 0.09977 | 0.09977 | | 15.89 | 0.00 | 0 | 3,831.00 |
| ¥ / R | On 12/06/2015 | Foreign Exchange Future | | | 0.10145 | 0.10145 | 0.10135 | 0.10135 | | 14.80 | 0.00 | 0 | 13,998.00 |
| ¥ / R | On 14/09/2015 | Foreign Exchange Future | | | 0.10317 | 0.10317 | 0.10306 | 0.10306 | | 15.60 | 0.00 | 0 | 0.00 |
| € / R | On 21/01/2015 | Any day expiry | | | 13.51990 | 13.51990 | 13.37260 | 13.37260 | | 14.38 | 0.00 | 0 | 0.00 |
| € / R | On 21/01/2015 | Any day expiry | 13.90 | Call | 2.56810 | 0.00257 | 3.70100 | 0.00370 | 2.568 | 20.23 | 0.00 | 0 | 10,000.00 |
| € / R | On 23/01/2015 | Any day expiry | | | 13.52440 | 13.52440 | 13.37470 | 13.37470 | | 15.25 | 0.00 | 0 | 0.00 |
| € / R | On 23/01/2015 | Any day expiry | 13.57 | Call | 68.55380 | 0.06855 | 46.07900 | 0.04608 | 68.554 | 15.82 | 0.00 | 0 | 5,000.00 |
| € / R | On 23/02/2015 | Any day expiry | | | 13.59320 | 13.59320 | 13.44040 | 13.44040 | | 13.51 | 0.00 | 0 | 0.00 |
| € / R | On 23/02/2015 | Any day expiry | 14.41 | Call | 45.66430 | 0.04566 | 33.73490 | 0.03373 | 45.664 | 16.56 | 0.00 | 0 | 2,000.00 |
| € / R | On 23/02/2015 | Any day expiry | 14.41 | Put | 862.46430 | 0.86246 | 1,003.33490 | 1.00333 | 862.464 | 16.56 | 0.00 | 0 | 2,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 13.64200 | 13.64200 | 13.48870 | 13.48870 | | 13.51 | 57,855,722.00 | 4,241 | 92,352.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 13.40 | Put | 174.08570 | 0.17409 | 234.58900 | 0.23459 | 174.086 | 13.18 | 0.00 | 0 | 35,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On 16/03/2015 | Foreign Exchange Future | 13.80 | Put | 385.68430 | | 0.38568 | | 485.63220 | 0.48563 | 385.684 | 14.00 | 0.00 | 0 | 15,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.00 | Put | 527.14740 | | 0.52715 | | 639.90110 | 0.63990 | 527.147 | 14.66 | 0.00 | 0 | 12,800.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.02 | Put | 542.19070 | | 0.54219 | | 656.06810 | 0.65607 | 542.191 | 14.72 | 0.00 | 0 | 8,500.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.25 | Put | 724.84760 | | 0.72485 | | 850.09430 | 0.85009 | 724.848 | 15.48 | 0.00 | 0 | 20,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.00 | Call | 43.70650 | | 0.04371 | | 33.64700 | 0.03365 | 43.706 | 18.23 | 0.00 | 0 | 713.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.05 | Call | 41.01780 | | 0.04102 | | 31.62420 | 0.03162 | 41.018 | 18.40 | 0.00 | 0 | 14,500.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.25 | Call | 32.03860 | | 0.03204 | | 24.86910 | 0.02487 | 32.039 | 19.05 | 0.00 | 0 | 7,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.28 | Call | 30.90360 | | 0.03090 | | 24.01420 | 0.02401 | 30.904 | 19.15 | 0.00 | 0 | 5,700.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.31 | Call | 29.81660 | | 0.02982 | | 23.19520 | 0.02320 | 29.817 | 19.25 | 0.00 | 0 | 8,500.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.32 | Call | 29.46450 | | 0.02946 | | 22.92940 | 0.02293 | 29.464 | 19.28 | 0.00 | 0 | 20,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.36 | Call | 28.10470 | | 0.02810 | | 21.90510 | 0.02191 | 28.105 | 19.42 | 0.00 | 0 | 32,000.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 15.50 | Call | 23.90970 | | 0.02391 | | 18.73960 | 0.01874 | 23.910 | 19.88 | 0.00 | 0 | 7,100.00 |
| € / R | On 01/06/2015 | Any day expiry | | | 13.82630 | | 13.82630 | | 13.67520 | 13.67520 | | 13.62 | 0.00 | 0 | 0.00 |
| € / R | On 01/06/2015 | Any day expiry | 14.41 | Call | 278.52540 | | 0.27853 | | 242.85360 | 0.24285 | 278.525 | 15.27 | 0.00 | 0 | 2,000.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | | | 13.85310 | | 13.85310 | | 13.70180 | 13.70180 | | 13.61 | 0.00 | 0 | 19,930.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | 13.40 | Put | 243.69760 | | 0.24370 | | 307.03220 | 0.30703 | 243.698 | 12.69 | 0.00 | 0 | 7,300.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | 15.35 | Call | 161.53370 | | 0.16153 | | 143.19890 | 0.14320 | 161.534 | 17.93 | 0.00 | 0 | 7,300.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | | | 14.08770 | | 14.08770 | | 13.93320 | 13.93320 | | 14.13 | 0.00 | 0 | 6,707.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | | | 14.31460 | | 14.31460 | | 14.15570 | 14.15570 | | 14.46 | 0.00 | 0 | 0.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 525.91750 | | 0.52592 | | 612.37200 | 0.61237 | 525.918 | 13.44 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 352.22350 | | 0.35222 | | 331.68610 | 0.33169 | 352.223 | 19.38 | 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 | | | 561.36400 | | 561.36400 | | 564.17700 | 564.17700 | | | 0.00 | 0 | 0.00 |
| AL12 | On 07/05/2015 | Index Future | | | 570.17900 | | 570.17900 | | 573.05700 | 573.05700 | | | 0.00 | 0 | 0.00 |
| AL37 | On 05/02/2015 | Index Future | | | 458.22900 | | 458.22900 | | 459.53700 | 459.53700 | | | 0.00 | 0 | 116.00 |
| AL37 | On 07/05/2015 | Index Future | | | 465.42400 | | 465.42400 | | 466.77000 | 466.77000 | | | 0.00 | 0 | 0.00 |
| AL7T | On 05/02/2015 | Index Future | | | 550.69800 | | 550.69800 | | 553.11600 | 553.11600 | | | 0.00 | 0 | 3.00 |
| AL7T | On 07/05/2015 | Index Future | | | 559.34500 | | 559.34500 | | 561.82200 | 561.82200 | | | 0.00 | 0 | 0.00 |
| ALBI | On 05/02/2015 | Index Future | | | 500.71100 | | 500.71100 | | 502.66000 | 502.66000 | | | 0.00 | 0 | 770.00 |
| ALBI | On 07/05/2015 | Index Future | | | 508.57300 | | 508.57300 | | 510.57200 | 510.57200 | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/08/2015 | Index Future | | | 517.15400 | | 517.15400 | | 519.19900 | 519.19900 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | | | 9.60690 | | 9.60690 | | 9.50470 | 9.50470 | | 12.70 | 19,213.80 | 2 | 23,076.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 9.40 | Put | 102.46450 | | 0.10246 | | 139.28760 | 0.13929 | 102.465 | 12.67 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 9.70 | Call | 153.18200 | | 0.15318 | | 115.74090 | 0.11574 | 153.182 | 13.01 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | 10.20 | Call | 42.27360 | | 0.04227 | | 29.19100 | 0.02919 | 42.274 | 14.51 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | | | 9.68480 | | 9.68480 | | 9.58440 | 9.58440 | | 12.09 | 19,369,600.00 | 2,000 | 9,770.00 |
| AU\$ / R | On 14/09/2015 | Foreign Exchange Future | | | 9.77370 | | 9.77370 | | 9.67180 | 9.67180 | | 12.05 | 0.00 | 0 | 750.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | | | 9.86010 | | 9.86010 | | 9.75740 | 9.75740 | | 12.43 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/03/2015 | Foreign Exchange Future | | | 9.77820 | | 9.77820 | | 9.69170 | 9.69170 | | 11.50 | 0.00 | 0 | 0.00 |
| CAD/ R | On 12/06/2015 | Foreign Exchange Future | | | 9.89830 | | 9.89830 | | 9.81370 | 9.81370 | | 11.53 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-------------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CF CANDO CAFZ | On 16/03/2015 | Can-Do Future | | 213.60840 | 213.60840 | | 189.04050 | 189.04050 | | | 0.00 | 0 | 10,000.00 |
| CF CANDO CAGE | On 02/03/2015 | Can-Do Future | | 1,897.80000 | 1,897.80000 | | 4,500.00000 | 4,500.00000 | | | 450,000.00 | 30 | 30.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | 13.49300 | 13.49300 | | 13.65430 | 13.65430 | | 18.00 | 0.00 | 0 | 3,169.00 |
| CHF / R | On 12/06/2015 | Foreign Exchange Future | | 13.73470 | 13.73470 | | 13.90440 | 13.90440 | | 16.48 | 0.00 | 0 | 6,502.00 |
| CNH / R | On 16/03/2015 | Foreign Exchange Future | | 1.87320 | 1.87320 | | 1.86230 | 1.86230 | | 11.91 | 0.00 | 0 | 0.00 |
| CNH / R | On 12/06/2015 | Foreign Exchange Future | | 1.88570 | 1.88570 | | 1.87490 | 1.87490 | | 13.04 | 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 | | 123.43076 | 123.43076 | | 123.43697 | 123.43697 | | | 0.00 | 0 | 0.00 |
| EL28 | On 07/05/2015 | Bond Future | | 123.87070 | 123.87070 | | 123.88042 | 123.88042 | | | 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 | | 8.97637 | 89.82132 | | 8.92184 | 90.26262 | | | 0.00 | 0 | 6,576.00 |
| ES33 | On 07/05/2015 | Bond Future | | 9.04616 | 87.44515 | | 8.98969 | 87.89586 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/08/2015 | Bond Future | | 9.10491 | 88.93779 | | 9.04659 | 89.39748 | | | 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 | | 497.64300 | 497.64300 | | 499.48700 | 499.48700 | | | 4,976,430.00 | 1 | 441.00 |
| GOVI | On 07/05/2015 | GOVI | | 505.45800 | 505.45800 | | 507.34900 | 507.34900 | | | 0.00 | 0 | 131.00 |
| GOVI | On 06/08/2015 | GOVI | | 513.98600 | 513.98600 | | 515.92100 | 515.92100 | | | 0.00 | 0 | 0.00 |
| I2025 | On 05/02/2015 | Bond Future | | 117.85625 | 117.85625 | | 117.97062 | 117.97062 | | | 0.00 | 0 | 16.00 |
| I2025 | On 07/05/2015 | Bond Future | | 119.71769 | 119.71769 | | 119.83702 | 119.83702 | | | 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 | | 125.63622 | 125.63622 | | 125.64398 | 125.64398 | | | 1,758,907.08 | 14 | 3,741.00 |
| I2038 | On 07/05/2015 | Bond Future | | 127.62078 | 127.62078 | | 127.63197 | 127.63197 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2046 | On 05/02/2015 | | Bond Future | 127.46940 | 127.46940 | | 127.47705 | 127.47705 | | | 0.00 | 0 | 5,889.00 |
| I2046 | On 07/05/2015 | | Bond Future | 128.11391 | 128.11391 | | 128.12500 | 128.12500 | | | 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 |
| I2050 | On 05/02/2015 | | Bond Future | 135.47453 | 135.47453 | | 135.48255 | 135.48255 | | | 0.00 | 0 | 2,753.00 |
| I2050 | On 07/05/2015 | | Bond Future | 137.61447 | 137.61447 | | 137.62622 | 137.62622 | | | 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 | 224.10000 | 224.10000 | | 224.31300 | 224.31300 | | | 0.00 | 0 | 1,093.00 |
| IGOV | On 07/05/2015 | | Index Future | 227.63700 | 227.63700 | | 227.86100 | 227.86100 | | | 0.00 | 0 | 82.00 |
| IGOV | On 06/08/2015 | | Index Future | 231.49600 | 231.49600 | | 231.73000 | 231.73000 | | | 0.00 | 0 | 0.00 |
| ILBI | On 05/02/2015 | | Index Future | 607.10900 | 607.10900 | | 607.90900 | 607.90900 | | | 0.00 | 0 | 159.00 |
| ILBI | On 07/05/2015 | | Index Future | 616.92700 | 616.92700 | | 617.74700 | 617.74700 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/01/2015 | | Jibar Tradeable Future | 6.12000 | 93.88000 | | 6.12000 | 93.88000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/02/2015 | | Jibar Tradeable Future | 6.08000 | 93.92000 | | 6.08000 | 93.92000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | | Jibar Tradeable Future | 6.07000 | 93.93000 | | 6.07000 | 93.93000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 15/04/2015 | | Jibar Tradeable Future | 6.07000 | 93.93000 | | 6.07000 | 93.93000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/05/2015 | | Jibar Tradeable Future | 6.06000 | 93.94000 | | 6.06000 | 93.94000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/06/2015 | | Jibar Tradeable Future | 6.06000 | 93.94000 | | 6.06000 | 93.94000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | | Jibar Tradeable Future | 6.09000 | 93.91000 | | 6.09000 | 93.91000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | | Jibar Tradeable Future | 6.18000 | 93.82000 | | 6.18000 | 93.82000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | | Jibar Tradeable Future | 6.31000 | 93.69000 | | 6.30000 | 93.70000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | | Jibar Tradeable Future | 6.43000 | 93.57000 | | 6.40000 | 93.60000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | | Jibar Tradeable Future | 6.52000 | 93.48000 | | 6.49000 | 93.51000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | | Jibar Tradeable Future | 6.63000 | 93.37000 | | 6.58000 | 93.42000 | | | 0.00 | 0 | 0.00 |
| KES / R | On 16/03/2015 | | Foreign Exchange Future | 0.12670 | 0.12670 | | 0.12590 | 0.12590 | | | 0.00 | 0 | 8.00 |
| NGN / R | On 16/03/2015 | | Foreign Exchange Future | 0.05770 | 0.05770 | | 0.05830 | 0.05830 | | 21.17 | 0.00 | 0 | 3,620.00 |
| NGN / R | On 11/12/2015 | | Foreign Exchange Future | 0.05470 | 0.05470 | | 0.05510 | 0.05510 | | | 0.00 | 0 | 60,754.00 |
| QUANTO € / \$ | On 16/03/2015 | | Foreign Exchange Future | 1.16300 | 1.16300 | | 1.15570 | 1.15570 | | | 15,119.00 | 13 | 203.00 |
| QUANTO € / \$ | On 12/06/2015 | | Foreign Exchange Future | 1.16430 | 1.16430 | | 1.15700 | 1.15700 | | | 0.00 | 0 | 150.00 |
| QUANTO € / \$ | On 14/09/2015 | | Foreign Exchange Future | 1.16610 | 1.16610 | | 1.15880 | 1.15880 | | | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 11/12/2015 | | Foreign Exchange Future | 1.16830 | 1.16830 | | 1.16100 | 1.16100 | | | 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 | 7.41926 | 125.47421 | | 7.35424 | 126.06367 | | 7.32 | 31,368,552.50 | 250 | 28,238.00 |
| R186 | On 05/02/2015 | 8.00 | Put | 3.90000 | 0.00390 | | 3.45000 | 0.00345 | 3.900 | 7.65 | 0.00 | 0 | 6,500.00 |
| R186 | On 05/02/2015 | 8.05 | Put | 2.05000 | 0.00205 | | 1.90000 | 0.00190 | 2.050 | 7.68 | 0.00 | 0 | 6,500.00 |
| R186 | On 05/02/2015 | 9.00 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 7.98 | 0.00 | 0 | 9,600.00 |
| R186 | On 07/05/2015 | | Bond Future | 7.45697 | 127.44553 | | 7.38923 | 128.04783 | | 7.59 | 0.00 | 0 | 219.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R186 | On 07/05/2015 | Bond Future | 7.45 | Put | 2,103.45000 | | 2.10345 | | 1,846.71000 | 1.84671 | 2,103.450 | 7.49 | 0.00 | 0 | 50.00 |
| R186 | On 07/05/2015 | Bond Future | 7.80 | Put | 918.77000 | | 0.91877 | | 786.35000 | 0.78635 | 918.770 | 7.61 | 0.00 | 0 | 300.00 |
| R186 | On 06/08/2015 | Bond Future | | | 7.47912 | | 124.32056 | | 7.40874 | 124.93497 | | 7.69 | 0.00 | 0 | 0.00 |
| R186 | On 06/08/2015 | Bond Future | 8.90 | Put | 158.10000 | | 0.15810 | | 135.26000 | 0.13526 | 158.100 | 8.16 | 0.00 | 0 | 2,500.00 |
| R186 | On 05/11/2015 | Bond Future | | | 7.48409 | | 126.54312 | | 7.41090 | 127.17141 | | 7.45 | 0.00 | 0 | 0.00 |
| R186 | On 05/11/2015 | Bond Future | 9.00 | Put | 294.84000 | | 0.29484 | | 258.16000 | 0.25816 | 294.840 | 7.91 | 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 |
| 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 | | | 285.51255 | | 285.51255 | | 285.53013 | 285.53013 | | | 0.00 | 0 | 898.00 |
| R197 | On 07/05/2015 | Bond Future | | | 290.02193 | | 290.02193 | | 290.04748 | 290.04748 | | | 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 | | | 236.60334 | | 236.60334 | | 237.82381 | 237.82381 | | | 4,258,860.12 | 18 | 50,902.00 |
| R202 | On 07/05/2015 | Bond Future | | | 240.34064 | | 240.34064 | | 241.58623 | 241.58623 | | | 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 | | | 7.12434 | | 107.26677 | | 7.05919 | 107.67104 | | 5.55 | 0.00 | 0 | 8,864.00 |
| R2023 | On 07/05/2015 | Bond Future | | | 7.15553 | | 105.02849 | | 7.08713 | 105.44203 | | 5.91 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | | | 7.16744 | | 106.82081 | | 7.09577 | 107.24294 | | 5.73 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | 9.07 | Put | 17.78000 | | 0.01778 | | 14.62000 | 0.01462 | 17.780 | 6.12 | 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 | | | 6.40783 | | 107.69783 | | 6.33139 | 107.88287 | | 1.80 | 0.00 | 0 | 14,991.00 |
| R203 | On 05/02/2015 | Bond Future | 7.69 | Call | 3,043.25000 | | 3.04325 | | 3,228.29000 | 3.22829 | 3,043.250 | 2.00 | 0.00 | 0 | 55.00 |
| R203 | On 07/05/2015 | Bond Future | | | 6.41284 | | 105.22378 | | 6.32610 | 105.41471 | | 1.82 | 0.00 | 0 | 0.00 |
| R203 | On 06/08/2015 | Bond Future | | | 6.35091 | | 107.01981 | | 6.25206 | 107.21553 | | 1.66 | 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 | | | 7.88531 | | 101.21456 | | 7.83046 | 101.69661 | | | 331,174,040.32 | 3,272 | 6,938.00 |
| R2030 | On 07/05/2015 | Bond Future | | | 7.93114 | | 102.80478 | | 7.87429 | 103.29730 | | | 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 | | | 8.05105 | | 104.83043 | | 7.99626 | 105.34366 | | | 0.00 | 0 | 15.00 |
| R2032 | On 07/05/2015 | Bond Future | | | 8.09749 | | 102.32272 | | 8.04079 | 102.84690 | | | 0.00 | 0 | 0.00 |
| R2032 | On 06/08/2015 | Bond Future | | | 8.13205 | | 104.06958 | | 8.07354 | 104.60421 | | | 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 | | | 8.17031 | | 103.57104 | | 8.11550 | 104.14326 | | | 0.00 | 0 | 34,464.00 |
| R2037 | On 07/05/2015 | Bond Future | | | 8.21673 | | 105.19826 | | 8.16014 | 105.78242 | | | 0.00 | 0 | 500.00 |
| R2037 | On 06/08/2015 | Bond Future | | | 8.25337 | | 102.73371 | | 8.19508 | 103.32929 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|--------------------|-------------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 6.65870 | 105.60782 | | 6.58289 | 105.86965 | | 2.83 | 0.00 | 0 | 10,492.00 |
| R204 | On 07/05/2015 | | Bond Future | 6.68472 | 107.26704 | | 6.60191 | 107.53597 | | 2.80 | 0.00 | 0 | 100.00 |
| R204 | On 06/08/2015 | | Bond Future | 6.67219 | 105.05955 | | 6.58180 | 105.33456 | | 2.79 | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | 8.41 | Put | 9.49000 | 0.00949 | | 7.13000 | 0.00713 | 9.490 | 3.00 | 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 |
| 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 | 8.29515 | 105.19999 | | 8.25040 | 105.71065 | | | 0.00 | 0 | 6,042.00 |
| R2044 | On 07/05/2015 | | Bond Future | 8.34108 | 106.85278 | | 8.29489 | 107.37445 | | | 0.00 | 0 | 0.00 |
| R2044 | On 06/08/2015 | | Bond Future | 8.37797 | 104.29116 | | 8.33043 | 104.82322 | | | 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 | 8.28042 | 109.21466 | | 8.23569 | 109.74323 | | | 0.00 | 0 | 34,391.00 |
| R2048 | On 07/05/2015 | | Bond Future | 8.32218 | 106.50075 | | 8.27606 | 107.04061 | | | 0.00 | 0 | 0.00 |
| R2048 | On 06/08/2015 | | Bond Future | 8.35457 | 108.31834 | | 8.30716 | 108.86894 | | | 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 | 6.80929 | 102.33241 | | 6.73883 | 102.62703 | | 3.74 | 0.00 | 0 | 36,436.00 |
| R207 | On 07/05/2015 | | Bond Future | 6.84171 | 103.94015 | | 6.76603 | 104.24235 | | 3.70 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | 7.73 | Call | 3,517.70000 | 3.51770 | 3,808.42000 | 3.80842 | | 3,517.700 | 3.90 | 0.00 | 0 | 66.00 |
| R207 | On 06/08/2015 | | Bond Future | 6.84432 | 102.07001 | | 6.76316 | 102.37882 | | 3.70 | 0.00 | 0 | 0.00 |
| R207 | On 06/08/2015 | 7.46 | Call | 2,641.83000 | 2.64183 | 2,897.56000 | 2.89756 | | 2,641.830 | 3.82 | 0.00 | 0 | 70.00 |
| R207 | On 05/11/2015 | | Bond Future | 6.80816 | 103.89471 | | 6.72085 | 104.21148 | | 3.58 | 0.00 | 0 | 0.00 |
| R207 | On 05/11/2015 | 7.43 | Call | 2,741.66000 | 2.74166 | 2,988.94000 | 2.98894 | | 2,741.660 | 3.69 | 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 | 6.93881 | 101.52456 | | 6.86847 | 101.87007 | | 4.53 | 0.00 | 0 | 50,443.00 |
| R208 | On 07/05/2015 | | Bond Future | 6.96931 | 99.72027 | | 6.89471 | 100.07406 | | 4.73 | 0.00 | 0 | 95.00 |
| R208 | On 06/08/2015 | | Bond Future | 6.97585 | 101.42247 | | 6.89690 | 101.78378 | | 4.56 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | 8.85 | Put | 12.18000 | 0.01218 | | 9.66000 | 0.00966 | 12.180 | 4.88 | 0.00 | 0 | 198.00 |
| R208 | On 05/11/2015 | | Bond Future | 6.95617 | 99.83276 | | 6.87238 | 100.20287 | | 4.57 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2015 | 8.48 | Put | 113.54000 | 0.11354 | | 95.57000 | 0.09557 | 113.540 | 4.88 | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209 | On 05/02/2015 | Bond Future | | 8.07466 | 83.91524 | | 8.01985 | 84.39141 | | 11.25 | 0.00 | 0 | 14,609.00 |
| R209 | On 07/05/2015 | Bond Future | | 8.11523 | 82.08604 | | 8.05873 | 82.57216 | | 12.25 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | | 8.14536 | 83.48735 | | 8.08730 | 83.98289 | | 12.03 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | 9.90 | Put | 100.22000 | 0.10022 | 89.40000 | 0.08940 | 100.220 | 12.73 | 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 |
| 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 | | 176.46406 | 176.46406 | | 176.47526 | 176.47526 | | | 0.00 | 0 | 628.00 |
| R210 | On 07/05/2015 | Bond Future | | 177.17627 | 177.17627 | | 177.19228 | 177.19228 | | | 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 | | 130.87872 | 130.87872 | | 131.06981 | 131.06981 | | | 0.00 | 0 | 1,120.00 |
| R211 | On 07/05/2015 | Bond Future | | 132.94588 | 132.94588 | | 133.14344 | 133.14344 | | | 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 | | 136.81225 | 136.81225 | | 136.82104 | 136.82104 | | | 0.00 | 0 | 1,621.00 |
| R212 | On 07/05/2015 | Bond Future | | 138.97313 | 138.97313 | | 138.98570 | 138.98570 | | | 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 | | 7.92054 | 94.86446 | | 7.86573 | 95.33020 | | 9.58 | 0.00 | 0 | 16,882.00 |
| R213 | On 07/05/2015 | Bond Future | | 7.96168 | 92.81099 | | 7.90501 | 93.28669 | | 10.41 | 0.00 | 0 | 0.00 |
| R213 | On 06/08/2015 | Bond Future | | 7.99130 | 94.39488 | | 7.93285 | 94.88005 | | 10.18 | 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 | | 8.17492 | 84.97376 | | 8.12515 | 85.43152 | | 11.94 | 0.00 | 0 | 13,407.00 |
| R214 | On 07/05/2015 | Bond Future | | 8.21441 | 83.01801 | | 8.16315 | 83.48538 | | 13.03 | 0.00 | 0 | 0.00 |
| R214 | On 06/08/2015 | Bond Future | | 8.24441 | 84.43473 | | 8.19176 | 84.91128 | | 12.80 | 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 | | 21,099.40000 | 21,099.40000 | | 20,944.60000 | 20,944.60000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 16/03/2015 | Foreign Exchange Future | | 4.97500 | 4.97500 | | 4.94870 | 4.94870 | | 11.08 | 0.00 | 0 | 0.00 |
| TRY / R | On 12/06/2015 | Foreign Exchange Future | | 4.96340 | 4.96340 | | 4.93810 | 4.93810 | | 9.91 | 0.00 | 0 | 0.00 |
| ZMW / R | On 16/03/2015 | Foreign Exchange Future | | 1.77150 | 1.77150 | | 1.73810 | 1.73810 | | | 0.00 | 0 | 12.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|
| ZMW / R | On 12/06/2015 | Foreign Exchange Future | | 1.73100 | 1.73100 | | 1.70260 | 1.70260 | | | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 788,668,394.12 | 59,911 | 3 801 612.00 |
| <u>i-Bonds</u> | | | | | | | | | | | | | |
| AA02 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42320 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | 6.67000 | 102.83663 | | 6.67000 | 102.81822 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57579 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | 7.76500 | 108.37211 | | 7.76500 | 108.34931 | | | 0.00 | 0 | 600,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12433 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | | 8.33000 | 108.10598 | | 8.33000 | 108.08175 | | | 0.00 | 0 | 700,000,000.00 |
| AB01/R186 | On 24/11/2020 | Spot Bond | | 10.00000 | 104.87000 | | 10.00000 | 104.84200 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.27107 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.36287 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | 8.63000 | 100.32815 | | 8.63000 | 100.30474 | | | 0.00 | 0 | 0.00 |
| AB014U | On 19/11/2024 | Spot Bond | | 100.00000 | 10.98676 | | 100.00000 | 10.96013 | | | 0.00 | 0 | 0.00 |
| AB015U | On 13/11/2024 | Spot Bond | | 10.84000 | 101.85411 | | 10.84000 | 101.82440 | | | 0.00 | 0 | 0.00 |
| AB016U | On 05/02/2025 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| AB017U | On 05/02/2015 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | | 6.79000 | 102.82578 | | 6.79000 | 102.80689 | | | 0.00 | 0 | 120,000,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.29398 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | 8.12500 | 106.64910 | | 8.12500 | 106.62564 | | | 0.00 | 0 | 500,000,000.00 |
| ABC1234/R2022 | On 25/11/2020 | Spot Bond | | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | | 2.39000 | 125.42652 | | 2.39000 | 271.46583 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34660 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20005 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABFN07 | On 17/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72383 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75230 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77115 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27269 | | | 0.00 | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02881 | | | 0.00 | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.70098 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | | 100.00000 | 89.53631 | | 100.00000 | 89.32056 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | | 2.13000 | 172.90177 | | 2.13000 | 172.88167 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | | 2.76000 | 163.58589 | | 2.76000 | 163.56416 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | | 2.17000 | 174.44422 | | 2.17000 | 174.42375 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | | 1.82000 | 186.47211 | | 1.82000 | 186.45202 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | | 7.32125 | 80.78939 | | 7.32125 | 80.77375 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | | 7.32125 | 80.78939 | | 7.32125 | 80.77375 | | | 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 | 100.64948 | | | 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 | 100.31628 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16210 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 100.45564 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 6.96000 | | 108.83515 | | 6.96000 | 108.81459 | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02469 | | | 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 | | 94.00831 | | 2.68000 | 107.91385 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.43000 | | 102.72069 | | 2.43000 | 161.99568 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.26000 | | 118.63566 | | 2.26000 | 217.42209 | | | 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 | 8.66000 | | 97.84842 | | 8.66000 | 97.82551 | | | 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 | 101.73570 | | | 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 | 102.54500 | | | 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 | | 106.99295 | | 9.63000 | 106.96530 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| 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 | 8.75000 | | 113.69606 | | 8.75000 | 113.66931 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 8.03500 | | 95.92901 | | 8.03500 | 95.90825 | | | 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 |
| 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 | 8.84500 | | 112.94444 | | 8.84500 | 112.91759 | | | 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 | 100.89349 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.73359 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 7.47500 | | 110.08614 | | 7.47500 | 110.06382 | | | 0.00 | 0 | 1,590,000,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | 8.04000 | | 109.39071 | | 8.04000 | 109.36702 | | | 0.00 | 0 | 500,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 6.83000 | | 102.25569 | | 6.83000 | 102.23691 | | | 0.00 | 0 | 0.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 8.12000 | | 101.49684 | | 8.12000 | 101.47465 | | | 0.00 | 0 | 740,000,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 8.94500 | | 102.17905 | | 8.94500 | 102.15436 | | | 0.00 | 0 | 1,460,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 7.19500 | | 105.62835 | | 7.19500 | 105.60773 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | 2.20000 | | 217.25109 | | 2.20000 | 275.22460 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | 1.77000 | | 126.44301 | | 1.77000 | 129.24948 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | 2.15000 | | 129.48741 | | 2.15000 | 132.07308 | | | 0.00 | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | 100.00000 | | 0.00645 | | 100.00000 | 0.00643 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | | 86.34112 | 100.00000 | 86.13986 | | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 11.12000 | | 106.21331 | 11.12000 | 106.18157 | | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.71673 | | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | | 5.96628 | 100.00000 | 5.95150 | | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.75886 | | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.35630 | | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | | 35.56179 | 100.00000 | 35.47373 | | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.67458 | | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | | 67.62884 | 11.00000 | 67.60951 | | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | | 35.56179 | 100.00000 | 35.47373 | | | | 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 | 100.71336 | | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.78058 | | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68336 | | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.70363 | | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.71255 | | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.78410 | | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.78410 | | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.78287 | | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.78287 | | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.78532 | | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 93.78635 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL089/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.94800 | 10.00000 | 105.92000 | | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.51213 | | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.69149 | | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.71152 | | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.71957 | | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.70338 | | | | 0.00 | 0 | 0.00 |
| ACL100 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.66716 | | | | 0.00 | 0 | 0.00 |
| ACL104 | On 20/12/2019 | Spot Bond | 8.52000 | | 106.55234 | 8.52000 | 106.77195 | | | | 0.00 | 0 | 0.00 |
| ACL118 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.89275 | | | | 0.00 | 0 | 0.00 |
| ACL120 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.54407 | | | | 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 | 87.80409 | | | | 0.00 | 0 | 0.00 |
| ACL127 | On 20/09/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 178.73404 | | | | 0.00 | 0 | 0.00 |
| ACL128 | On 20/09/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 178.79790 | | | | 0.00 | 0 | 0.00 |
| ACL129 | On 20/09/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68327 | | | | 0.00 | 0 | 0.00 |
| ACL136 | On 20/09/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.68337 | | | | 0.00 | 0 | 0.00 |
| ACL137 | On 02/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.10736 | | | | 0.00 | 0 | 0.00 |
| ACL138 | On 20/09/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.68287 | | | | 0.00 | 0 | 0.00 |
| ACL139 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.78778 | | | | 0.00 | 0 | 0.00 |
| ACL141 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.25296 | | | | 0.00 | 0 | 0.00 |
| ACL142/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.94800 | 10.00000 | 105.92000 | | | | 0.00 | 0 | 0.00 |
| ACL143 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.81958 | | | | 0.00 | 0 | 0.00 |
| ACL144 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.89917 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL145 | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68573 | | | 0.00 | 0 | 0.00 |
| ACL151 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73902 | | | 0.00 | 0 | 0.00 |
| ACL153 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60804 | | | 0.00 | 0 | 0.00 |
| ACL154 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59421 | | | 0.00 | 0 | 0.00 |
| ACL155 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62105 | | | 0.00 | 0 | 0.00 |
| ACL156 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67132 | | | 0.00 | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64291 | | | 0.00 | 0 | 0.00 |
| ACL158 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61048 | | | 0.00 | 0 | 0.00 |
| ACL159 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61943 | | | 0.00 | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 10.23000 | 103.47659 | | 10.23000 | 103.44808 | | | 0.00 | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62819 | | | 0.00 | 0 | 0.00 |
| ACL163 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61455 | | | 0.00 | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 118.11059 | | | 0.00 | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 8.70500 | 104.81280 | | 8.70500 | 104.78826 | | | 0.00 | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66882 | | | 0.00 | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 1.75000 | 116.78828 | | 1.75000 | 116.88229 | | | 0.00 | 0 | 0.00 |
| ACL170 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69717 | | | 0.00 | 0 | 0.00 |
| ACL172 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62006 | | | 0.00 | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64736 | | | 0.00 | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66739 | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62731 | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91133 | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11471 | | | 0.00 | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.26319 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL183 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62009 | | | 0.00 | 0 | 0.00 |
| ACL184 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.66435 | | | 0.00 | 0 | 0.00 |
| ACL185 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66338 | | | 0.00 | 0 | 0.00 |
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65456 | | | 0.00 | 0 | 0.00 |
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68887 | | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69940 | | | 0.00 | 0 | 0.00 |
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96956 | | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19837 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70192 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70192 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73136 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65136 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74180 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.59494 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73136 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.86233 | | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71571 | | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69939 | | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 129.56239 | | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 130.48941 | | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61127 | | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60565 | | | 0.00 | 0 | 0.00 |
| ACL210 | | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21043 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL212 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62090 | | | 0.00 | 0 | 0.00 |
| ACL213 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63879 | | | 0.00 | 0 | 0.00 |
| ACL214 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64736 | | | 0.00 | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61207 | | | 0.00 | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61127 | | | 0.00 | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.67600 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00825 | | | 0.00 | 0 | 0.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.73953 | | | 0.00 | 0 | 0.00 |
| ADCB03 | On 31/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.81164 | | | 0.00 | 0 | 0.00 |
| ADCB04 | On 27/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31119 | | | 0.00 | 0 | 0.00 |
| ADCP09 | On 02/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01456 | | | 0.00 | 0 | 0.00 |
| ADCP10 | On 29/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10497 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | | 100.00000 | 24.55268 | | 100.00000 | 24.49320 | | | 0.00 | 0 | 0.00 |
| AFS1U | On 27/09/2019 | Spot Bond | | 100.00000 | 13.18773 | | 100.00000 | 13.15508 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23020 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03844 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04250 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04791 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04017 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | | 7.26000 | 100.91611 | | 7.26000 | 100.89635 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05127 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05935 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | | 8.07500 | 104.78899 | | 8.07500 | 104.76608 | | | 0.00 | 0 | 2,900,000,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | | 8.84500 | 119.04742 | | 8.84500 | 119.01911 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AIR03 | On 09/03/2016 | Spot Bond | 6.88500 | | 108.27342 | | 6.88500 | 108.25318 | | | 0.00 | 0 | 0.00 |
| AIR04 | On 29/05/2024 | Spot Bond | 8.40000 | | 106.79106 | | 8.40000 | 106.76679 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | | 14.10080 | | 100.00000 | 14.06942 | | | 0.00 | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 9.25500 | | 107.51048 | | 9.25500 | 107.48361 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.68000 | | 166.41784 | | 2.68000 | 166.39601 | | | 0.00 | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98440 | | | 0.00 | 0 | 0.00 |
| ANG012 | On 06/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84406 | | | 0.00 | 0 | 0.00 |
| ANG013 | On 05/06/2015 | Spot Bond | 100.00000 | | 73.14629 | | 100.00000 | 73.00000 | | | 0.00 | 0 | 0.00 |
| APF01 | On 26/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49976 | | | 0.00 | 0 | 0.00 |
| APF02 | On 26/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53703 | | | 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 | 100.70297 | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51429 | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60962 | | | 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 | 100.64290 | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68947 | | | 0.00 | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06803 | | | 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 | 104.77000 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ASN017 | On 09/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.00638 | | | 0.00 | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.05615 | | | 0.00 | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | 2.51000 | 131.80903 | | 2.51000 | 299.48658 | | | 0.00 | 0 | 0.00 |
| ASN023 | On 07/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.52185 | | | 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 | 107.23094 | | | 0.00 | 0 | 0.00 |
| ASN028 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.15646 | | | 0.00 | 0 | 0.00 |
| ASN031 | On 14/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.31731 | | | 0.00 | 0 | 0.00 |
| ASN032 | On 19/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.80101 | | | 0.00 | 0 | 0.00 |
| ASN034 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67531 | | | 0.00 | 0 | 0.00 |
| ASN036 | On 10/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.58728 | | | 0.00 | 0 | 0.00 |
| ASN037 | On 07/12/2033 | Spot Bond | 2.52500 | 165.28455 | | 2.52500 | 209.38895 | | | 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 | 28.29908 | | 100.00000 | 28.23610 | | | 0.00 | 0 | 0.00 |
| ASN38U | On 20/12/2017 | Spot Bond | 100.00000 | 17.20106 | | 100.00000 | 17.15846 | | | 0.00 | 0 | 0.00 |
| ASN39U | On 20/12/2017 | Spot Bond | 100.00000 | 17.30026 | | 100.00000 | 17.25743 | | | 0.00 | 0 | 0.00 |
| ASN40U | On 20/12/2017 | Spot Bond | 100.00000 | 16.85385 | | 100.00000 | 16.81212 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79355 | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56308 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44370 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 8.17500 | 108.10646 | | 8.17500 | 108.08266 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74528 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.93871 | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.50966 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| BAW18 | On 05/12/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23712 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | | 8.61000 | 105.54684 | | 8.61000 | 105.52239 | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | | 7.20000 | 106.53329 | | 7.20000 | 106.51259 | | | 576,000,000,000.00 | 80,000,000 | 40,000,000.00 |
| BAW20U | On 15/01/2016 | Spot Bond | | 100.00000 | 52.09636 | | 100.00000 | 51.96736 | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.11426 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | | 8.07500 | 107.46839 | | 8.07500 | 107.44502 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | | 10.62646 | 102.88135 | | 10.62646 | 101.99474 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | | 10.85856 | 101.10166 | | 10.85856 | 100.90573 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | | 10.85682 | 101.08133 | | 10.85682 | 100.90423 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62717 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | | 10.85605 | 101.01742 | | 10.85605 | 100.90308 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | | 11.14235 | 102.17659 | | 11.14235 | 102.25439 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64131 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64131 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64138 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | | 10.87646 | 100.80729 | | 10.87646 | 100.71209 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | | 10.86441 | 102.05795 | | 10.86441 | 101.06016 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | | 10.85856 | 101.10166 | | 10.85856 | 100.90573 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | | 10.65872 | 101.65858 | | 10.65872 | 101.33755 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | | 9.78349 | 97.73876 | | 9.78349 | 101.12902 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61027 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59650 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59650 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 9.65421 | 102.30701 | | 9.65421 | 101.66800 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 10.85000 | 101.13297 | | 10.85000 | 101.14909 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57990 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 10.77500 | 75.13421 | | 10.77500 | 99.32001 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55671 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | 93.87570 | | 9.28000 | 100.53659 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58820 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 10.57500 | 73.86844 | | 10.57500 | 99.36034 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57159 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58544 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58544 | | | 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 | 100.56494 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59869 | | | 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 | 100.59869 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56605 | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57927 | | | 0.00 | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59878 | | | 0.00 | 0 | 0.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44078 | | | 0.00 | 0 | 0.00 |
| BAYA47 | On 30/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47194 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 13.62646 | 103.01709 | | 13.62646 | 102.14887 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYB03 | On 31/12/2016 | Spot Bond | | 14.67261 | 101.93794 | | 14.67261 | 102.01857 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | | 13.50588 | 102.21142 | | 13.50588 | 101.61185 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76422 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76422 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76422 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79153 | | | 0.00 | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66822 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | | 100.00000 | 26.06659 | | 100.00000 | 26.01714 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | | 100.00000 | 19.73779 | | 100.00000 | 19.68891 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | | 100.00000 | 17.96360 | | 100.00000 | 17.91912 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | | 100.00000 | 11.08865 | | 100.00000 | 11.06119 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | | 100.00000 | 11.09545 | | 100.00000 | 11.06766 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | | 100.00000 | 13.40670 | | 100.00000 | 13.37350 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | | 100.00000 | 11.61667 | | 100.00000 | 11.58791 | | | 0.00 | 0 | 0.00 |
| BCJ03 | On 17/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04057 | | | 0.00 | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCJ05 | On 07/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.26114 | | | 0.00 | 0 | 0.00 |
| BCJ06 | On 07/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27623 | | | 0.00 | 400,000,000 | 200,000,000.00 |
| BCP3U | On 30/06/2019 | Spot Bond | | 100.00000 | 8.37776 | | 100.00000 | 8.35701 | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | | 100.00000 | 8.37776 | | 100.00000 | 8.35701 | | | 0.00 | 0 | 0.00 |
| BCP88U | On 23/01/2015 | Spot Bond | | 100.00000 | 99.72678 | | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| BCP89U | On 19/02/2015 | Spot Bond | | 100.00000 | 92.87532 | | 100.00000 | 92.63959 | | | 0.00 | 0 | 0.00 |
| BCP90U | On 05/03/2015 | Spot Bond | | 100.00000 | 89.68059 | | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| BD0202 | On 31/12/2018 | Spot Bond | 2.10000 | 103.26131 | | 2.10000 | 179.60029 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 7.36500 | 104.70060 | | 7.36500 | 171.99060 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 7.36500 | 106.00578 | | 7.36500 | 172.20561 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 7.75000 | 105.15143 | | 7.75000 | 105.12946 | | | 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 | 7.17500 | 102.12875 | | 7.17500 | 102.10886 | | | 287,000,000,000.00 | 40,000,000 | 233,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84712 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00004 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00005 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00007 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99985 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 32.84934 | | 100.00000 | 32.76800 | | | 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 | 101.72949 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.76353 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77487 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.91100 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.09247 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 25.71064 | | 100.00000 | 25.64836 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 25.71064 | | 100.00000 | 25.64836 | | | 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 | 100.79040 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80543 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| BG42A4 | On 15/03/2017 | Spot Bond | | 7.62500 | 105.40289 | | 7.62500 | 105.38111 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85050 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93045 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | | 100.00000 | 14.74781 | | 100.00000 | 14.71129 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | | 100.00000 | 14.74781 | | 100.00000 | 14.71129 | | | 0.00 | 0 | 0.00 |
| BGL01 | On 19/11/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.64967 | | | 0.00 | 0 | 0.00 |
| BGL02 | On 19/11/2024 | Spot Bond | | 10.27000 | 105.32918 | | 10.27000 | 103.92494 | | | 0.00 | 0 | 0.00 |
| BGL03 | On 05/02/2025 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| BGL04 | On 05/02/2025 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| BGR01U | On 17/12/2015 | Spot Bond | | 100.00000 | 57.41931 | | 100.00000 | 57.31037 | | | 0.00 | 0 | 0.00 |
| BID04 | On 23/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05126 | | | 0.00 | 0 | 150,000,000.00 |
| BID05 | On 26/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.07682 | | | 0.00 | 0 | 0.00 |
| BID06 | On 30/06/2019 | Spot Bond | | 7.88500 | 71.60598 | | 7.88500 | 104.10105 | | | 473,100,000,000.00 | 60,000,000 | 2,230,000,000.00 |
| BIDC41 | On 06/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.71569 | | | 0.00 | 0 | 0.00 |
| BIDC43 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.55497 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.11379 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28800 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10150 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15597 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25493 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66614 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.34720 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | | 100.00000 | 88.12146 | | 100.00000 | 87.91015 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BSR12 | On 25/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88743 | | | 0.00 | 0 | 0.00 |
| BSR13 | On 26/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88416 | | | 0.00 | 0 | 0.00 |
| BTC002 | On 17/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.98062 | | | 0.00 | 0 | 0.00 |
| BTC004 | On 19/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BTC005 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.80090 | | | 0.00 | 0 | 0.00 |
| BTC006 | On 22/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98281 | | | 0.00 | 0 | 0.00 |
| BTC007 | On 28/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87969 | | | 0.00 | 0 | 0.00 |
| BTC008 | On 02/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.79383 | | | 0.00 | 0 | 0.00 |
| BTC009 | On 23/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.42109 | | | 0.00 | 0 | 0.00 |
| BTC010 | On 24/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.20365 | | | 0.00 | 0 | 0.00 |
| BTC011 | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.51752 | | | 0.00 | 0 | 0.00 |
| BTC012 | On 26/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.37853 | | | 0.00 | 0 | 0.00 |
| BTC013 | On 19/05/2015 | Spot Bond | 100.00000 | 75.72614 | | 100.00000 | 75.56936 | | | 0.00 | 0 | 0.00 |
| BTC015 | On 13/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.10710 | | | 0.00 | 0 | 0.00 |
| BTC016 | On 16/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.07126 | | | 0.00 | 0 | 0.00 |
| BTC017 | On 19/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.01247 | | | 0.00 | 0 | 0.00 |
| BTC018 | On 27/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.86503 | | | 0.00 | 0 | 0.00 |
| BTC019 | On 08/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.65754 | | | 0.00 | 0 | 0.00 |
| BTC021 | On 14/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.55452 | | | 0.00 | 0 | 0.00 |
| BTC022 | On 16/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.52059 | | | 0.00 | 0 | 0.00 |
| BTC023 | On 16/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.73942 | | | 0.00 | 6,100,000,000 | 6,100,000,000.00 |
| BTC024 | On 20/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.45178 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 26.11151 | | 100.00000 | 26.04685 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71738 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36704 | | | 0.00 | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 8.77500 | | 111.70299 | | 8.77500 | 111.67649 | | | 1,053,000,000,000.00 | 120,000,000 | 60,000,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.83638 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 8.67500 | | 104.41283 | | 8.67500 | 104.38834 | | | 21,243,357,350,000.00 | 2,448,802,000 | 1,844,401,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 11.77500 | | 102.97585 | | 11.77500 | 102.94332 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69495 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 11.67500 | | 105.05994 | | 11.67500 | 105.02754 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43841 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 8.66500 | | 103.27009 | | 8.66500 | 103.24588 | | | 2,400,205,000,000.00 | 277,000,000 | 188,500,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87805 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 11.67500 | | 102.40816 | | 11.67500 | 102.37659 | | | 0.00 | 0 | 70,000,000.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.22983 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.17365 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.58568 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 9.36000 | | 98.26088 | | 9.36000 | 98.23605 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 9.21500 | | 120.36955 | | 9.21500 | 120.33976 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 9.49500 | | 114.26592 | | 9.49500 | 114.23680 | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 8.37500 | | 122.73909 | | 8.37500 | 122.71128 | | | 0.00 | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36949 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 10.97500 | | 104.98403 | | 10.97500 | 104.95305 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.16418 | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.00472 | | | 0.00 | 0 | 0.00 |
| CGR14/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.94780 | | 10.00000 | 105.92010 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CGR15 | On 22/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43740 | | | 0.00 | 0 | 0.00 |
| CGR16 | On 22/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77890 | | | 0.00 | 0 | 0.00 |
| CGR17 | On 24/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87357 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95912 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23684 | | | 0.00 | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51434 | | | 0.00 | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53383 | | | 0.00 | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55654 | | | 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 |
| CLA3U | On 21/11/2046 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLB1U | On 21/11/2046 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLC1U | On 21/12/2046 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.29579 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.27225 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.39663 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.61928 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68339 | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36091 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | 100.57379 | | 10.11000 | 100.54639 | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31981 | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | 122.31993 | | 2.76000 | 122.30372 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.03475 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | 119.49188 | | 3.14000 | 122.31580 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN194 | | On 31/08/2016 | Spot Bond | 8.25000 | 103.26815 | 8.25000 | 103.24509 | | | 0.00 | 0 | 0.00 |
| CLN198 | | On 13/09/2021 | Spot Bond | 2.85000 | 129.59690 | 2.85000 | 123.69937 | | | 0.00 | 0 | 0.00 |
| CLN199 | | On 13/09/2016 | Spot Bond | 2.40000 | 127.38079 | 2.40000 | 121.58558 | | | 0.00 | 0 | 0.00 |
| CLN200 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.95355 | | | 0.00 | 0 | 0.00 |
| CLN215 | | On 17/10/2016 | Spot Bond | 8.13500 | 102.86028 | 8.13500 | 102.83775 | | | 0.00 | 0 | 0.00 |
| CLN219 | | On 20/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02143 | | | 0.00 | 0 | 0.00 |
| CLN220 | | On 20/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02015 | | | 0.00 | 0 | 0.00 |
| CLN221 | | On 20/10/2016 | Spot Bond | 8.18500 | 102.94370 | 8.18500 | 102.92102 | | | 0.00 | 0 | 0.00 |
| CLN222 | | On 20/10/2016 | Spot Bond | 8.18500 | 102.94370 | 8.18500 | 102.92102 | | | 0.00 | 0 | 0.00 |
| CLN225 | | On 09/12/2016 | Spot Bond | 8.23500 | 101.79358 | 8.23500 | 101.77102 | | | 0.00 | 0 | 0.00 |
| CLN226 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.69960 | | | 0.00 | 0 | 0.00 |
| CLN227 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.76928 | | | 0.00 | 0 | 0.00 |
| CLN230 | | On 17/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN230/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 105.94800 | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| CLN231 | | On 17/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN231/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 105.94800 | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| CLN237 | | On 14/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.41933 | | | 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 | 101.20624 | | | 0.00 | 0 | 0.00 |
| CLN241 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.28029 | | | 0.00 | 0 | 0.00 |
| CLN242 | | On 24/02/2019 | Spot Bond | 9.35000 | 103.82075 | 9.35000 | 103.79498 | | | 0.00 | 0 | 0.00 |
| CLN243 | | On 24/02/2019 | Spot Bond | 9.35000 | 103.82075 | 9.35000 | 103.79498 | | | 0.00 | 0 | 0.00 |
| CLN244 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.18546 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN245 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.18856 | | | | 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 | 100.80636 | | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.55939 | | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.59234 | | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.59407 | | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.55939 | | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.55939 | | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.58445 | | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.40346 | | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.02339 | | | | 0.00 | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.50376 | | | | 0.00 | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.50376 | | | | 0.00 | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.50376 | | | | 0.00 | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.92652 | | | | 0.00 | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | 8.50500 | 107.07621 | 8.50500 | 107.05157 | | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.57638 | | | | 0.00 | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.79283 | | | | 0.00 | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.99452 | | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.99071 | | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04731 | | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.21760 | | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.41797 | | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22075 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN279 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.09385 | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.92995 | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77999 | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60208 | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61929 | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.94151 | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.58638 | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79349 | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57748 | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.86983 | | | 0.00 | 0 | 0.00 |
| CLN292/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.36831 | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57127 | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42856 | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74579 | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39304 | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54472 | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53498 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 132.94857 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.01349 | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 132.91766 | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 132.44181 | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 132.84848 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 130.38978 | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 131.25154 | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62899 | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 9.94000 | 99.65353 | | 9.94000 | 99.62684 | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 10.46000 | 101.28747 | | 10.46000 | 101.25895 | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51164 | | | 0.00 | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74094 | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.59219 | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88882 | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.70743 | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | 106.36749 | | 8.80500 | 101.97102 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65136 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88773 | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 127.99955 | | | 0.00 | 0 | 0.00 |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68099 | | | 0.00 | 480,000,000 | 240,000,000.00 |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69299 | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73935 | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71586 | | | 0.00 | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99079 | | | 0.00 | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 77.91656 | | | 0.00 | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78068 | | | 0.00 | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51164 | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 115.36581 | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 115.55350 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN339 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.84078 | | | 0.00 | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85645 | | | 0.00 | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51456 | | | 0.00 | 0 | 0.00 |
| CLN342 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98474 | | | 0.00 | 0 | 0.00 |
| CLN343 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81283 | | | 0.00 | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62658 | | | 0.00 | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71698 | | | 0.00 | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.84232 | | | 0.00 | 540,000,000 | 270,000,000.00 |
| CLN347 | On 10/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.56490 | | | 0.00 | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49996 | | | 0.00 | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.86136 | | | 0.00 | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15357 | | | 0.00 | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99065 | | | 0.00 | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.80514 | | | 0.00 | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.90485 | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59361 | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | | 10.55000 | 102.39607 | | 10.55000 | 103.49625 | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | | 9.12000 | 111.15795 | | 9.12000 | 112.25633 | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66345 | | | 0.00 | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.94570 | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | | 11.26000 | 112.63884 | | 11.26000 | 113.97770 | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.08636 | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | | 11.29000 | 113.53688 | | 11.29000 | 113.43528 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN368 | On 26/07/2022 | Spot Bond | 9.72000 | 107.06732 | | 9.72000 | 106.98451 | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.08636 | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88267 | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75982 | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65328 | | | 0.00 | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66707 | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66720 | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53322 | | | 0.00 | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | 8.66000 | 109.09081 | | 8.66000 | 109.01420 | | | 0.00 | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.31858 | | | 0.00 | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71937 | | | 0.00 | 0 | 0.00 |
| CLN379 | On 20/03/2024 | Spot Bond | 10.55000 | 103.58447 | | 10.55000 | 103.55506 | | | 0.00 | 0 | 0.00 |
| CLN380 | On 20/09/2024 | Spot Bond | 11.00000 | 103.73609 | | 11.00000 | 101.08636 | | | 0.00 | 0 | 0.00 |
| CLN381 | On 21/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 0 | 0.00 |
| CLN382 | On 20/03/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73136 | | | 0.00 | 0 | 0.00 |
| CLN383 | On 22/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98060 | | | 0.00 | 0 | 0.00 |
| CLN384 | On 20/09/2024 | Spot Bond | 11.05000 | 109.84672 | | 11.05000 | 109.74885 | | | 0.00 | 0 | 0.00 |
| CLN385 | On 20/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80155 | | | 0.00 | 0 | 0.00 |
| CLN386 | On 20/03/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66696 | | | 0.00 | 0 | 0.00 |
| CLN387 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88236 | | | 0.00 | 0 | 0.00 |
| CLN388 | On 20/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71174 | | | 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 | 100.40416 | | | 0.00 | 0 | 0.00 |
| CLN391 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61440 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN392 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61929 | | | 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 | 100.65537 | | | 0.00 | 0 | 0.00 |
| CLN42 | | On 18/04/2028 | Spot Bond | 7.01000 | 40.17314 | | 7.01000 | 40.78212 | | | 0.00 | 0 | 0.00 |
| CLN55 | | On 18/04/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 178.63524 | | | 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 | 7.75000 | 105.15143 | | 7.75000 | 148.58556 | | | 0.00 | 0 | 0.00 |
| CLN88 | | On 28/04/2028 | Spot Bond | 7.36500 | 38.96433 | | 7.36500 | 171.99060 | | | 0.00 | 0 | 0.00 |
| CLN89 | | On 02/03/2028 | Spot Bond | 7.36500 | 39.39915 | | 7.36500 | 172.20561 | | | 0.00 | 0 | 0.00 |
| CLNF01 | | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.79239 | | | 0.00 | 0 | 0.00 |
| CLNF02 | | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.74786 | | | 0.00 | 0 | 0.00 |
| CLNF03 | | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20964 | | | 0.00 | 0 | 0.00 |
| CLNF04 | | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20964 | | | 0.00 | 0 | 0.00 |
| CLNF05 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70768 | | | 0.00 | 0 | 0.00 |
| CLNF06 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66229 | | | 0.00 | 0 | 0.00 |
| CLNF07 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67126 | | | 0.00 | 0 | 0.00 |
| CLNF08 | | On 10/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20521 | | | 0.00 | 0 | 0.00 |
| CLNF09 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66338 | | | 0.00 | 0 | 0.00 |
| CLNF10 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88882 | | | 0.00 | 0 | 0.00 |
| CLNF11 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60405 | | | 0.00 | 0 | 0.00 |
| CLNF12 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65097 | | | 0.00 | 0 | 0.00 |
| CLNF13 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64691 | | | 0.00 | 0 | 0.00 |
| CLNF14 | | On 20/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65092 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35788 | | | 0.00 | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14260 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 8.87000 | | 108.75545 | | 8.87000 | 107.15994 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 8.02500 | | 103.99812 | | 8.02500 | 103.97564 | | | 0.00 | 0 | 810,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 9.30000 | | 118.22088 | | 9.30000 | 118.19136 | | | 0.00 | 0 | 20,000,000,000.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 8.00000 | | 103.63268 | | 8.00000 | 103.61035 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 8.87000 | | 112.50070 | | 8.87000 | 112.47373 | | | 0.00 | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | 8.90000 | | 109.23712 | | 8.90000 | 109.21099 | | | 0.00 | 0 | 40,000,000.00 |
| COT01 | On 03/04/2023 | Spot Bond | 9.27000 | | 101.84882 | | 9.27000 | 101.82347 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 10.09500 | | 103.83703 | | 10.09500 | 103.80893 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 10.09500 | | 96.62084 | | 10.09500 | 96.59471 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16280 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.07752 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.88484 | | | 0.00 | 0 | 0.00 |
| CPL01U | On 12/12/2019 | Spot Bond | 100.00000 | | 10.08697 | | 100.00000 | 10.06200 | | | 0.00 | 0 | 0.00 |
| CPL021 | On 25/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17308 | | | 0.00 | 0 | 0.00 |
| CPL022 | On 23/09/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60834 | | | 0.00 | 0 | 0.00 |
| CPL023 | On 23/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.71164 | | | 0.00 | 0 | 0.00 |
| CPL024 | On 27/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06791 | | | 0.00 | 0 | 0.00 |
| CPL02U | On 12/03/2020 | Spot Bond | 100.00000 | | 9.61219 | | 100.00000 | 9.58838 | | | 0.00 | 0 | 0.00 |
| CPL03U | On 12/12/2018 | Spot Bond | 100.00000 | | 12.26096 | | 100.00000 | 12.23060 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 10.63500 | | 103.31672 | | 10.63500 | 104.12518 | | | 0.00 | 0 | 0.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | | 14.44795 | | 100.00000 | 14.41217 | | | 0.00 | 0 | 0.00 |
| DEN39U | On 10/06/2018 | Spot Bond | 100.00000 | | 6.11605 | | 100.00000 | 6.10091 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| DEN40U | On 10/06/2018 | Spot Bond | 100.00000 | | 15.19230 | 100.00000 | 15.15468 | | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.92533 | | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 7.35000 | | 100.99142 | 7.35000 | 100.97129 | | | | 0.00 | 0 | 0.00 |
| DENG53 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.98677 | | | | 0.00 | 0 | 0.00 |
| DENG54 | On 03/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.84615 | | | | 0.00 | 0 | 0.00 |
| DENG55 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.15697 | | | | 0.00 | 0 | 0.00 |
| DLT02U | On 06/11/2015 | Spot Bond | 100.00000 | | 66.08082 | 100.00000 | 65.92074 | | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.89653 | | | | 0.00 | 0 | 0.00 |
| DLTB03 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.27098 | | | | 0.00 | 0 | 0.00 |
| DLTC07 | On 04/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 103.23045 | | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.19779 | | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.85486 | | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 103.20009 | | | | 0.00 | 0 | 0.00 |
| DOL006 | On 22/03/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.98085 | | | | 0.00 | 0 | 0.00 |
| DOL007 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.74334 | | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.48777 | | | | 0.00 | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 7.86000 | | 106.65476 | 7.86000 | 106.63218 | | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 6.98500 | | 112.02927 | 6.98500 | 112.00815 | | | | 0.00 | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | 7.70500 | | 111.48694 | 7.70500 | 111.46404 | | | | 0.00 | 0 | 1,810,000,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 8.33000 | | 113.70090 | 8.33000 | 113.67569 | | | | 0.00 | 0 | 1,131,223,200.00 |
| DV24 | On 18/02/2024 | Spot Bond | 8.53000 | | 111.34724 | 8.53000 | 111.32197 | | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 8.80500 | | 114.62872 | 8.80500 | 114.60188 | | | | 0.00 | 0 | 300,000,000.00 |
| DVC005 | On 23/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.52025 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41853 | | | 0.00 | 0 | 0.00 |
| DVC007 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.67961 | | | 0.00 | 0 | 0.00 |
| DVC008 | On 20/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15201 | | | 0.00 | 0 | 0.00 |
| DVC009 | On 11/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72546 | | | 0.00 | 0 | 0.00 |
| DVC010 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73622 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31521 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64314 | | | 0.00 | 0 | 0.00 |
| DVF18 | On 30/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87708 | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 7.21000 | | 127.90169 | | 7.21000 | 134.61280 | | | 0.00 | 0 | 2,000,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 92.51547 | | | 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 | 2.28500 | | 99.34646 | | 2.28500 | 99.45158 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 1.20000 | | 100.97548 | | 1.20000 | 134.62154 | | | 0.00 | 0 | 1,200,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 2.13000 | | 123.04284 | | 2.13000 | 123.02849 | | | 0.00 | 0 | 9,172,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.08000 | | 111.26797 | | 2.08000 | 111.25516 | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.09000 | | 110.99094 | | 2.09000 | 110.97823 | | | 0.00 | 0 | 0.00 |
| EL31 | On 02/06/2031 | Spot Bond | 2.11000 | | 103.69037 | | 2.11000 | 103.67838 | | | 0.00 | 0 | 0.00 |
| EL36 | On 31/01/2036 | Spot Bond | 2.26500 | | 99.70076 | | 2.26500 | 99.80528 | | | 0.00 | 0 | 15,300,000,000.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 8.76000 | | 107.57480 | | 8.76000 | 107.54974 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 8.61000 | | 113.80906 | | 8.61000 | 113.78256 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 9.14500 | | 107.74649 | | 9.14500 | 107.71987 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 9.44000 | | 99.53488 | | 9.44000 | 100.35206 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| EMM05 | On 17/04/2029 | Spot Bond | | 9.58000 | 111.18675 | | 9.58000 | 107.89266 | | | 766,400,000,000.00 | 80,000,000 | 4,373,332,900.00 |
| EPF001 | On 19/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34046 | | | 0.00 | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.57032 | | | 0.00 | 0 | 0.00 |
| EPF003 | On 12/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81195 | | | 0.00 | 0 | 0.00 |
| EPF004 | On 06/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.61670 | | | 0.00 | 0 | 0.00 |
| EPF005 | On 06/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55439 | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.18783 | | | 0.00 | 0 | 0.00 |
| EPFC12 | On 05/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47153 | | | 0.00 | 0 | 0.00 |
| EPFC13 | On 19/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.62432 | | | 0.00 | 0 | 0.00 |
| EQ209U | On 11/06/2015 | Spot Bond | | 100.00000 | 86.83019 | | 100.00000 | 86.55800 | | | 0.00 | 0 | 0.00 |
| EQ212U | On 12/02/2015 | Spot Bond | | 100.00000 | 101.29696 | | 100.00000 | 101.03521 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | | 10.98000 | 101.57122 | | 10.98000 | 101.54209 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.19284 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.71907 | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50786 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | | 9.15500 | 101.10840 | | 9.15500 | 101.08354 | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35799 | | | 0.00 | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.18081 | | | 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 | 101.41897 | | | 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 | 101.50743 | | | 0.00 | 0 | 0.00 |
| ERSA12/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28907 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34191 | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27849 | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32253 | | | 0.00 | 0 | 0.00 |
| ERSA18 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29519 | | | 0.00 | 0 | 0.00 |
| ERSA19 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27747 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 7.00000 | 103.51086 | | 7.00000 | 103.49129 | | | 0.00 | 0 | 13,200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.13500 | 108.39464 | | 7.13500 | 108.37377 | | | 85,620,000,000.00 | 12,000,000 | 19,900,000,000.00 |
| ES23 | On 25/01/2023 | Spot Bond | 7.72500 | 113.31991 | | 7.72500 | 113.29657 | | | 35,675,842,200,000.00 | 4,618,232,000 | 12,423,765,600.00 |
| ES26 | On 02/04/2026 | Spot Bond | 8.09000 | 100.65148 | | 8.09000 | 100.62955 | | | 291,240,000,000,000.00 | 36,000,000,000 | 16,102,300,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 8.96000 | 89.54056 | | 8.90500 | 89.96550 | | | 143,360,000,000.00 | 16,000,000 | 46,650,200,000.00 |
| ES42 | On 25/04/2042 | Spot Bond | 8.98000 | 97.19750 | | 8.98000 | 97.17405 | | | 0.00 | 0 | 16,200,000,000.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35001 | | | 0.00 | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39280 | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23317 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03846 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49352 | | | 0.00 | 0 | 0.00 |
| FIFB04 | On 21/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30709 | | | 0.00 | 0 | 0.00 |
| FIFC12 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.54959 | | | 0.00 | 0 | 0.00 |
| FIFC13 | On 10/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.03441 | | | 0.00 | 0 | 0.00 |
| FIFC14 | On 20/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18680 | | | 0.00 | 0 | 0.00 |
| FIFC15 | On 02/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97233 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 12.48908 | | 100.00000 | 12.45882 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 12.15451 | | 100.00000 | 12.12506 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77026 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.43040 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86036 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92036 | | | 0.00 | 0 | 0.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 8.67500 | 100.16401 | | 8.67500 | 100.14065 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78447 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78440 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89603 | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.13480 | | | 0.00 | 0 | 100,000,000.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14461 | | | 0.00 | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16360 | | | 0.00 | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | 9.36000 | 105.79689 | | 9.36000 | 104.36791 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 9.52500 | 108.96330 | | 9.52500 | 108.93545 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74674 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.15000 | 131.20819 | | 2.15000 | 132.07308 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.23000 | 126.88653 | | 2.23000 | 274.62699 | | | 0.00 | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.39500 | 105.24836 | | 2.39500 | 110.71722 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.41000 | 102.94794 | | 2.41000 | 162.35415 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.15000 | 120.51473 | | 2.15000 | 220.86651 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.23000 | 108.66135 | | 7.23000 | 108.64004 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.73900 | 64.63431 | | 7.73900 | 64.00468 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.44100 | 41.44107 | | 9.44100 | 40.53313 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.68000 | 40.12850 | | 9.68000 | 39.20432 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC02U | On 02/03/2015 | Spot Bond | 100.00000 | | 90.34653 | | 100.00000 | 90.12346 | | | 0.00 | 0 | 0.00 |
| FRC03U | On 27/03/2015 | Spot Bond | 100.00000 | | 92.29225 | | 100.00000 | 92.07762 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36529 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78878 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68343 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74991 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | | 100.04004 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | | 100.04004 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73136 | | | 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 | 100.69699 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84437 | | | 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 | 100.71937 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | | 100.03219 | | 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 | 100.76488 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC134 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94215 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91440 | | | 0.00 | 0 | 0.00 |
| FRC136 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC137 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC138 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC139 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC140 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC141 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC142 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC143 | | On 20/09/2017 | Spot Bond | 100.09221 | 17.81503 | | 100.09221 | 17.77088 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65296 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 108.68595 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87761 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.63601 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73361 | | | 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 | 100.74174 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67770 | | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68340 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89457 | | | 0.00 | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67139 | | | 0.00 | 0 | 0.00 |
| FRC162 | | On 14/12/2018 | Spot Bond | 13.22500 | 62.26193 | | 13.22500 | 62.23943 | | | 0.00 | 0 | 0.00 |
| FRC163 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63292 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC166 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63373 | | | 0.00 | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94255 | | | 0.00 | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66258 | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | 3.62500 | 95.87164 | | 3.62500 | 100.31870 | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69139 | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69139 | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41963 | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51164 | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.74005 | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65136 | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63613 | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.98314 | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74493 | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53252 | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.96249 | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.14897 | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85486 | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67699 | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87281 | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62892 | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68340 | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68340 | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73531 | | | 0.00 | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40112 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC192 | On 02/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42271 | | | 0.00 | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57390 | | | 0.00 | 0 | 0.00 |
| FRC193/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.26230 | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72178 | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.24280 | | | 0.00 | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55546 | | | 0.00 | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18240 | | | 0.00 | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18288 | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04119 | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03710 | | | 0.00 | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04119 | | | 0.00 | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03694 | | | 0.00 | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.73075 | | | 0.00 | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | | 8.75000 | 101.82760 | | 8.75000 | 101.80366 | | | 0.00 | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.62280 | | | 0.00 | 0 | 0.00 |
| FRC207 | On 20/09/2021 | Spot Bond | | 100.00000 | 9.82532 | | 100.00000 | 9.80099 | | | 0.00 | 0 | 0.00 |
| FRC208 | On 20/09/2021 | Spot Bond | | 100.00000 | 8.97004 | | 100.00000 | 8.94783 | | | 0.00 | 0 | 0.00 |
| FRC209 | On 07/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38842 | | | 0.00 | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | | 100.00000 | 1.56402 | | 100.00000 | 1.56015 | | | 0.00 | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71389 | | | 0.00 | 0 | 0.00 |
| FRC211 | On 29/10/2017 | Spot Bond | | 100.00000 | 19.53565 | | 100.00000 | 19.48833 | | | 0.00 | 0 | 0.00 |
| FRC212 | On 07/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.65845 | | | 0.00 | 0 | 0.00 |
| FRC213 | On 04/06/2021 | Spot Bond | | 100.00000 | 9.68798 | | 100.00000 | 9.66400 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC214 | On 07/11/2017 | Spot Bond | 100.00000 | | 18.69640 | 100.00000 | 18.65112 | | | | 0.00 | 0 | 0.00 |
| FRC215 | On 07/11/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.65841 | | | | 0.00 | 0 | 0.00 |
| FRC216 | On 07/11/2017 | Spot Bond | 100.00000 | | 10.32871 | 100.00000 | 10.30369 | | | | 0.00 | 0 | 0.00 |
| FRC217 | On 07/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.65432 | | | | 0.00 | 0 | 0.00 |
| FRC218 | On 07/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.57039 | | | | 0.00 | 0 | 0.00 |
| FRC219 | On 04/11/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.73357 | | | | 0.00 | 0 | 0.00 |
| FRC220 | On 04/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.62695 | | | | 0.00 | 0 | 0.00 |
| FRC221 | On 31/01/2022 | Spot Bond | 2.96000 | | 98.93314 | 2.96000 | 127.18375 | | | | 0.00 | 0 | 0.00 |
| FRC222 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.47845 | | | | 0.00 | 0 | 0.00 |
| FRC223 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.45881 | | | | 0.00 | 0 | 0.00 |
| FRC224 | On 10/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.45881 | | | | 0.00 | 0 | 0.00 |
| FRC225 | On 20/05/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.37922 | | | | 0.00 | 0 | 0.00 |
| FRC226 | On 18/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.62356 | | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.73601 | | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.73199 | | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.97214 | | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.93284 | | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 3.49000 | | 117.53721 | 3.49000 | 123.04555 | | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.74495 | | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.75224 | | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 3.54000 | | 108.06340 | 3.54000 | 122.66322 | | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.52000 | | 105.66377 | 3.52000 | 122.81600 | | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 3.09000 | | 102.00200 | 3.09000 | 127.52977 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRC74 | On 20/09/2016 | Spot Bond | 3.16000 | 101.39051 | | 3.16000 | 134.93742 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.16999 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65091 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74012 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85988 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82916 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70179 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70099 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16716 | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71022 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | 11.11885 | | 100.00000 | 11.09132 | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | 37.27712 | | 100.00000 | 37.18481 | | | 0.00 | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | 80.74343 | | 100.00000 | 80.50802 | | | 0.00 | 0 | 0.00 |
| FRD09U | On 26/06/2017 | Spot Bond | 100.00000 | 20.99125 | | 100.00000 | 20.93926 | | | 0.00 | 0 | 0.00 |
| FRD12U | On 20/03/2018 | Spot Bond | 100.00000 | 5.96628 | | 100.00000 | 5.95150 | | | 0.00 | 0 | 0.00 |
| FRD13U | On 31/12/2019 | Spot Bond | 100.00000 | 10.95093 | | 100.00000 | 10.92381 | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 5.23000 | 152.82511 | | 5.23000 | 152.79451 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51632 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89107 | | | 0.00 | 0 | 100,000,000.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11951 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.31081 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89345 | | | 0.00 | 0 | 240,000,000.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.40280 | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12432 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS100 | On 15/01/2024 | Spot Bond | 2.01800 | 84.32617 | 2.01800 | 105.42483 | | | 0.00 | | 0 | 0.00 | |
| FRS101 | On 31/01/2038 | Spot Bond | 2.38500 | 103.35114 | 2.38500 | 136.94867 | | | 0.00 | | 0 | 0.00 | |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.99985 | | | 0.00 | | 0 | 0.00 | |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | 99.97216 | 10.38000 | 99.94432 | | | 0.00 | | 0 | 0.00 | |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | 99.97216 | 10.38000 | 99.94432 | | | 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 | 100.67180 | | | 0.00 | | 0 | 0.00 | |
| FRS108 | On 31/01/2038 | Spot Bond | 2.52500 | 100.63445 | 2.52500 | 110.53386 | | | 0.00 | | 0 | 0.00 | |
| FRS109 | On 07/12/2033 | Spot Bond | 2.46000 | 212.04312 | 2.46000 | 211.32537 | | | 0.00 | | 0 | 0.00 | |
| FRS110 | On 31/01/2038 | Spot Bond | 2.49500 | 109.84014 | 2.49500 | 111.11699 | | | 0.00 | | 0 | 0.00 | |
| FRS111 | On 03/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.28019 | | | 0.00 | | 0 | 0.00 | |
| FRS112 | On 07/12/2033 | Spot Bond | 2.49000 | 211.15079 | 2.49000 | 210.42893 | | | 0.00 | | 0 | 0.00 | |
| FRS113 | On 29/04/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.22075 | | | 0.00 | | 0 | 0.00 | |
| FRS114 | On 31/01/2025 | Spot Bond | 2.48000 | 109.88643 | 2.48000 | 109.87269 | | | 0.00 | | 0 | 0.00 | |
| FRS115 | On 31/03/2038 | Spot Bond | 2.58500 | 108.10192 | 2.58500 | 109.37870 | | | 0.00 | | 0 | 0.00 | |
| FRS116 | On 26/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.41236 | | | 0.00 | | 0 | 0.00 | |
| FRS117 | On 05/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 39.85400 | | | 0.00 | | 0 | 0.00 | |
| FRS118 | On 06/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.38741 | | | 0.00 | | 0 | 0.00 | |
| FRS119 | On 31/01/2038 | Spot Bond | 2.69000 | 106.10705 | 2.69000 | 107.39220 | | | 0.00 | | 0 | 0.00 | |
| FRS120 | On 07/12/2033 | Spot Bond | 2.61000 | 114.63847 | 2.61000 | 262.12878 | | | 0.00 | | 0 | 0.00 | |
| FRS121 | On 07/12/2033 | Spot Bond | 2.66000 | 112.96559 | 2.66000 | 260.28740 | | | 0.00 | | 0 | 0.00 | |
| FRS122 | On 31/01/2025 | Spot Bond | 2.41000 | 96.75452 | 2.41000 | 97.80369 | | | 0.00 | | 0 | 0.00 | |
| FRS123 | On 07/12/2033 | Spot Bond | 2.69000 | 161.48134 | 2.69000 | 204.56994 | | | 0.00 | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS124 | On 31/01/2038 | Spot Bond | | 2.96500 | 87.70244 | | 2.96500 | 102.39395 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | | 2.35000 | 125.78963 | | 2.35000 | 272.25201 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | | 2.24000 | 126.79469 | | 2.24000 | 274.42814 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | | 2.96000 | 120.38608 | | 2.96000 | 260.55257 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | | 2.62000 | 102.13646 | | 2.62000 | 129.92272 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.83712 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | | 2.15000 | 133.83681 | | 2.15000 | 128.03473 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04156 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30640 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.69085 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | | 2.36500 | 109.45512 | | 2.36500 | 109.44177 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | | 104.97509 | 23.59739 | | 104.97509 | 23.53637 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | | 101.07593 | 27.51047 | | 101.07593 | 27.44169 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | | 100.44759 | 20.33461 | | 100.44759 | 20.28405 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | | 100.76967 | 25.93366 | | 100.76967 | 25.86899 | | | 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 | | 1.98000 | 120.79113 | | 1.98000 | 120.77757 | | | 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 | 96.92896 | | 2.34000 | 112.41481 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.69880 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | | 2.37000 | 96.66722 | | 2.37000 | 112.11424 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28755 | | | 0.00 | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | | 2.44000 | 124.97439 | | 2.44000 | 342.70690 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52607 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.19174 | | | 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 | 6.24000 | | 103.47283 | | 6.24000 | 103.45530 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.19500 | | 104.06354 | | 7.19500 | 104.04322 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 7.43500 | | 105.52711 | | 7.43500 | 105.50583 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 7.56500 | | 111.12314 | | 7.56500 | 111.10048 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 7.96000 | | 105.76129 | | 7.96000 | 105.73848 | | | 0.00 | 0 | 960,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 8.20000 | | 105.15699 | | 8.20000 | 105.13377 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 8.71000 | | 97.57160 | | 8.71000 | 97.54863 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 8.80500 | | 113.91140 | | 8.80500 | 113.88444 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 9.14500 | | 102.89763 | | 9.14500 | 105.41530 | | | 0.00 | 0 | 500,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 9.56500 | | 103.43201 | | 9.56500 | 103.40575 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 9.57500 | | 86.69924 | | 9.57500 | 86.67696 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58193 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59005 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61033 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64280 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66714 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77248 | | | 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 | 101.15643 | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20701 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05343 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|----------------|
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.25258 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30321 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34539 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53087 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32365 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.35620 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 8.42500 | | 104.76349 | | 8.42500 | 104.73974 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 450,000,000.00 | 4,500 | 4,500.00 |
| GPT31 | On 05/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.67671 | | | 0.00 | 0 | 0.00 |
| GRB01U | On 08/12/2019 | Spot Bond | 100.00000 | | 9.91203 | | 100.00000 | 9.88749 | | | 0.00 | 0 | 0.00 |
| GRB02U | On 08/12/2017 | Spot Bond | 100.00000 | | 17.20033 | | 100.00000 | 17.15774 | | | 0.00 | 0 | 0.00 |
| GRB03U | On 03/03/2019 | Spot Bond | 100.00000 | | 10.82088 | | 100.00000 | 10.79251 | | | 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 | 99.90112 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89908 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89511 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89019 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88335 | | | 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 | 102.03314 | | | 0.00 | 0 | 10,000,000.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.12410 | | | 0.00 | 0 | 100,000,000.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.69868 | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91486 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85461 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33786 | | | 0.00 | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58154 | | | 0.00 | 0 | 40,000,000.00 |
| 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 | 101.08628 | | | 0.00 | 0 | 0.00 |
| GSIS03 | On 26/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42806 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.57928 | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88072 | | | 0.00 | 0 | 0.00 |
| HIL01U | On 21/11/2019 | Spot Bond | | 100.00000 | 10.36153 | | 100.00000 | 10.33643 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.24902 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77152 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.63689 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.65631 | | | 0.00 | 0 | 0.00 |
| HILC16 | On 22/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.72238 | | | 0.00 | 0 | 0.00 |
| HILC17 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.69249 | | | 0.00 | 0 | 0.00 |
| HILC18 | On 24/03/2015 | Spot Bond | | 100.00000 | 88.40454 | | 100.00000 | 100.00000 | | | 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 | 100.03923 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | | 7.07248 | 100.46783 | | 7.07248 | 99.61934 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| 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 | 100.04112 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | | 8.07352 | 100.31525 | | 8.07352 | 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 | 100.04356 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | | 8.52417 | 100.31843 | | 8.52417 | 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 | 100.04652 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04020 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.13952 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14425 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.63509 | | | 0.00 | 0 | 0.00 |
| HPF04/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | | 8.45500 | 106.90821 | | 8.45500 | 106.88415 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | | 7.43000 | 110.12351 | | 7.43000 | 110.10168 | | | 0.00 | 0 | 10,874,000,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | | 2.05000 | 128.55339 | | 2.05000 | 278.23603 | | | 0.00 | 0 | 1,700,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | | 2.05000 | 131.38858 | | 2.05000 | 284.37238 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | | 8.86000 | 103.37061 | | 8.86000 | 103.34627 | | | 0.00 | 0 | 3,769,400,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | | 8.86000 | 103.43788 | | 8.86000 | 103.41352 | | | 0.00 | 0 | 0.00 |
| HWF01U | On 26/03/2015 | Spot Bond | | 100.00000 | 85.28037 | | 100.00000 | 85.08159 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | | 100.00000 | 22.20219 | | 100.00000 | 22.14721 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | | 100.00000 | 55.89703 | | 100.00000 | 55.75862 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| HWF05U | On 09/10/2016 | Spot Bond | 100.00000 | | 26.71222 | | 100.00000 | 26.64607 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | | 24.43387 | | 100.00000 | 24.37467 | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | 100.00000 | | 86.65019 | | 100.00000 | 86.44821 | | | 0.00 | 0 | 0.00 |
| HWY023/R197 | On 25/11/2020 | Spot Bond | 10.00000 | | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.74000 | | 117.48584 | | 1.73000 | 117.58016 | | | 16,412,994,396,000.00 | 9,432,755,400 | 91,577,367,100.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.76500 | | 125.24149 | | 1.76500 | 125.22824 | | | 15,275,152,258,000.00 | 8,654,477,200 | 94,640,987,500.00 |
| I2046 | On 31/03/2046 | Spot Bond | 1.80000 | | 127.06882 | | 1.80000 | 127.05519 | | | 213,339,960,000.00 | 118,522,200 | 83,098,002,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | 1.83000 | | 135.04890 | | 1.83000 | 135.03427 | | | 932,031,810,000.00 | 509,307,000 | 39,115,054,600.00 |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.90000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 7.12000 | | 104.17921 | | 7.12000 | 104.15909 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05098 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.93982 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 7.73500 | | 105.27812 | | 7.73500 | 105.25604 | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 7.32500 | | 110.90551 | | 7.32500 | 110.88347 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 7.55500 | | 104.56084 | | 7.55500 | 104.53978 | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.62616 | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.93000 | | 101.06554 | | 1.93000 | 128.84221 | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.22000 | | 103.36277 | | 2.22000 | 131.48405 | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48314 | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00310 | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 7.44500 | | 106.36798 | | 7.44500 | 106.34663 | | | 74,450,000,000.00 | 10,000,000 | 5,000,000.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.93491 | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.69875 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39692 | | | 0.00 | 0 | 0.00 |
| IBL43/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 8.00500 | 100.67546 | | 8.00500 | 100.65375 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 8.38000 | 95.61204 | | 8.38000 | 95.59036 | | | 0.00 | 0 | 2,470,000,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60850 | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 7.52500 | 101.71046 | | 7.52500 | 101.68982 | | | 0.00 | 0 | 173,000,000.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 8.43000 | 107.21023 | | 8.43000 | 107.16209 | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.67364 | | | 0.00 | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.77491 | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.90000 | 98.90964 | | 7.90000 | 98.88882 | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 7.78500 | 100.79079 | | 7.78500 | 100.76987 | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.79944 | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32932 | | | 0.00 | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 7.09500 | 106.42959 | | 7.09500 | 106.40943 | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 7.74500 | 108.97616 | | 7.74500 | 108.95367 | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 8.75000 | 113.67980 | | 8.75000 | 113.65335 | | | 0.00 | 0 | 0.00 |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42080 | | | 0.00 | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91024 | | | 0.00 | 0 | 0.00 |
| IBL63 | On 29/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85313 | | | 0.00 | 0 | 0.00 |
| IBL64 | On 29/07/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84999 | | | 0.00 | 0 | 0.00 |
| IBL65 | On 29/07/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84672 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00703 | | 100.00000 | 0.00701 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06430 | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98149 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IDCG03 | On 22/10/2020 | Spot Bond | 8.01000 | 103.58398 | 8.01000 | 103.56163 | | | | 0.00 | 0 | 0.00 |
| IDCG04 | On 24/11/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.17218 | | | | 0.00 | 0 | 0.00 |
| IDCG05 | On 24/11/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.21154 | | | | 0.00 | 0 | 0.00 |
| IDCG06 | On 24/11/2024 | Spot Bond | 9.09500 | 104.45037 | 9.09500 | 104.42471 | | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 101.29281 | 5.00000 | 101.27910 | | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 101.29281 | 5.00000 | 101.27910 | | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 99.87929 | 5.00000 | 99.86589 | | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 101.29724 | 5.00000 | 101.28350 | | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 101.43245 | 4.00000 | 101.42136 | | | | 0.00 | 0 | 0.00 |
| IDCP06 | On 17/10/2019 | Spot Bond | 4.00000 | 101.06100 | 4.00000 | 101.05000 | | | | 0.00 | 0 | 0.00 |
| IDW01U | On 30/06/2016 | Spot Bond | 100.00000 | 41.46018 | 100.00000 | 41.35750 | | | | 0.00 | 0 | 0.00 |
| IDW02U | On 30/06/2016 | Spot Bond | 100.00000 | 41.29687 | 100.00000 | 41.19461 | | | | 0.00 | 0 | 0.00 |
| IDW03U | On 30/06/2016 | Spot Bond | 100.00000 | 41.29687 | 100.00000 | 41.19461 | | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 107.51366 | 9.20000 | 107.48710 | | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.53429 | | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 8.03597 | 100.00000 | 8.01607 | | | | 0.00 | 0 | 0.00 |
| IM1004 | On 13/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15617 | | | | 0.00 | 0 | 0.00 |
| IM103U | On 26/01/2015 | Spot Bond | 100.00000 | 98.91599 | 100.00000 | 98.64865 | | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 8.48500 | 103.20247 | 8.48500 | 103.17877 | | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.59592 | | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 15.79013 | 100.00000 | 15.75188 | | | | 0.00 | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | 100.00000 | 80.74343 | 100.00000 | 80.50802 | | | | 0.00 | 0 | 0.00 |
| IN269U | On 25/07/2017 | Spot Bond | 100.00000 | 10.65957 | 100.00000 | 10.63375 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN272U | On 10/11/2017 | Spot Bond | 100.00000 | | 17.77454 | 100.00000 | 17.72102 | | | | 0.00 | 0 | 0.00 |
| IN276U | On 30/06/2021 | Spot Bond | 100.00000 | | 1.20428 | 100.00000 | 1.20197 | | | | 0.00 | 0 | 0.00 |
| IN277U | On 30/06/2021 | Spot Bond | 100.00000 | | 8.79766 | 100.00000 | 8.77587 | | | | 0.00 | 0 | 0.00 |
| IN281U | On 28/11/2019 | Spot Bond | 100.00000 | | 9.92180 | 100.00000 | 9.89638 | | | | 0.00 | 0 | 0.00 |
| IN285U | On 12/03/2015 | Spot Bond | 100.00000 | | 88.16425 | 100.00000 | 87.95181 | | | | 0.00 | 0 | 0.00 |
| IN286U | On 15/07/2019 | Spot Bond | 100.00000 | | 9.67609 | 100.00000 | 9.65212 | | | | 0.00 | 0 | 0.00 |
| IN290U | On 31/12/2016 | Spot Bond | 100.00000 | | 28.37909 | 100.00000 | 28.30881 | | | | 0.00 | 0 | 0.00 |
| IN291U | On 09/07/2015 | Spot Bond | 100.00000 | | 68.48030 | 100.00000 | 68.35206 | | | | 0.00 | 0 | 0.00 |
| INA504 | On 20/01/2015 | Spot Bond | 6.25000 | | 99.96577 | 6.25000 | 99.98288 | | | | 0.00 | 0 | 0.00 |
| INA505 | On 27/01/2015 | Spot Bond | 6.25000 | | 99.91446 | 6.25000 | 99.81200 | | | | 0.00 | 0 | 0.00 |
| INA506 | On 03/02/2015 | Spot Bond | 6.35000 | | 99.79167 | 6.35000 | 99.68783 | | | | 0.00 | 0 | 0.00 |
| INA507 | On 10/02/2015 | Spot Bond | 6.35000 | | 99.67054 | 6.35000 | 99.56695 | | | | 0.00 | 0 | 0.00 |
| INA508 | On 17/02/2015 | Spot Bond | 6.35000 | | 99.54971 | 6.35000 | 99.44637 | | | | 0.00 | 0 | 0.00 |
| INA509 | On 24/02/2015 | Spot Bond | 6.35000 | | 99.42917 | 6.35000 | 99.32608 | | | | 0.00 | 0 | 0.00 |
| INA511 | On 10/03/2015 | Spot Bond | 6.45000 | | 99.17629 | 6.45000 | 99.07211 | | | | 0.00 | 0 | 0.00 |
| INA515 | On 07/04/2015 | Spot Bond | 6.50000 | | 98.68199 | 6.50000 | 98.57805 | | | | 0.00 | 0 | 0.00 |
| INA516 | On 14/04/2015 | Spot Bond | 6.50000 | | 98.56074 | 6.50000 | 74.56969 | | | | 0.00 | 0 | 0.00 |
| INA517 | On 21/04/2015 | Spot Bond | 100.00000 | | 80.39648 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.54259 | | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 10.62646 | | 102.32279 | 10.62646 | 101.64731 | | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 10.62646 | | 101.08348 | 10.62646 | 100.87823 | | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.71399 | | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.70059 | | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | | 101.96976 | 6.50000 | 101.95184 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING161 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71138 | | | 0.00 | 0 | 0.00 |
| ING196 | | On 30/06/2027 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.42053 | | | 0.00 | 0 | 0.00 |
| ING204 | | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73918 | | | 0.00 | 0 | 0.00 |
| ING211 | | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17232 | | | 0.00 | 0 | 0.00 |
| ING211/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| ING228 | | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68265 | | | 0.00 | 0 | 0.00 |
| ING232 | | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93966 | | | 0.00 | 0 | 0.00 |
| ING241 | | On 03/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.42872 | | | 0.00 | 0 | 0.00 |
| ING242 | | On 10/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30355 | | | 0.00 | 0 | 0.00 |
| ING243 | | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17073 | | | 0.00 | 0 | 0.00 |
| ING244 | | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15765 | | | 0.00 | 0 | 0.00 |
| ING251 | | On 12/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16382 | | | 0.00 | 0 | 0.00 |
| ING270 | | On 18/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.36301 | | | 0.00 | 0 | 0.00 |
| ING273 | | On 28/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.29541 | | | 0.00 | 0 | 0.00 |
| ING274 | | On 28/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.82999 | | | 0.00 | 0 | 0.00 |
| ING292 | | On 15/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.10887 | | | 0.00 | 0 | 0.00 |
| INGR04 | | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.98329 | | | 0.00 | 0 | 0.00 |
| INLV01 | | On 12/08/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.98775 | | | 0.00 | 0 | 0.00 |
| IP273U | | On 14/04/2015 | Spot Bond | 100.00000 | 81.65548 | | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| IPF01 | | On 13/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.25383 | | | 0.00 | 0 | 0.00 |
| IPF01/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| IPF02 | | On 13/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16857 | | | 0.00 | 0 | 0.00 |
| IPF03 | | On 13/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17072 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| IPF06 | On 13/04/2017 | Spot Bond | 8.24500 | 103.52623 | | 8.24500 | 103.50326 | | | 0.00 | 0 | 0.00 |
| IPF07 | On 01/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39653 | | | 0.00 | 0 | 0.00 |
| IPF08 | On 01/07/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40581 | | | 0.00 | 0 | 0.00 |
| IPF09 | On 01/07/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41202 | | | 0.00 | 0 | 0.00 |
| IPF10 | On 15/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12230 | | | 0.00 | 0 | 0.00 |
| IPF11 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12854 | | | 0.00 | 0 | 0.00 |
| IPFC05 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 106.61193 | | | 0.00 | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | 8.81000 | 104.27997 | | 8.81000 | 104.25514 | | | 0.00 | 0 | 1,850,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68051 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 8.01500 | 107.29319 | | 8.01500 | 107.26990 | | 1,603,000,000,000.00 | | 200,000,000 | 1,680,000,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33638 | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.19609 | | | 0.00 | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.61123 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72656 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 8.30000 | 101.77776 | | 8.30000 | 101.75539 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.26197 | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06718 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.31000 | 96.44900 | | 3.31000 | 125.73407 | | | 0.00 | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.59000 | 142.71566 | | 3.59000 | 142.69343 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45213 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21246 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.08719 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94192 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54581 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV030 | On 31/01/2025 | Spot Bond | | 3.73000 | 97.41547 | | 3.73000 | 98.25054 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | | 3.73000 | 97.33426 | | 3.73000 | 104.70823 | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01559 | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.68808 | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | | 9.62500 | 114.41184 | | 9.62500 | 114.38214 | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85761 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | | 3.69000 | 141.18122 | | 3.69000 | 141.15884 | | | 0.00 | 0 | 0.00 |
| IVA504 | On 22/01/2015 | Spot Bond | | 6.25000 | 100.00000 | | 6.25000 | 99.89737 | | | 0.00 | 0 | 0.00 |
| IVA505 | On 22/01/2015 | Spot Bond | | 6.25000 | 100.00000 | | 6.25000 | 99.77789 | | | 0.00 | 0 | 0.00 |
| IVA506 | On 05/02/2015 | Spot Bond | | 6.35000 | 99.75703 | | 6.35000 | 99.65326 | | | 0.00 | 0 | 0.00 |
| IVA507 | On 12/02/2015 | Spot Bond | | 6.35000 | 99.63599 | | 6.35000 | 99.53247 | | | 0.00 | 0 | 0.00 |
| IVA508 | On 19/02/2015 | Spot Bond | | 6.35000 | 99.51524 | | 6.35000 | 99.41197 | | | 0.00 | 0 | 0.00 |
| IVA509 | On 26/02/2015 | Spot Bond | | 6.35000 | 99.39478 | | 6.35000 | 99.29176 | | | 0.00 | 0 | 0.00 |
| IVA510 | On 05/03/2015 | Spot Bond | | 6.45000 | 99.26328 | | 6.45000 | 99.15892 | | | 0.00 | 0 | 0.00 |
| IVA511 | On 12/03/2015 | Spot Bond | | 6.45000 | 99.14154 | | 6.45000 | 99.03744 | | | 0.00 | 0 | 0.00 |
| IVA515 | On 09/04/2015 | Spot Bond | | 6.50000 | 98.64732 | | 6.50000 | 98.54345 | | | 0.00 | 0 | 0.00 |
| IVA516 | On 16/04/2015 | Spot Bond | | 6.50000 | 98.52616 | | 6.50000 | 98.42254 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55901 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30576 | | | 0.00 | 0 | 0.00 |
| IVC005/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.98141 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32132 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20203 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC015 | On 22/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28857 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05675 | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18933 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19054 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19296 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18205 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03896 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.84248 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69546 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.32181 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06872 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05805 | | | 0.00 | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.34773 | | | 0.00 | 0 | 0.00 |
| IVC028 | On 09/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.22675 | | | 0.00 | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.90556 | | | 0.00 | 0 | 0.00 |
| IVC030 | On 29/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85970 | | | 0.00 | 0 | 0.00 |
| IVC032 | On 19/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64634 | | | 0.00 | 0 | 0.00 |
| IVC033 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47052 | | | 0.00 | 0 | 0.00 |
| IVC034 | On 30/06/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48239 | | | 0.00 | 0 | 0.00 |
| IVC035 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48238 | | | 0.00 | 0 | 0.00 |
| IVC036 | On 16/07/2019 | Spot Bond | | 8.34500 | 103.62606 | | 8.34500 | 103.60267 | | | 0.00 | 0 | 0.00 |
| IVC037 | On 16/07/2019 | Spot Bond | | 100.00000 | 11.80721 | | 100.00000 | 11.78079 | | | 0.00 | 0 | 0.00 |
| IVC038 | On 16/07/2019 | Spot Bond | | 100.00000 | 9.99938 | | 100.00000 | 9.97462 | | | 0.00 | 0 | 0.00 |
| IVC039 | On 17/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03584 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC040 | | On 24/07/2021 | Spot Bond | | 8.43000 | 104.48582 | 8.43000 | 104.46238 | | | 0.00 | 0 | 0.00 |
| IVC041 | | On 29/07/2017 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 99.83911 | | | 0.00 | 0 | 0.00 |
| IVC042 | | On 14/08/2015 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.38241 | | | 0.00 | 0 | 0.00 |
| IVC043 | | On 15/09/2015 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.72019 | | | 0.00 | 0 | 0.00 |
| IVC044 | | On 16/10/2015 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 103.14295 | | | 0.00 | 0 | 0.00 |
| IVC045 | | On 24/10/2015 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 99.90951 | | | 0.00 | 0 | 0.00 |
| IVC046 | | On 24/10/2017 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.01977 | | | 0.00 | 0 | 0.00 |
| IVC047 | | On 27/10/2015 | Spot Bond | | 7.10000 | 102.04828 | 7.10000 | 102.02872 | | | 0.00 | 0 | 0.00 |
| IVC048 | | On 06/11/2017 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.68931 | | | 0.00 | 0 | 0.00 |
| IVC049 | | On 21/11/2019 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.33798 | | | 0.00 | 0 | 0.00 |
| IVC050 | | On 03/12/2017 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 101.06847 | | | 0.00 | 0 | 0.00 |
| IVF57U | | On 12/02/2015 | Spot Bond | | 100.00000 | 96.00162 | 100.00000 | 95.75355 | | | 0.00 | 0 | 0.00 |
| JDG01 | | On 30/10/2015 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 99.81572 | | | 0.00 | 0 | 0.00 |
| JDG02U | | On 22/01/2015 | Spot Bond | | 100.00000 | 100.00000 | 100.00000 | 99.72677 | | | 0.00 | 0 | 0.00 |
| JDG03 | | On 15/04/2016 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 99.89462 | | | 0.00 | 0 | 0.00 |
| JDG03U | | On 21/02/2016 | Spot Bond | | 100.00000 | 38.08543 | 100.00000 | 37.99317 | | | 0.00 | 0 | 0.00 |
| JDG04 | | On 15/04/2018 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.49964 | | | 0.00 | 0 | 0.00 |
| JDG09U | | On 29/01/2015 | Spot Bond | | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0.00 |
| JDG10U | | On 29/01/2015 | Spot Bond | | 100.00000 | 98.11828 | 100.00000 | 97.85522 | | | 0.00 | 0 | 0.00 |
| JDG11U | | On 04/02/2015 | Spot Bond | | 100.00000 | 98.17221 | 100.00000 | 97.91318 | | | 0.00 | 0 | 0.00 |
| JDG12U | | On 18/03/2015 | Spot Bond | | 100.00000 | 88.45275 | 100.00000 | 88.24265 | | | 0.00 | 0 | 0.00 |
| KAP001 | | On 13/06/2017 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.79664 | | | 0.00 | 0 | 0.00 |
| KAP002 | | On 13/06/2019 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.82570 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| KAP003 | On 06/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.96473 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | | 100.00000 | 62.77013 | | 100.00000 | 62.61807 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.41125 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.03625 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | | 7.74500 | 149.21320 | | 7.74500 | 149.18189 | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58206 | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57926 | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71351 | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03846 | | | 0.00 | 0 | 0.00 |
| LBK07 | On 16/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59052 | | | 0.00 | 0 | 0.00 |
| LBK08 | On 30/10/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51996 | | | 0.00 | 0 | 0.00 |
| LBK11 | On 28/11/2019 | Spot Bond | | 9.38000 | 102.35638 | | 9.38000 | 102.33046 | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.76106 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | | 8.12500 | 102.33558 | | 8.12500 | 102.31344 | | | 0.00 | 0 | 3,540,000,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | | 8.17500 | 77.41430 | | 8.17500 | 100.81127 | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | | 8.56000 | 106.63289 | | 8.56000 | 106.60860 | | | 0.00 | 0 | 720,000,000.00 |
| LGL05 | On 12/12/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.94174 | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.12165 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | | 9.62000 | 102.05509 | | 9.62000 | 102.02876 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22136 | | | 0.00 | 0 | 0.00 |
| LOM01 | On 25/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.69368 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.32006 | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.44275 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.69238 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| MAQ060 | On 09/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21061 | | | 0.00 | 0 | 0.00 |
| MAQ061 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.74075 | | | 0.00 | 0 | 0.00 |
| MAQ062 | On 13/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.29473 | | | 0.00 | 0 | 0.00 |
| MAQ063 | On 13/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.86945 | | | 0.00 | 0 | 0.00 |
| MAQ064 | On 09/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.18509 | | | 0.00 | 0 | 0.00 |
| MAQ065 | On 14/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69452 | | | 0.00 | 0 | 0.00 |
| MAQ066 | On 24/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.38037 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.58856 | | | 0.00 | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.60773 | | | 0.00 | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57159 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08379 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56357 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24525 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65647 | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02753 | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35822 | | | 0.00 | 0 | 0.00 |
| MBF038 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10871 | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.13824 | | | 0.00 | 0 | 0.00 |
| MBF040 | On 06/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40714 | | | 0.00 | 0 | 0.00 |
| MBF041 | On 07/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.44139 | | | 0.00 | 0 | 0.00 |
| MBF042 | On 07/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47420 | | | 0.00 | 0 | 0.00 |
| MBF043 | On 08/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81000 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | | 100.00000 | 95.96010 | | 100.00000 | 95.71278 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | | 35.38588 | 100.00000 | 35.29826 | | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | | 86.08491 | 100.00000 | 85.88235 | | | | 0.00 | 0 | 0.00 |
| MBP29U | On 23/09/2017 | Spot Bond | 100.00000 | | 20.17811 | 100.00000 | 20.12815 | | | | 0.00 | 0 | 0.00 |
| MBP30U | On 24/10/2017 | Spot Bond | 100.00000 | | 17.05905 | 100.00000 | 17.01773 | | | | 0.00 | 0 | 0.00 |
| MBP31U | On 24/10/2017 | Spot Bond | 100.00000 | | 17.13900 | 100.00000 | 17.09748 | | | | 0.00 | 0 | 0.00 |
| MBP32U | On 10/11/2017 | Spot Bond | 100.00000 | | 18.18113 | 100.00000 | 18.13709 | | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 8.00500 | | 106.04620 | 8.00500 | 106.02333 | | | | 0.00 | 0 | 590,000,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | 8.02500 | | 105.50344 | 8.02500 | 105.48064 | | | | 0.00 | 0 | 0.00 |
| MBSA03 | On 09/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.81582 | | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.18986 | | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.33122 | | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.34551 | | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 7.26000 | | 104.64608 | 7.26000 | 104.62559 | | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 7.99500 | | 104.91376 | 7.99500 | 104.89104 | | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 8.68500 | | 107.26988 | 8.68500 | 107.24468 | | | | 0.00 | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58597 | | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.60628 | | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 8.73000 | | 106.70009 | 8.73000 | 106.67450 | | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.27000 | | 103.77347 | 7.27000 | 103.75300 | | | | 0.00 | 0 | 2,470,000,000.00 |
| MIL01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.14830 | | | | 0.00 | 0 | 0.00 |
| MIL02 | On 31/05/2017 | Spot Bond | 8.18500 | | 102.52261 | 8.18500 | 102.50002 | | | | 0.00 | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.72484 | | | | 0.00 | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | 8.56000 | | 114.18499 | 8.56000 | 110.56437 | | | | 0.00 | 0 | 400,000,000.00 |
| MMIG03 | On 01/06/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.17427 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------------|------------------|----------------|
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | | 23.33089 | 100.00000 | 23.27312 | | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.29351 | | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 7.88500 | | 102.48526 | 7.88500 | 102.46348 | | | | 0.00 | 0 | 140,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 7.22000 | | 101.23565 | 7.22000 | 101.21629 | | | 144,400,000,000.00 | | 20,000,000 | 10,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 7.87500 | | 105.23013 | 7.87500 | 105.20769 | | | | 0.00 | 0 | 510,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | | 7.19760 | 100.89771 | 7.18003 | | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | | 7.29101 | 100.61875 | 7.27324 | | | | 0.00 | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| N4A308 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| N4A311 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| N4A405 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| N4A408 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 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 | 101.38222 | | | | 0.00 | 0 | 0.00 |
| N4B508 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.49366 | | | | 0.00 | 0 | 0.00 |
| N4C508 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.62340 | | | | 0.00 | 0 | 0.00 |
| N4D68U | On 14/08/2020 | Spot Bond | 100.00000 | | 0.69783 | 100.00000 | 0.69614 | | | | 0.00 | 0 | 0.00 |
| N4E68U | On 14/08/2020 | Spot Bond | 100.00000 | | 0.69783 | 100.00000 | 0.69614 | | | | 0.00 | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | 8.11500 | | 102.26942 | 8.11500 | 102.24695 | | | | 0.00 | 0 | 0.00 |
| NBK10A | On 25/07/2016 | Spot Bond | 7.59000 | | 98.99265 | 7.59000 | 98.97261 | | | | 0.00 | 0 | 0.00 |
| NBK11A | On 28/11/2020 | Spot Bond | 8.25000 | | 104.39576 | 8.25000 | 104.37245 | | | | 0.00 | 0 | 0.00 |
| NBK12A | On 19/03/2021 | Spot Bond | 8.01000 | | 109.77507 | 8.01000 | 109.75125 | | | | 0.00 | 0 | 0.00 |
| NBK12B | On 20/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.21698 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NBK13A | On 19/03/2024 | Spot Bond | 8.45000 | 111.38551 | | 8.45000 | 111.36005 | | | 0.00 | 0 | 0.00 |
| NBK13B | On 21/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.29923 | | | 0.00 | 0 | 0.00 |
| NBK14A | On 26/06/2021 | Spot Bond | 8.37000 | 105.19896 | | 8.37000 | 105.13151 | | | 0.00 | 0 | 0.00 |
| NBK14B | On 27/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21738 | | | 0.00 | 0 | 0.00 |
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.36985 | | | 0.00 | 0 | 0.00 |
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12571 | | | 0.00 | 0 | 0.00 |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14572 | | | 0.00 | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42473 | | | 0.00 | 0 | 0.00 |
| NBK19B | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45002 | | | 0.00 | 0 | 0.00 |
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46196 | | | 0.00 | 0 | 0.00 |
| NBK21B | On 10/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37577 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.09000 | 105.88078 | | 7.09000 | 105.86041 | | | 0.00 | 0 | 790,000,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.69117 | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 7.82500 | 117.84641 | | 7.82500 | 117.82142 | | | 0.00 | 0 | 1,520,000,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 9.92000 | 39.71103 | | 9.92000 | 39.70074 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.02000 | 103.11462 | | 7.02000 | 103.09512 | | | 0.00 | 0 | 930,000,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15951 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04172 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.34500 | 105.32242 | | 7.34500 | 105.30144 | | | 0.00 | 0 | 1,880,000,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58495 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38053 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79709 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31521 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13353 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN58 | On 01/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.11218 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.21611 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03618 | | | 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 | 99.90080 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.83923 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 90.59889 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40148 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42461 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63265 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60018 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99141 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58025 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56548 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56508 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.83176 | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65136 | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | | 9.09000 | 112.05213 | | 9.09000 | 113.16179 | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64736 | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | | 9.12500 | 110.74446 | | 9.12500 | 112.12482 | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65136 | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58558 | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62505 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN90 | On 20/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65777 | | | 0.00 | 0 | 0.00 |
| NCLN91 | On 20/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66578 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 7.81000 | 105.37253 | | 7.81000 | 105.35024 | | | 0.00 | 0 | 0.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88615 | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83624 | | | 0.00 | 0 | 0.00 |
| NED15 | On 08/04/2024 | Spot Bond | 9.20500 | 109.88786 | | 9.20500 | 110.80880 | | | 0.00 | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.15754 | | | 0.00 | 0 | 0.00 |
| NED17 | On 14/10/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16684 | | | 0.00 | 0 | 0.00 |
| NED18 | On 16/01/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14294 | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.27404 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 9.44500 | 120.23375 | | 9.44500 | 120.20311 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 1,400,000,000.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55964 | | | 0.00 | 0 | 0.00 |
| NHM001/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.25000 | 168.77833 | | 2.25000 | 168.75817 | | | 0.00 | 0 | 0.00 |
| NILB11 | On 31/01/2025 | Spot Bond | 2.59000 | 96.41170 | | 2.59000 | 139.15723 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 7.78000 | 106.87362 | | 7.78000 | 106.85145 | | | 0.00 | 0 | 0.00 |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77882 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 8.41000 | 110.03121 | | 8.41000 | 110.33101 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17017 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20120 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10700 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14652 | | | 0.00 | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12283 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1B10 | On 22/05/2020 | Spot Bond | 8.61000 | 110.02375 | | 8.61000 | 112.65792 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14658 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17022 | | | 0.00 | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15442 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 8.81000 | 110.01656 | | 8.81000 | 110.30848 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20189 | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18601 | | | 0.00 | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19391 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48568 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38954 | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21759 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 7.68500 | 116.74276 | | 7.68500 | 116.71858 | | | 0.00 | 0 | 500,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 8.41000 | 124.36483 | | 8.41000 | 124.33652 | | | 0.00 | 0 | 300,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 2.14500 | 172.64426 | | 2.14500 | 172.62411 | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.18500 | 125.50854 | | 9.18500 | 125.47758 | | | 0.00 | 0 | 2,920,000,000.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.34674 | | | 0.00 | 200,000,000 | 100,000,000.00 |
| 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 | 100.23825 | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66188 | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91644 | | | 0.00 | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14680 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30221 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.61547 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | 18.17801 | 100.00000 | 18.13397 | | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | 54.65762 | 100.00000 | 54.52228 | | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 7.11000 | 103.43067 | 7.11000 | 103.41082 | | | | 0.00 | 0 | 7,265,800,000.00 |
| OML02 | On 21/11/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.25145 | | | | 0.00 | 0 | 0.00 |
| OML03 | On 27/11/2024 | Spot Bond | 8.93000 | 103.50973 | 8.93000 | 102.64144 | | | | 0.00 | 0 | 0.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | 25.64836 | 100.00000 | 25.58623 | | | | 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 | 101.36648 | | | | 0.00 | 0 | 0.00 |
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96152 | | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.95383 | | | | 0.00 | 0 | 0.00 |
| PMM12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 105.94800 | 10.00000 | 105.92000 | | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.84656 | | | | 0.00 | 0 | 0.00 |
| PMM15 | On 04/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.00378 | | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62833 | | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.61189 | | | | 0.00 | 0 | 0.00 |
| PPC003 | On 31/10/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96179 | | | | 0.00 | 0 | 0.00 |
| PPC004 | On 30/06/2021 | Spot Bond | 8.66000 | 106.15397 | 8.66000 | 106.34269 | | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.68413 | | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.73117 | | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.75234 | | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.79938 | | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.00162 | | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.04865 | | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.80926 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| R010P | | On 21/12/2025 | Spot Bond | 7.16500 | 46.38603 | | 7.16500 | 46.37706 | | | 0.00 | 0 | 0.00 |
| R158 | | On 15/09/2015 | Spot Bond | 6.12000 | 109.37917 | | 6.12000 | 109.36097 | | 559,368,000,000,000.00 | 91,400,000,000 | 84,092,000,000.00 | |
| R158P | | On 15/09/2015 | Spot Bond | 6.13500 | 96.18525 | | 6.13500 | 96.16919 | | | 0.00 | 0 | 0.00 |
| R159 | | On 15/09/2016 | Spot Bond | 6.23500 | 115.97439 | | 6.23500 | 115.95473 | | 1,963,401,500,000,000.00 | 14,900,000,000 | 65,678,574,300.00 | |
| R159P | | On 15/09/2016 | Spot Bond | 6.06500 | 90.64626 | | 6.06500 | 90.63130 | | | 0.00 | 0 | 0.00 |
| R186 | | On 21/12/2026 | Spot Bond | 7.41000 | 125.08198 | | 7.34500 | 125.64877 | | 8,016,297,273,504,000.00 | 81,821,494,400 | 90,332,388,000.00 | |
| R187P | | On 21/12/2026 | Spot Bond | 7.08500 | 43.63256 | | 7.08500 | 43.62422 | | | 0.00 | 0 | 0.00 |
| R188P | | On 21/12/2027 | Spot Bond | 7.00500 | 41.10616 | | 7.00500 | 41.09838 | | | 0.00 | 0 | 0.00 |
| R197 | | On 07/12/2023 | Spot Bond | 1.74000 | 284.61522 | | 1.74000 | 284.58515 | | 20,696,247,300,000.00 | 11,894,395,000 | 22,374,711,700.00 | |
| R202 | | On 07/12/2033 | Spot Bond | 1.69500 | 235.85985 | | 1.66000 | 237.03663 | | 88,841,792,376,000.00 | 52,414,036,800 | 76,820,515,800.00 | |
| R2023 | | On 28/02/2023 | Spot Bond | 7.11500 | 106.93149 | | 7.05000 | 107.31663 | | 2,150,011,980,700,000.00 | 02,180,180,000 | 69,710,267,200.00 | |
| R203 | | On 15/09/2017 | Spot Bond | 6.40000 | 107.36119 | | 6.32500 | 107.52778 | | 1,967,081,600,000,000.00 | 07,356,500,000 | 50,297,900,000.00 | |
| R2030 | | On 31/01/2030 | Spot Bond | 7.82000 | 101.38305 | | 7.82000 | 101.36192 | | 990,629,780,000,000.00 | 26,679,000,000 | 42,622,233,600.00 | |
| R2032 | | On 31/03/2032 | Spot Bond | 7.98500 | 105.01951 | | 7.98500 | 104.99693 | | 1,015,292,750,000,000.00 | 27,150,000,000 | 59,661,139,100.00 | |
| R2037 | | On 31/01/2037 | Spot Bond | 8.10500 | 103.82294 | | 8.10500 | 103.80053 | | 105,729,725,000,000.00 | 13,045,000,000 | 08,453,100,000.00 | |
| R204 | | On 21/12/2018 | Spot Bond | 6.65000 | 105.27772 | | 6.57500 | 105.52119 | | 1,941,572,788,120,000.00 | 91,965,832,800 | 44,145,656,000.00 | |
| R2044 | | On 31/01/2044 | Spot Bond | 8.24000 | 105.38580 | | 8.24000 | 105.36267 | | 625,910,400,000,000.00 | 75,960,000,000 | 10,052,977,700.00 | |
| R2048 | | On 28/02/2048 | Spot Bond | 8.22500 | 109.40639 | | 8.22500 | 109.38204 | | 587,539,302,105,000.00 | 71,433,349,800 | 89,805,845,700.00 | |
| R207 | | On 15/01/2020 | Spot Bond | 6.80000 | 102.01253 | | 6.73000 | 102.28927 | | 3,970,948,400,000,000.00 | 83,963,000,000 | 31,789,890,000.00 | |
| R208 | | On 31/03/2021 | Spot Bond | 6.93000 | 101.20722 | | 6.86000 | 101.53479 | | 2,000,025,720,000,000.00 | 88,604,000,000 | 66,079,525,100.00 | |
| R209 | | On 31/03/2036 | Spot Bond | 8.06500 | 83.65290 | | 8.01000 | 84.11367 | | 1,136,532,863,687,000.00 | 40,921,619,800 | 87,590,010,000.00 | |
| R210 | | On 31/03/2028 | Spot Bond | 1.69000 | 175.90953 | | 1.69000 | 175.89120 | | 2,032,830,020,000.00 | 1,202,858,000 | 20,093,845,600.00 | |
| R211 | | On 31/01/2017 | Spot Bond | 1.30000 | 130.46739 | | 1.23000 | 130.63603 | | 8,083,637,640,000.00 | 6,218,182,800 | 20,389,481,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R212 | On 31/01/2022 | Spot Bond | 1.65000 | 136.38227 | | 1.65000 | 136.36827 | | | 67,610,597,670,000.00 | 40,976,119,800 | 23,883,554,500.00 |
| R213 | On 28/02/2031 | Spot Bond | 7.91000 | 94.56792 | | 7.85500 | 95.01644 | | | 1,363,836,220,040,000.00 | 72,419,244,000 | 47,704,721,900.00 |
| R214 | On 28/02/2041 | Spot Bond | 8.11500 | 85.16904 | | 8.11500 | 85.15034 | | | 664,171,451,142,000.00 | 81,844,910,800 | 17,174,405,400.00 |
| R227C | On 15/03/2015 | Spot Bond | 6.29500 | 99.11115 | | 6.29500 | 99.09421 | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | 6.13500 | 96.18525 | | 6.13500 | 96.16919 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 6.05500 | 93.40547 | | 6.05500 | 93.39008 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 6.06500 | 90.64626 | | 6.06500 | 90.63130 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | 6.20500 | 97.51341 | | 6.20500 | 97.49725 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | 6.07500 | 94.68785 | | 6.07500 | 94.67229 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 6.05500 | 91.92169 | | 6.05500 | 91.90663 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 6.11500 | 89.12126 | | 6.11500 | 89.10651 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 6.30000 | 86.10375 | | 6.30000 | 86.08908 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 6.35000 | 83.35657 | | 6.35000 | 83.34226 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 6.58000 | 80.17959 | | 6.58000 | 80.16533 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 6.56000 | 77.68453 | | 6.56000 | 77.67076 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 6.54000 | 75.28170 | | 6.54000 | 75.26839 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 6.53000 | 72.93262 | | 6.53000 | 72.91975 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 6.69000 | 70.03712 | | 6.69000 | 70.02446 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 6.67000 | 67.84779 | | 6.67000 | 67.83556 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 6.78000 | 65.21158 | | 6.78000 | 65.19964 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 6.75000 | 63.20003 | | 6.75000 | 63.18850 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 6.72000 | 61.26832 | | 6.72000 | 61.25720 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 6.69000 | 59.41292 | | 6.69000 | 59.40218 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 6.65000 | 57.67739 | | 6.65000 | 57.66703 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R344C | On 21/12/2023 | Spot Bond | 6.61000 | | 56.01427 | | 6.61000 | 56.00427 | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 7.28500 | | 50.99319 | | 7.28500 | 50.98317 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 7.24500 | | 49.38964 | | 7.24500 | 49.37999 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 7.20500 | | 47.85502 | | 7.20500 | 47.84572 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 7.16500 | | 46.38603 | | 7.16500 | 46.37706 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 7.12500 | | 44.97953 | | 7.12500 | 44.97088 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 7.08500 | | 43.63256 | | 7.08500 | 43.62422 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 7.04500 | | 42.34232 | | 7.04500 | 42.33427 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 7.00500 | | 41.10616 | | 7.00500 | 41.09838 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.16206 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.94149 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.59415 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40789 | | | 0.00 | 0 | 0.00 |
| RCSB07 | On 10/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00057 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | | 23.93285 | | 100.00000 | 23.87488 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | | 10.68546 | | 100.00000 | 10.65957 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | | 23.40736 | | 100.00000 | 23.34940 | | | 0.00 | 0 | 0.00 |
| RCSB4U | On 07/11/2015 | Spot Bond | 100.00000 | | 65.92074 | | 100.00000 | 65.76104 | | | 0.00 | 0 | 0.00 |
| RCSB5U | On 10/12/2016 | Spot Bond | 100.00000 | | 30.44461 | | 100.00000 | 30.36751 | | | 0.00 | 0 | 0.00 |
| RDF01U | On 04/09/2017 | Spot Bond | 100.00000 | | 16.37649 | | 100.00000 | 16.33426 | | | 0.00 | 0 | 0.00 |
| RDF02U | On 04/12/2020 | Spot Bond | 100.00000 | | 8.45058 | | 100.00000 | 8.43873 | | | 0.00 | 0 | 0.00 |
| RDF03U | On 04/04/2018 | Spot Bond | 100.00000 | | 13.15128 | | 100.00000 | 13.11737 | | | 0.00 | 0 | 0.00 |
| RDF04U | On 04/10/2018 | Spot Bond | 100.00000 | | 11.24516 | | 100.00000 | 11.21617 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RDF05U | On 04/12/2019 | Spot Bond | 100.00000 | | 9.38825 | 100.00000 | 9.36404 | | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58764 | | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.86574 | | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.94620 | | | | 0.00 | 0 | 0.00 |
| RDFB04 | On 27/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.16179 | | | | 0.00 | 0 | 0.00 |
| RDFB05 | On 27/11/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.22157 | | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.52104 | | | | 0.00 | 0 | 0.00 |
| RDFC16 | On 26/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.99680 | | | | 0.00 | 0 | 0.00 |
| RDFC17 | On 26/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.09440 | | | | 0.00 | 0 | 0.00 |
| RDFC18 | On 25/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.09555 | | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.53941 | | | | 0.00 | 0 | 50,000,000.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.12889 | | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.64836 | | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.89652 | | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.99999 | | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.11826 | | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.94703 | | | | 0.00 | 0 | 0.00 |
| RES31 | On 02/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.76957 | | | | 0.00 | 0 | 0.00 |
| RES32 | On 20/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01935 | | | | 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 | 84.33988 | | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 84.07704 | | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 88.87732 | | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 87.61089 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RP013 | On 27/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70365 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 81.63113 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 92.92954 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | | 12.35000 | 107.92426 | | 12.35000 | 107.88912 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | | 100.00000 | 15.55238 | | 100.00000 | 15.51470 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35891 | | | 0.00 | 0 | 0.00 |
| RPG03 | On 23/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62879 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | | 100.00000 | 4.01254 | | 100.00000 | 4.00260 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | | 100.00000 | 21.76615 | | 100.00000 | 21.71225 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | | 100.00000 | 40.07556 | | 100.00000 | 39.97848 | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | | 100.00000 | 13.51505 | | 100.00000 | 13.49849 | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | | 100.00000 | 33.50669 | | 100.00000 | 33.42551 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.83610 | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 75.99299 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | | 8.16000 | 111.24240 | | 8.16000 | 111.21797 | | | 0.00 | 0 | 830,000,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | | 8.30000 | 108.60471 | | 8.30000 | 108.58044 | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | | 9.08500 | 92.46539 | | 9.08500 | 110.21166 | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.91129 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | | 7.43500 | 107.45566 | | 7.43500 | 107.43398 | | | 0.00 | 0 | 1,150,000,000.00 |
| SBK12/R157 | On 25/11/2020 | Spot Bond | | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| SBK13 | On 24/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.08514 | | | 0.00 | 0 | 8,450,000,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | | 8.37500 | 104.56603 | | 8.37500 | 104.54246 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.88098 | | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.07362 | | | | 0.00 | 0 | 0.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.49448 | | | | 0.00 | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.89126 | | | | 0.00 | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.89352 | | | | 0.00 | 0 | 0.00 |
| SBK20 | On 02/12/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.31408 | | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 6.83000 | 102.47558 | 6.83000 | 102.45684 | | | | 0.00 | 0 | 0.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 8.07500 | 103.28382 | 8.07500 | 103.26136 | | | | 0.00 | 0 | 2,370,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 7.58000 | 108.43682 | 7.58000 | 108.41454 | | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 7.96000 | 108.19401 | 7.96000 | 108.17069 | | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.37000 | 108.57143 | 7.37000 | 108.54973 | | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 7.72500 | 104.15789 | 7.72500 | 104.13608 | | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 7.51500 | 108.47845 | 7.51500 | 108.45635 | | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 7.59500 | 108.42721 | 7.59500 | 108.40489 | | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.75523 | | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34943 | | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 7.37500 | 106.60868 | 7.37500 | 106.58736 | | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44584 | | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62489 | | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 104.51254 | | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 8.33000 | 109.87947 | 8.33000 | 109.85483 | | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 9.24500 | 107.43622 | 9.24500 | 107.40940 | | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.48112 | | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33871 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBS23 | On 23/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40652 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.52900 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | | 8.15500 | 103.99477 | | 8.15500 | 103.97181 | | | 0.00 | 0 | 760,000,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | | 100.00000 | 18.20645 | | 100.00000 | 18.16638 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | | 8.59000 | 113.82610 | | 8.59000 | 113.80009 | | | 0.00 | 0 | 2,500,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12004 | | | 0.00 | 0 | 0.00 |
| SBS29 | On 12/06/2019 | Spot Bond | | 8.10000 | 103.10648 | | 8.10000 | 103.08399 | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | | 9.25500 | 93.98060 | | 9.25500 | 93.95712 | | | 0.00 | 0 | 0.00 |
| SBS30 | On 12/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78488 | | | 0.00 | 0 | 0.00 |
| SBS31 | On 27/06/2027 | Spot Bond | | 8.99500 | 106.91298 | | 8.99500 | 106.88714 | | | 0.00 | 0 | 0.00 |
| SBS32 | On 19/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65082 | | | 0.00 | 0 | 0.00 |
| SBS33 | On 19/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66868 | | | 0.00 | 0 | 0.00 |
| SBS34 | On 19/09/2024 | Spot Bond | | 9.14500 | 109.50191 | | 9.14500 | 109.47487 | | | 0.00 | 0 | 1,500,000,000.00 |
| SBS4 | On 16/11/2021 | Spot Bond | | 8.56000 | 101.77409 | | 8.56000 | 101.75053 | | | 0.00 | 0 | 180,000,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | | 7.23500 | 106.16148 | | 7.23500 | 106.14064 | | | 0.00 | 0 | 330,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | | 2.35000 | 125.78963 | | 2.35000 | 272.25201 | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | | 1.87500 | 101.17506 | | 1.87500 | 128.98203 | | | 0.00 | 0 | 0.00 |
| SCM10U | On 15/09/2017 | Spot Bond | | 100.00000 | 18.67760 | | 100.00000 | 18.63030 | | | 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 | 100.17541 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 23.04345 | | 100.00000 | 22.98639 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 165.26916 | | 0.00000 | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.50000 | | 113.58982 | | 2.50000 | 128.99698 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 101.96976 | | 6.50000 | 101.95184 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.07725 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49783 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.89847 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 8.35500 | | 101.42074 | | 8.35500 | 101.39794 | | | 0.00 | 0 | 300,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.67597 | | | 0.00 | 0 | 0.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42407 | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61863 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | | 24.49320 | | 100.00000 | 24.43387 | | | 0.00 | 0 | 0.00 |
| SHS11U/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84448 | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | 100.00000 | | 92.24052 | | 100.00000 | 91.94007 | | | 0.00 | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81429 | | | 0.00 | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | 100.00000 | | 34.77704 | | 100.00000 | 34.69092 | | | 0.00 | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | 100.00000 | | 31.04988 | | 100.00000 | 30.97299 | | | 0.00 | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | 100.00000 | | 31.32950 | | 100.00000 | 31.25191 | | | 0.00 | 0 | 0.00 |
| SHS19 | On 10/09/2017 | Spot Bond | 8.66500 | | 107.18985 | | 8.66500 | 107.11453 | | | 0.00 | 0 | 0.00 |
| SHS20 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04497 | | | 0.00 | 0 | 0.00 |
| SHS21 | On 06/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36801 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.48500 | | 107.30933 | | 7.48500 | 107.28790 | | | 0.00 | 0 | 2,140,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 8.17500 | | 106.96154 | | 8.17500 | 105.34548 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SNT01 | On 15/09/2017 | Spot Bond | | 7.72500 | 104.15789 | | 7.72500 | 104.13608 | | | 0.00 | 0 | 3,290,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25497 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39960 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.72942 | | | 0.00 | 0 | 0.00 |
| SPDA5 | On 21/08/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21371 | | | 0.00 | 0 | 0.00 |
| SPDA6 | On 21/08/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24668 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.57023 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | | 7.42500 | 103.59373 | | 7.42500 | 103.57299 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.07663 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.28763 | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02051 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | | 8.41000 | 100.69242 | | 8.41000 | 100.66963 | | | 0.00 | 0 | 360,000,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13293 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52777 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89748 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | | 8.46800 | 93.95455 | | 8.46800 | 93.93315 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | | 7.96000 | 96.27625 | | 7.96000 | 96.25561 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | | 7.99000 | 97.14528 | | 7.99000 | 97.12426 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74434 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | | 7.50500 | 104.68114 | | 7.50500 | 104.65984 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | | 2.48000 | 109.46894 | | 2.48000 | 109.87269 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | | 7.52500 | 102.27686 | | 7.52500 | 102.25610 | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | | 8.22500 | 101.26904 | | 8.22500 | 101.24664 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN017 | On 21/12/2026 | Spot Bond | 9.10500 | 110.92270 | | 9.10500 | 110.89556 | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98994 | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 9.20500 | 84.44127 | | 9.20500 | 84.42029 | | | 0.00 | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99991 | | | 0.00 | 0 | 0.00 |
| SSN025 | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08003 | | | 0.00 | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.10065 | | | 0.00 | 0 | 0.00 |
| SSN027 | On 25/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51889 | | | 0.00 | 0 | 0.00 |
| SSN028 | On 16/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11227 | | | 0.00 | 0 | 0.00 |
| SSN029 | On 07/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58288 | | | 0.00 | 0 | 0.00 |
| SSN030 | On 24/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.10722 | | | 0.00 | 0 | 0.00 |
| SY1138 | On 02/02/2015 | Spot Bond | 0.00000 | 101.74838 | | 0.00000 | 99.78204 | | | 0.00 | 0 | 0.00 |
| SY1186 | On 27/01/2015 | Spot Bond | 100.00000 | 98.64865 | | 100.00000 | 98.38275 | | | 0.00 | 0 | 0.00 |
| SY1192 | On 13/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.60353 | | | 0.00 | 0 | 0.00 |
| SY1196 | On 17/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.53343 | | | 0.00 | 0 | 0.00 |
| SY1199 | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.41483 | | | 0.00 | 0 | 0.00 |
| SY1205 | On 09/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.18863 | | | 0.00 | 0 | 0.00 |
| SY1207 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.17076 | | | 0.00 | 0 | 0.00 |
| SY1208 | On 21/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1209 | On 19/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1211 | On 17/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.05079 | | | 0.00 | 0 | 0.00 |
| SY1212 | On 20/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1213 | On 27/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89624 | | | 0.00 | 0 | 0.00 |
| SY1214 | On 28/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87909 | | | 0.00 | 0 | 0.00 |
| SY1215 | On 02/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.79288 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| SY1216 | On 02/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.79263 | | | | 0.00 | 0 | 0.00 |
| SY1217 | On 18/02/2015 | Spot Bond | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | 1,650,000,000,000,000.00 | 16,500,000,000 | 12,800,000,000.00 | |
| SY1218 | On 21/04/2015 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | | | 0.00 | 0 | 0.00 |
| SY1219 | On 18/02/2015 | Spot Bond | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 6.58000 | 107.80397 | 6.58000 | 107.78480 | | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 7.95500 | 110.22734 | 7.95500 | 110.20372 | | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 42.61810 | 100.00000 | 42.51486 | | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03493 | | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.50727 | | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.99531 | | | | 0.00 | 0 | 0.00 |
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.09408 | | | | 0.00 | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.56569 | | | | 0.00 | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.59415 | | | | 0.00 | 0 | 0.00 |
| TFS131 | On 21/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.14871 | | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.87563 | | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.48500 | 101.57238 | 7.48500 | 101.55209 | | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04023 | | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04128 | | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | 100.08491 | 7.83000 | 100.06368 | | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03965 | | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04097 | | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04291 | | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03965 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04097 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 83.93789 | | 7.16000 | 100.05832 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04355 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04334 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04839 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04771 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.06814 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.06582 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03959 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04128 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | | 100.09446 | | 8.73000 | 100.02361 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03944 | | | 0.00 | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04097 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | 8.04500 | | 101.77860 | | 8.04500 | 100.48667 | | | 0.00 | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03652 | | | 0.00 | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03842 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04366 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04308 | | | 0.00 | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04039 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04828 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04807 | | | 0.00 | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04388 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.06453 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.06474 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.06209 | | | 0.00 | 0 | 0.00 |
| TH12A1 | On 21/08/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22196 | | | 0.00 | 0 | 0.00 |
| TH12A2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26318 | | | 0.00 | 0 | 0.00 |
| TH12A3 | On 21/08/2019 | Spot Bond | 8.33000 | | 103.70438 | | 8.33000 | 106.70916 | | | 0.00 | 0 | 0.00 |
| TH12A4 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11627 | | | 0.00 | 0 | 0.00 |
| TH12A5 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16827 | | | 0.00 | 0 | 0.00 |
| TH12A6 | On 21/08/2019 | Spot Bond | 8.24000 | | 103.90548 | | 8.24000 | 103.75923 | | | 0.00 | 0 | 0.00 |
| TH12A7 | On 21/08/2019 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TH12A8 | On 21/08/2019 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TH12A9 | On 21/08/2019 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TH12B1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.37026 | | | 0.00 | 0 | 0.00 |
| TH12B2 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23511 | | | 0.00 | 0 | 0.00 |
| TH12B3 | On 21/08/2019 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TH12C1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.50188 | | | 0.00 | 0 | 0.00 |
| TH12C2 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35378 | | | 0.00 | 0 | 0.00 |
| TH12C3 | On 21/08/2019 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TH12D1 | On 21/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.03466 | | | 0.00 | 0 | 0.00 |
| TH12D2 | On 21/02/2048 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.83416 | | | 0.00 | 0 | 0.00 |
| TH12D3 | On 21/08/2019 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03848 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | | 5.82781 | | 101.06155 | 5.81324 | | | 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 | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33135 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03767 | | | 0.00 | 7,500,000,000 | 7,500,000,000.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03821 | | | 0.00 | 7,100,000,000 | 7,100,000,000.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03767 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03821 | | | 0.00 | 10,000,000,000 | 10,000,000,000.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03848 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03734 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03821 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04121 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04121 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04121 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04558 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04667 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.04530 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06707 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06843 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06789 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 7.25000 | 103.94723 | | 7.25000 | 103.92698 | | | 0.00 | 0 | 630,000,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 8.68000 | 88.85819 | | 8.68000 | 94.76445 | | | 0.00 | 0 | 0.00 |
| TL20/R207 | On 25/11/2020 | Spot Bond | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 7.25500 | 106.73307 | | 7.25500 | 106.71206 | | | 0.00 | 0 | 5,820,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| TN20 | On 17/09/2020 | Spot Bond | | 8.54000 | 112.30188 | | 8.54000 | 112.27595 | | | 8,540,000,000,000.00 | 1,000,000,000 | 10,334,405,700.00 |
| TN20U | On 14/04/2020 | Spot Bond | | 100.00000 | 0.94081 | | 100.00000 | 0.93848 | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | | 8.75500 | 114.62616 | | 8.75500 | 114.59903 | | | 3,502,000,000,000.00 | 400,000,000 | 5,700,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | | 9.03000 | 107.17322 | | 9.03000 | 107.14751 | | | 0.00 | 0 | 17,160,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | | 9.11500 | 100.06737 | | 9.11500 | 100.04272 | | | 0.00 | 0 | 4,810,000,000.00 |
| TN30 | On 09/10/2030 | Spot Bond | | 9.52000 | 110.90541 | | 9.52000 | 110.87707 | | | 1,904,000,000,000.00 | 200,000,000 | 2,600,000,000.00 |
| TN40 | On 09/10/2040 | Spot Bond | | 10.02500 | 109.71601 | | 10.02500 | 109.68652 | | | 4,010,000,000,000.00 | 400,000,000 | 1,800,000,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83005 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20921 | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33951 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37324 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37671 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.54317 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.88834 | | | 0.00 | 0 | 0.00 |
| TORQ7 | On 15/08/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37500 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38448 | | | 0.00 | 0 | 0.00 |
| TPDA01/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 105.94800 | | 10.00000 | 105.92000 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32343 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32990 | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17304 | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18415 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | | 10.00000 | 99.75935 | | 10.00000 | 99.73266 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | | 9.75000 | 99.76534 | | 9.75000 | 99.73931 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | | 9.77029 | | 100.00000 | 9.74511 | | | 0.00 | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72926 | | | 0.00 | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77388 | | | 0.00 | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.79863 | | | 0.00 | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80359 | | | 0.00 | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94188 | | | 0.00 | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24613 | | | 0.00 | 0 | 0.00 |
| TSE01U | On 31/07/2019 | Spot Bond | 100.00000 | | 10.75353 | | 100.00000 | 10.72749 | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98348 | | | 0.00 | 0 | 0.00 |
| TSP158 | On 05/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.71250 | | | 0.00 | 0 | 0.00 |
| TSP160 | On 19/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.25539 | | | 0.00 | 0 | 0.00 |
| TSP161 | On 05/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.19836 | | | 0.00 | 0 | 0.00 |
| TSP163 | On 19/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.95543 | | | 0.00 | 0 | 0.00 |
| TSP164 | On 02/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.70599 | | | 0.00 | 0 | 0.00 |
| TSP166 | On 16/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.45936 | | | 0.00 | 20,000,000,000 | 10,000,000,000.00 |
| TSP167 | On 28/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.72332 | | | 0.00 | 0 | 0.00 |
| TSP168 | On 11/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.45986 | | | 0.00 | 0 | 0.00 |
| TSP170 | On 09/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.85339 | | | 0.00 | 0 | 0.00 |
| TSP171 | On 23/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.65380 | | | 0.00 | 0 | 0.00 |
| TSP172 | On 06/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.36398 | | | 0.00 | 0 | 0.00 |
| TSP173 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.05883 | | | 0.00 | 0 | 0.00 |
| TSP174 | On 03/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.78395 | | | 0.00 | 0 | 0.00 |
| TSP175 | On 17/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.87680 | | | 0.00 | 0 | 0.00 |
| TSP177 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.75724 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------------|-------------------|----------------|
| TSP178 | On 29/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.72327 | | | 0.00 | 0 | 0.00 |
| TSP179 | On 26/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.27617 | | | 0.00 | 0 | 0.00 |
| TSP180 | On 10/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.90539 | | | 0.00 | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | | 14.23254 | | 100.00000 | 14.19807 | | | 0.00 | 0 | 0.00 |
| TWC04U | On 19/01/2015 | Spot Bond | 100.00000 | | 99.18478 | | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| TWC067 | On 09/04/2015 | Spot Bond | 100.00000 | | 82.57919 | | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| TWC069 | On 19/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TWC072 | On 21/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.88907 | | | 0.00 | 0 | 0.00 |
| TWC073 | On 10/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.87397 | | | 0.00 | 0 | 0.00 |
| TWC075 | On 19/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00461 | | | 0.00 | 0 | 0.00 |
| TWC076 | On 26/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98698 | | | 0.00 | 0 | 0.00 |
| TWC077 | On 26/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.96936 | | | 0.00 | 0 | 0.00 |
| TWC078 | On 19/03/2015 | Spot Bond | 100.00000 | | 86.69834 | | 100.00000 | 86.49289 | | | 0.00 | 0 | 0.00 |
| TWC079 | On 13/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 106.63466 | | | 0.00 | 0 | 0.00 |
| TWC080 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 106.65014 | | | 0.00 | 0 | 0.00 |
| TWC081 | On 17/04/2015 | Spot Bond | 100.00000 | | 83.75736 | | 100.00000 | 83.57164 | | 4,150,000,000,000,000.00 | 41,500,000,000 | 34,200,000,000.00 | |
| TWC082 | On 20/04/2015 | Spot Bond | 100.00000 | | 80.57395 | | 100.00000 | 80.39648 | | | 0.00 | 0 | 0.00 |
| TWCJ15 | On 26/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08990 | | | 0.00 | 0 | 0.00 |
| TWCJ16 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 107.46548 | | | 0.00 | 0 | 0.00 |
| TWCM15 | On 26/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99497 | | | 0.00 | 0 | 0.00 |
| TWCM16 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 106.70110 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 8.26000 | | 115.70058 | | 8.26000 | 115.67471 | | | 1,652,000,000,000.00 | 200,000,000 | 100,000,000.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| 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 | 8.07619 | | 100.00000 | 8.05985 | | | 0.00 | 0 | 0.00 |
| VJB01U | On 20/01/2023 | Spot Bond | 100.00000 | 7.88937 | | 100.00000 | 7.87339 | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43403 | | | 0.00 | 0 | 0.00 |
| VKC05 | On 26/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.13219 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46722 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51427 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51629 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47296 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48545 | | | 0.00 | 0 | 0.00 |
| VPA01U | On 20/01/2023 | Spot Bond | 100.00000 | 7.58164 | | 100.00000 | 7.56631 | | | 0.00 | 0 | 0.00 |
| VPB01U | On 20/01/2023 | Spot Bond | 100.00000 | 7.39481 | | 100.00000 | 7.37985 | | | 0.00 | 0 | 0.00 |
| WRS1U | On 25/11/2029 | Spot Bond | 100.00000 | 0.00022 | | 100.00000 | 0.00022 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 6.62500 | 109.29737 | | 6.62500 | 109.27769 | | | 0.00 | 0 | 10,000,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.72000 | 236.07249 | | 1.72000 | 241.35964 | | | 0.00 | 0 | 0.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 6.44000 | 102.22736 | | 6.44000 | 102.20972 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 6.82500 | 105.99762 | | 6.82500 | 105.97798 | | | 0.00 | 0 | 4,700,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 7.13000 | 108.23792 | | 7.13000 | 108.21698 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 7.35500 | 108.51683 | | 7.35500 | 108.49519 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 7.40000 | 109.33979 | | 7.40000 | 109.31785 | | | 0.00 | 0 | 2,700,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.07000 | 97.42392 | | 6.07000 | 97.40814 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.00000 | 95.72520 | | 6.00000 | 95.70966 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 6.07000 | 97.40814 | | 6.07000 | 97.39237 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 6.52000 | 74.03784 | | 6.52000 | 74.02472 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|----------------------|--------------------------|
| ZA021 | | On 20/10/2015 | Spot Bond | 100.00000 | 59.77169 | 100.00000 | 59.65829 | | | 0.00 | 0 | 0.00 |
| ZA029 | | On 20/09/2016 | Spot Bond | 100.00000 | 31.63791 | 100.00000 | 31.57788 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 35,453,822,562,278,000.00 | 9,566,824,300 | 72 074 486 700.00 |
| Grand Total: | | | | | | | | | | 35,453,823,350,946,400.00 | 9,566,884,211 | 72 078 288 312.00 |