



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2015

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | |
| \$ / R | On 20/07/2015 | Any day expiry | | 12.41410 | 12.41410 | | 12.35540 | 12.35540 | | 10.91 | 0 | 2,491.00 |
| \$ / R | On 23/07/2015 | Any day expiry | | 12.42030 | 12.42030 | | 12.36170 | 12.36170 | | 11.58 | 0 | 0.00 |
| \$ / R | On 23/07/2015 | Any day expiry | 12.50 | 55.22670 | 0.05523 | | 47.15900 | 0.04716 | 55.227 | 12.16 | 0 | 10,000.00 |
| \$ / R | On 24/07/2015 | Any day expiry | | 12.42240 | 12.42240 | | 12.36380 | 12.36380 | | 11.88 | 0 | 2,424.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | 12.43310 | 12.43310 | | 12.37440 | 12.37440 | | 12.26 | 0 | 750.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | 0.00270 | 0.00000 | | 0.09120 | 0.00009 | 0.003 | 17.91 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 11.15 | 0.15590 | 0.00016 | | 0.33110 | 0.00033 | 0.156 | 18.47 | 0 | 250.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 12.71 | 38.68190 | 0.03868 | | 33.88460 | 0.03388 | 38.682 | 13.65 | 0 | 250.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 12.97 | 12.63550 | 0.01264 | | 11.29840 | 0.01130 | 12.635 | 15.03 | 0 | 4,600.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 12.97 | 549.53550 | 0.54954 | | 606.89840 | 0.60690 | 549.536 | 15.03 | 0 | 4,600.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | 0.15590 | 0.00016 | | 0.08470 | 0.00008 | 0.156 | 40.74 | 0 | 300.00 |
| \$ / R | On 12/08/2015 | Any day expiry | | 12.46300 | 12.46300 | | 12.40410 | 12.40410 | | 12.18 | 0 | 750.00 |
| \$ / R | On 25/08/2015 | Any day expiry | | 12.49080 | 12.49080 | | 12.43180 | 12.43180 | | 12.35 | 37 | 98.00 |
| \$ / R | On 26/08/2015 | Any day expiry | | 12.49290 | 12.49290 | | 12.43390 | 12.43390 | | 12.38 | 0 | 0.00 |
| \$ / R | On 26/08/2015 | Any day expiry | 13.11 | 57.52000 | 0.05752 | | 52.55290 | 0.05255 | 57.520 | 14.79 | 0 | 3,600.00 |
| \$ / R | On 26/08/2015 | Any day expiry | 13.11 | 674.62000 | 0.67462 | | 728.65290 | 0.72865 | 674.620 | 14.79 | 0 | 3,600.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | 12.49510 | 12.49510 | | 12.43600 | 12.43600 | | 12.39 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | 0.57810 | 0.00058 | | 0.77890 | 0.00078 | 0.578 | 15.51 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------|
| \$ / R | On 27/08/2015 | Any day expiry | 11.15 | Put | 1.86470 | 0.00186 | 2.49910 | 0.00250 | 1.865 | 14.18 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 12.97 | Call | 79.49260 | 0.07949 | 72.15980 | 0.07216 | 79.493 | 14.22 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 0.01510 | 0.00002 | 0.01970 | 0.00002 | 0.015 | 21.11 | 0.00 | 0 | 300.00 |
| \$ / R | On 31/08/2015 | Any day expiry | | | 12.50360 | 12.50360 | 12.44450 | 12.44450 | | 12.29 | 0.00 | 0 | 600.00 |
| \$ / R | On 10/09/2015 | Any day expiry | | | 12.52490 | 12.52490 | 12.46580 | 12.46580 | | 12.31 | 0.00 | 0 | 285.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | | | 12.53350 | 12.53350 | 12.47440 | 12.47440 | | 12.41 | 0.00 | 38,325 | 557,142.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 0.80680 | 0.00081 | 1.00790 | 0.00101 | 0.807 | 15.59 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call | 1,934.39130 | 1.93439 | 1,875.50620 | 1.87551 | 1,934.391 | 15.44 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put | 2.33770 | 0.00234 | 2.74500 | 0.00275 | 2.338 | 13.97 | 0.00 | 0 | 24,142.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call | 1,535.96200 | 1.53596 | 1,477.28340 | 1.47728 | 1,535.962 | 13.90 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.00 | Put | 2.46200 | 0.00246 | 2.88340 | 0.00288 | 2.462 | 13.90 | 0.00 | 0 | 59,545.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.17 | Call | 1,367.34020 | 1.36734 | 1,308.80720 | 1.30881 | 1,367.340 | 13.24 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.20 | Put | 4.15730 | 0.00416 | 4.75550 | 0.00476 | 4.157 | 13.13 | 0.00 | 0 | 8,775.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.24 | Put | 4.62260 | 0.00462 | 5.53600 | 0.00554 | 4.623 | 12.97 | 0.00 | 0 | 48,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.29 | Put | 5.28170 | 0.00528 | 6.67700 | 0.00668 | 5.282 | 12.78 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.50 | Put | 11.11820 | 0.01112 | 14.19340 | 0.01419 | 11.118 | 12.38 | 0.00 | 0 | 27,540.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.54 | Put | 12.76960 | 0.01277 | 16.28530 | 0.01629 | 12.770 | 12.31 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.60 | Put | 15.66590 | 0.01567 | 19.94020 | 0.01994 | 15.666 | 12.20 | 0.00 | 0 | 540.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.60 | Call | 949.16590 | 0.94917 | 894.34020 | 0.89434 | 949.166 | 12.20 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.62 | Put | 16.75600 | 0.01676 | 21.31080 | 0.02131 | 16.756 | 12.17 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.75 | Put | 25.66130 | 0.02566 | 32.42120 | 0.03242 | 25.661 | 11.94 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 11.80 | Put | 30.07660 | 0.03008 | 37.87730 | 0.03788 | 30.077 | 11.85 | 0.00 | 5,000 | 0.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call | 592.45600 | 0.59246 | 548.48880 | 0.54849 | 592.456 | 11.78 | 0.00 | 0 | 13,700.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.00 | Put | 58.95600 | 0.05896 | 74.08880 | 0.07409 | 58.956 | 11.78 | 0.00 | 7,000 | 39,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.04 | Call | 561.07220 | 0.56107 | 518.48820 | 0.51849 | 561.072 | 11.83 | 0.00 | 0 | 1,139.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.08 | Call | 530.55800 | 0.53056 | 489.39980 | 0.48940 | 530.558 | 11.87 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.10 | Call | 515.63760 | 0.51564 | 475.20610 | 0.47521 | 515.638 | 11.89 | 0.00 | 0 | 40.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.10 | Put | 82.13760 | 0.08214 | 100.80610 | 0.10081 | 82.138 | 11.89 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.13 | Call | 493.69230 | 0.49369 | 454.36590 | 0.45437 | 493.692 | 11.93 | 0.00 | 0 | 1,237.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.20 | Call | 444.57270 | 0.44457 | 407.88110 | 0.40788 | 444.573 | 12.01 | 0.00 | 0 | 40.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.23 | Call | 424.44320 | 0.42444 | 388.89440 | 0.38889 | 424.443 | 12.04 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.30 | Put | 146.18160 | 0.14618 | 172.42110 | 0.17242 | 146.182 | 12.12 | 0.00 | 3,000 | 0.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.40 | Put | 187.70810 | 0.18771 | 217.76330 | 0.21776 | 187.708 | 12.24 | 0.00 | 4,000 | 0.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.44 | Call | 299.63590 | 0.29964 | 272.09070 | 0.27209 | 299.636 | 12.28 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.48 | Put | 225.59840 | 0.22560 | 259.99620 | 0.26000 | 225.598 | 12.33 | 0.00 | 0 | 8,500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call | 269.21430 | 0.26921 | 246.15210 | 0.24615 | 269.214 | 12.35 | 0.00 | 0 | 33,750.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.60 | Call | 226.01150 | 0.22601 | 208.49520 | 0.20850 | 226.012 | 12.58 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.62 | Call | 218.59110 | 0.21859 | 201.64350 | 0.20164 | 218.591 | 12.66 | 0.00 | 0 | 8,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.67 | Call | 201.04010 | 0.20104 | 185.43940 | 0.18544 | 201.040 | 12.83 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.75 | Call | 175.76610 | 0.17577 | 162.10260 | 0.16210 | 175.766 | 13.11 | 0.00 | 0 | 950.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 12.90 | Call | 136.60870 | 0.13661 | 125.92110 | 0.12592 | 136.609 | 13.64 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Put | 582.08480 | 0.58208 | 632.07470 | 0.63207 | 582.085 | 14.00 | 0.00 | 0 | 501.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Call | 115.58480 | 0.11558 | 106.47470 | 0.10647 | 115.585 | 14.00 | 0.00 | 0 | 4,650.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 104.62610 | 0.10463 | 96.41560 | 0.09642 | 104.626 | 14.21 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.07 | Call | 102.90850 | 0.10291 | 94.91090 | 0.09491 | 102.909 | 14.24 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.10 | Call | 97.93700 | 0.09794 | 90.55270 | 0.09055 | 97.937 | 14.35 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.15 | Call | 90.21650 | 0.09022 | 83.78150 | 0.08378 | 90.216 | 14.52 | 0.00 | 0 | 2,310.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.25 | Put | 793.50890 | 0.79351 | 847.49970 | 0.84750 | 793.509 | 14.90 | 0.00 | 0 | 501.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|----------|-----------|-------------|--------------|----------------|-------------------|------------|--|------------------|---------------|
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.28 | Call | 73.57710 | | 0.07358 | | 68.72240 | 0.06872 | 73.577 | 15.02 | | 0 | 17,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.40 | Call | 61.53200 | | 0.06153 | | 57.54910 | 0.05755 | 61.532 | 15.50 | | 0 | 8,775.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.00 | Call | 27.02520 | | 0.02703 | | 25.15840 | 0.02516 | 27.025 | 17.81 | | 0 | 92,500.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.30 | Call | 18.52470 | | 0.01852 | | 17.28490 | 0.01728 | 18.525 | 18.88 | | 0 | 50,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.45 | Call | 15.53740 | | 0.01554 | | 14.50980 | 0.01451 | 15.537 | 19.42 | | 0 | 48,000.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call | 13.43360 | | 0.01343 | | 12.55200 | 0.01255 | 13.434 | 19.88 | | 0 | 22,320.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 12.56390 | 12.56390 | | 12.50450 | 12.50450 | | | 12.63 | | 0 | 1,950.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 2.75130 | | 0.00275 | 3.24470 | 0.00324 | 2.751 | 6.424 | 14.47 | | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.15 | Put | 6.42360 | | 0.00642 | 7.41080 | 0.00741 | 6.424 | 6.424 | 13.31 | | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 11.40 | Put | 12.72330 | | 0.01272 | 15.40120 | 0.01540 | 12.723 | 12.723 | 12.66 | | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 13.27 | Call | 105.37450 | | 0.10537 | 98.32890 | 0.09833 | 105.375 | 105.375 | 15.04 | | 0 | 250.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 14.00 | Call | 43.55710 | | 0.04356 | 40.48430 | 0.04048 | 43.557 | 43.557 | 17.70 | | 0 | 1,000.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 7.39420 | | 0.00739 | 6.03970 | 0.00604 | 7.394 | 7.394 | 28.22 | | 0 | 300.00 |
| \$ / R | On 30/09/2015 | Any day expiry | | | 12.56820 | 12.56820 | | 12.50890 | 12.50890 | | | 12.70 | | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 12.62980 | 12.62980 | | 12.57000 | 12.57000 | | | 13.06 | | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 6.68380 | | 0.00668 | 7.56060 | 0.00756 | 6.684 | 6.684 | 14.26 | | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 11.15 | Put | 13.96070 | | 0.01396 | 15.74110 | 0.01574 | 13.961 | 13.961 | 13.33 | | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 13.56 | Call | 129.16720 | | 0.12917 | 121.09550 | 0.12110 | 129.167 | 129.167 | 16.04 | | 0 | 250.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 18.50700 | | 0.01851 | 16.15970 | 0.01616 | 18.507 | 18.507 | 27.63 | | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 12.69250 | 12.69250 | | 12.63200 | 12.63200 | | | 13.39 | | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 11.15720 | | 0.01116 | 12.59590 | 0.01260 | 11.157 | 11.157 | 14.11 | | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 11.15 | Put | 21.62290 | | 0.02162 | 24.11450 | 0.02411 | 21.623 | 21.623 | 13.32 | | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 13.85 | Call | 143.39190 | | 0.14339 | 135.92410 | 0.13592 | 143.392 | 143.392 | 16.73 | | 0 | 250.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 22.05070 | | 0.02205 | 19.66830 | 0.01967 | 22.051 | 22.051 | 26.77 | | 0 | 300.00 |
| \$ / R | On 08/12/2015 | Any day expiry | | | 12.72160 | 12.72160 | | 12.66080 | 12.66080 | | | 13.38 | | 0 | 276.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | | | 12.72830 | 12.72830 | | 12.66740 | 12.66740 | | | 13.39 | | 7,000 | 142,411.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call | 1,796.58180 | | 1.79658 | 1,737.89880 | 1.73790 | 1,796.582 | 1,796.582 | 13.74 | | 0 | 4,331.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put | 18.28180 | | 0.01828 | 20.49880 | 0.02050 | 18.282 | 18.282 | 13.74 | | 0 | 8,917.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call | 1,748.27750 | | 1.74828 | 1,689.75240 | 1.68975 | 1,748.278 | 1,748.278 | 13.63 | | 0 | 1,177.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call | 1,556.68410 | | 1.55668 | 1,498.90450 | 1.49890 | 1,556.684 | 1,556.684 | 13.20 | | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call | 1,368.38220 | | 1.36838 | 1,311.57550 | 1.31158 | 1,368.382 | 1,368.382 | 12.77 | | 0 | 1,197.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.60 | Put | 59.64200 | | 0.05964 | 67.24110 | 0.06724 | 59.642 | 59.642 | 12.56 | | 0 | 800.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put | 60.86120 | | 0.06086 | 68.61160 | 0.06861 | 60.861 | 60.861 | 12.55 | | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put | 80.19020 | | 0.08019 | 90.27970 | 0.09028 | 80.190 | 80.190 | 12.45 | | 0 | 20,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put | 88.19310 | | 0.08819 | 99.21930 | 0.09922 | 88.193 | 88.193 | 12.42 | | 0 | 1,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 11.90 | Put | 106.12060 | | 0.10612 | 119.17570 | 0.11918 | 106.121 | 106.121 | 12.35 | | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put | 126.81460 | | 0.12681 | 142.11800 | 0.14212 | 126.815 | 126.815 | 12.28 | | 0 | 121,600.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.10 | Call | 782.01300 | | 0.78201 | 742.04410 | 0.74204 | 782.013 | 782.013 | 12.33 | | 0 | 537.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call | 748.47580 | | 0.74848 | 709.88550 | 0.70989 | 748.476 | 748.476 | 12.42 | | 0 | 1,650.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.16 | Call | 741.89580 | | 0.74190 | 703.58120 | 0.70358 | 741.896 | 741.896 | 12.44 | | 0 | 750.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.18 | Put | 180.55930 | | 0.18056 | 203.69670 | 0.20370 | 180.559 | 180.559 | 12.47 | | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.20 | Call | 715.98870 | | 0.71599 | 678.78430 | 0.67878 | 715.989 | 715.989 | 12.51 | | 0 | 1,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.56 | Put | 344.71420 | | 0.34471 | 378.18460 | 0.37818 | 344.714 | 344.714 | 13.15 | | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.57 | Call | 508.13640 | | 0.50814 | 480.96380 | 0.48096 | 508.136 | 508.136 | 13.16 | | 0 | 10,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.58 | Call | 503.29500 | | 0.50330 | 476.37840 | 0.47638 | 503.295 | 503.295 | 13.18 | | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.60 | Call | 493.73370 | | 0.49373 | 467.32890 | 0.46733 | 493.734 | 493.734 | 13.22 | | 0 | 30,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 12.90 | Call | 374.59060 | | 0.37459 | 355.94300 | 0.35594 | 374.591 | 374.591 | 13.94 | | 0 | 15,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call | 342.76660 | | 0.34277 | 325.80030 | 0.32580 | 342.767 | 342.767 | 14.22 | | 0 | 1,197.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------|------------------|---------------|
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call | 313.92780 | 0.31393 | 298.48360 | 0.29848 | 313.928 | 14.49 | 0.00 | 0 | 13,241.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call | 287.81190 | 0.28781 | 273.74690 | 0.27375 | 287.812 | 14.77 | 0.00 | 0 | 677.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.28 | Call | 268.72040 | 0.26872 | 255.65720 | 0.25566 | 268.720 | 14.99 | 0.00 | 0 | 150.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.40 | Call | 242.95020 | 0.24295 | 231.35650 | 0.23136 | 242.950 | 15.32 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call | 235.09790 | 0.23510 | 223.90010 | 0.22390 | 235.098 | 15.44 | 0.00 | 0 | 39,222.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.50 | Call | 223.89600 | 0.22390 | 213.26570 | 0.21327 | 223.896 | 15.61 | 0.00 | 0 | 13,737.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 13.66 | Call | 197.12730 | 0.19713 | 187.83550 | 0.18784 | 197.127 | 16.07 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call | 117.34280 | 0.11734 | 111.78410 | 0.11178 | 117.343 | 18.04 | 0.00 | 0 | 580.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call | 87.06470 | 0.08706 | 82.89770 | 0.08290 | 87.065 | 19.33 | 0.00 | 0 | 8,200.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 14.97 | Call | 80.70520 | 0.08071 | 76.82080 | 0.07682 | 80.705 | 19.69 | 0.00 | 0 | 8,210.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call | 79.33660 | 0.07934 | 75.51280 | 0.07551 | 79.337 | 19.77 | 0.00 | 0 | 61,100.00 |
| \$ / R | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call | 65.70290 | 0.06570 | 63.42840 | 0.06343 | 65.703 | 23.05 | 0.00 | 0 | 53,000.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 12.75070 | 12.75070 | 12.68960 | 12.68960 | | 13.48 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 15.70990 | 0.01571 | 16.51490 | 0.01651 | 15.710 | 14.02 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.15 | Put | 28.56630 | 0.02857 | 30.91070 | 0.03091 | 28.566 | 13.28 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 14.15 | Call | 151.49230 | 0.15149 | 144.85010 | 0.14485 | 151.492 | 17.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 26.30290 | 0.02630 | 23.01290 | 0.02301 | 26.303 | 26.40 | 0.00 | 0 | 300.00 |
| \$ / R | On 13/01/2016 | Any day expiry | | | 12.80210 | 12.80210 | 12.74050 | 12.74050 | | 13.61 | 0.00 | 0 | 1,150.00 |
| \$ / R | On 27/01/2016 | Any day expiry | | | 12.83350 | 12.83350 | 12.77170 | 12.77170 | | 13.75 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 11.80 | Put | 108.09880 | 0.10810 | 120.13270 | 0.12013 | 108.099 | 12.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 12.97 | Call | 464.72940 | 0.46473 | 446.18490 | 0.44618 | 464.729 | 14.06 | 0.00 | 0 | 4,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 13.11 | Call | 419.72070 | 0.41972 | 403.24530 | 0.40325 | 419.721 | 14.43 | 0.00 | 0 | 3,600.00 |
| \$ / R | On 27/01/2016 | Any day expiry | 14.48 | Call | 174.02570 | 0.17403 | 168.35030 | 0.16835 | 174.026 | 17.95 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/02/2016 | Any day expiry | | | 12.86950 | 12.86950 | 12.80730 | 12.80730 | | 13.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 11.60 | Put | 81.35970 | 0.08136 | 91.78310 | 0.09178 | 81.360 | 12.50 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/02/2016 | Any day expiry | 15.40 | Call | 126.99580 | 0.12700 | 125.93200 | 0.12593 | 126.996 | 20.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 25/02/2016 | Any day expiry | | | 12.89870 | 12.89870 | 12.83630 | 12.83630 | | 13.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 11.80 | Put | 118.61460 | 0.11861 | 133.42890 | 0.13343 | 118.615 | 12.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 25/02/2016 | Any day expiry | 14.84 | Call | 182.16360 | 0.18216 | 178.13060 | 0.17813 | 182.164 | 18.63 | 0.00 | 0 | 250.00 |
| \$ / R | On 11/03/2016 | Any day expiry | | | 12.93240 | 12.93240 | 12.86980 | 12.86980 | | 14.04 | 0.00 | 0 | 272.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | | | 12.93920 | 12.93920 | 12.87640 | 12.87640 | | 14.03 | 0.00 | 1,000 | 12,763.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put | 43.48350 | 0.04348 | 48.09390 | 0.04809 | 43.484 | 13.40 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.55 | Put | 84.14010 | 0.08414 | 92.73400 | 0.09273 | 84.140 | 12.54 | 0.00 | 0 | 42,370.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put | 123.24620 | 0.12325 | 139.62110 | 0.13962 | 123.246 | 12.41 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put | 129.41100 | 0.12941 | 146.23710 | 0.14624 | 129.411 | 12.42 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.91 | Put | 146.93950 | 0.14694 | 164.98080 | 0.16498 | 146.940 | 12.44 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put | 156.31590 | 0.15632 | 174.97120 | 0.17497 | 156.316 | 12.45 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 12.11 | Put | 198.09060 | 0.19809 | 219.22860 | 0.21923 | 198.091 | 12.49 | 0.00 | 0 | 786.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 13.94 | Call | 326.49910 | 0.32650 | 318.54320 | 0.31854 | 326.499 | 16.45 | 0.00 | 0 | 788.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.31 | Call | 269.34270 | 0.26934 | 263.02220 | 0.26302 | 269.343 | 17.34 | 0.00 | 0 | 43,156.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 14.59 | Call | 233.94240 | 0.23394 | 229.01590 | 0.22902 | 233.942 | 17.97 | 0.00 | 0 | 1,204.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call | 151.11000 | 0.15111 | 155.95990 | 0.15596 | 151.110 | 20.95 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call | 146.35020 | 0.14635 | 151.82320 | 0.15182 | 146.350 | 23.98 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call | 18.41310 | 0.01841 | 17.25710 | 0.01726 | 18.413 | 25.39 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 29/03/2016 | Any day expiry | | | 12.97290 | 12.97290 | 12.90990 | 12.90990 | | 14.13 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 11.80 | Put | 126.35670 | 0.12636 | 143.97680 | 0.14398 | 126.357 | 12.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/03/2016 | Any day expiry | 15.25 | Call | 192.84340 | 0.19284 | 190.06650 | 0.19007 | 192.843 | 19.37 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | | | 13.03640 | 13.03640 | 12.97290 | 12.97290 | | 14.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------|------------------|---------------|
| \$ / R | On 26/04/2016 | Any day expiry | 11.80 | Put | 132.95330 | 0.13295 | 151.81070 | 0.15181 | 132.953 | 12.34 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/04/2016 | Any day expiry | 15.66 | Call | 200.58130 | 0.20058 | 203.08600 | 0.20309 | 200.581 | 20.15 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | | | 13.10810 | 13.10810 | 13.04440 | 13.04440 | | 14.47 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 11.80 | Put | 140.37170 | 0.14037 | 158.28850 | 0.15829 | 140.372 | 12.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/05/2016 | Any day expiry | 16.13 | Call | 233.93460 | 0.23393 | 232.52940 | 0.23253 | 233.935 | 21.75 | 0.00 | 0 | 250.00 |
| \$ / R | On 06/06/2016 | Any day expiry | | | 13.13120 | 13.13120 | 13.06750 | 13.06750 | | 14.59 | 0.00 | 0 | 0.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 12.20 | Put | 250.86110 | 0.25086 | 274.72710 | 0.27473 | 250.861 | 12.69 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 06/06/2016 | Any day expiry | 15.45 | Call | 275.55500 | 0.27555 | 269.32670 | 0.26933 | 275.555 | 19.58 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 09/06/2016 | Any day expiry | | | 13.13810 | 13.13810 | 13.07440 | 13.07440 | | 14.60 | 0.00 | 0 | 264.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | | | 13.14740 | 13.14740 | 13.08360 | 13.08360 | | 14.60 | 0.00 | 1,000 | 5,970.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 12.16 | Put | 239.42550 | 0.23943 | 263.06120 | 0.26306 | 239.425 | 12.65 | 0.00 | 0 | 330.00 |
| \$ / R | On 13/06/2016 | Foreign Exchange Future | 14.93 | Call | 342.45200 | 0.34245 | 333.44020 | 0.33344 | 342.452 | 18.50 | 0.00 | 0 | 330.00 |
| \$ / R | On 28/06/2016 | Any day expiry | | | 13.18210 | 13.18210 | 13.11820 | 13.11820 | | 14.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 11.80 | Put | 150.28720 | 0.15029 | 163.08090 | 0.16308 | 150.287 | 12.47 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/06/2016 | Any day expiry | 16.62 | Call | 266.06580 | 0.26607 | 269.52240 | 0.26952 | 266.066 | 23.16 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | | | 13.24710 | 13.24710 | 13.18320 | 13.18320 | | 14.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 11.80 | Put | 159.11090 | 0.15911 | 174.34860 | 0.17435 | 159.111 | 12.57 | 0.00 | 0 | 250.00 |
| \$ / R | On 27/07/2016 | Any day expiry | 17.13 | Call | 300.64970 | 0.30065 | 297.28980 | 0.29729 | 300.650 | 24.70 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | | | 13.30970 | 13.30970 | 13.24630 | 13.24630 | | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 11.80 | Put | 168.13040 | 0.16813 | 185.81530 | 0.18582 | 168.130 | 12.65 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/08/2016 | Any day expiry | 17.70 | Call | 284.48230 | 0.28448 | 275.41700 | 0.27542 | 284.482 | 24.88 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2016 | Any day expiry | | | 13.08560 | 13.08560 | 13.08560 | 13.08560 | | 16.05 | 0.00 | 0 | 259.00 |
| \$ / R | On 19/09/2016 | Foreign Exchange Future | | | 13.35970 | 13.35970 | 13.29670 | 13.29670 | | 15.17 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | | | 13.37850 | 13.37850 | 13.31560 | 13.31560 | | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 11.80 | Put | 177.94440 | 0.17794 | 193.92300 | 0.19392 | 177.944 | 12.75 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/09/2016 | Any day expiry | 18.25 | Call | 262.99560 | 0.26300 | 254.99830 | 0.25500 | 262.996 | 24.64 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | | | 13.43680 | 13.43680 | 13.37450 | 13.37450 | | 15.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 11.80 | Put | 187.44060 | 0.18744 | 201.77330 | 0.20177 | 187.441 | 12.87 | 0.00 | 0 | 250.00 |
| \$ / R | On 26/10/2016 | Any day expiry | 18.77 | Call | 247.23350 | 0.24723 | 235.57720 | 0.23558 | 247.233 | 24.59 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | | | 13.50560 | 13.50560 | 13.44380 | 13.44380 | | 15.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 11.80 | Put | 194.50340 | 0.19450 | 210.94490 | 0.21094 | 194.503 | 12.91 | 0.00 | 0 | 250.00 |
| \$ / R | On 28/11/2016 | Any day expiry | 19.40 | Call | 224.67900 | 0.22468 | 218.70660 | 0.21871 | 224.679 | 24.39 | 0.00 | 0 | 250.00 |
| \$ / R | On 14/12/2016 | Any day expiry | | | 13.53900 | 13.53900 | 13.47750 | 13.47750 | | 15.48 | 0.00 | 0 | 251.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | | | 13.54940 | 13.54940 | 13.48800 | 13.48800 | | 15.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 11.80 | Put | 192.91380 | 0.19291 | 208.78120 | 0.20878 | 192.914 | 12.79 | 0.00 | 0 | 250.00 |
| \$ / R | On 19/12/2016 | Foreign Exchange Future | 19.81 | Call | 201.65720 | 0.20166 | 196.41800 | 0.19642 | 201.657 | 23.96 | 0.00 | 0 | 250.00 |
| \$ / R MAXI | On 14/09/2015 | Foreign Exchange Future | | | 12.53350 | 12.53350 | 12.47440 | 12.47440 | | 12.41 | 0.00 | 57 | 867.00 |
| \$ / R MAXI | On 11/12/2015 | Foreign Exchange Future | | | 12.72830 | 12.72830 | 12.66740 | 12.66740 | | 13.39 | 0.00 | 40 | 55.00 |
| \$ / R MAXI | On 14/03/2016 | Foreign Exchange Future | | | 12.93920 | 12.93920 | 12.87640 | 12.87640 | | 14.03 | 0.00 | 20 | 87.00 |
| \$ / R MAXI | On 13/06/2016 | Foreign Exchange Future | | | 13.14740 | 13.14740 | 13.08360 | 13.08360 | | 14.60 | 0.00 | 0 | 0.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 19.56110 | 19.56110 | 19.40730 | 19.40730 | | 10.57 | 0.00 | 312 | 27,444.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.00 | Put | 20.44130 | 0.02044 | 26.37800 | 0.02638 | 20.441 | 12.45 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.16 | Put | 23.17590 | 0.02318 | 31.23210 | 0.03123 | 23.176 | 11.68 | 0.00 | 0 | 16,500.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 18.50 | Put | 31.55080 | 0.03155 | 50.46200 | 0.05046 | 31.551 | 10.06 | 0.00 | 0 | 18,900.00 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | 20.50 | Call | 90.51060 | 0.09051 | 75.96710 | 0.07597 | 90.511 | 12.07 | 0.00 | 0 | 20,000.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 19.85170 | 19.85170 | 19.69590 | 19.69590 | | 11.50 | 0.00 | 1,800 | 4,208.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|-----------|
| £ / R | On 11/12/2015 | Foreign Exchange Future | 17.87 | Put | 47.14850 | | 0.04715 | | 56.57500 | 0.05657 | 47.149 | 11.49 | 0.00 | 0 | 830.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.33 | Call | 414.85090 | | 0.41485 | | 373.94120 | 0.37394 | 414.851 | 12.21 | 0.00 | 0 | 8,250.00 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | 20.77 | Call | 304.95700 | | 0.30496 | | 275.46610 | 0.27547 | 304.957 | 12.87 | 0.00 | 0 | 18,900.00 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 20.16850 | | 20.16850 | | 20.01000 | 20.01000 | | 12.10 | 0.00 | 800 | 405.00 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 20.48290 | | 20.48290 | | 20.32320 | 20.32320 | | 12.57 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/09/2015 | Foreign Exchange Future | | | 0.10122 | | 0.10122 | | 0.10115 | 0.10115 | | 12.40 | 0.00 | 0 | 24.00 |
| ¥ / R | On 11/12/2015 | Foreign Exchange Future | | | 0.10295 | | 0.10295 | | 0.10287 | 0.10287 | | 13.07 | 0.00 | 0 | 4,298.00 |
| ¥ / R | On 14/03/2016 | Foreign Exchange Future | | | 0.10491 | | 0.10491 | | 0.10482 | 0.10482 | | 13.32 | 0.00 | 0 | 0.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | | | 13.74650 | | 13.74650 | | 13.73110 | 13.73110 | | 11.40 | 0.00 | 60 | 32,717.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.26 | Put | 3.10660 | | 0.00311 | | 3.37100 | 0.00337 | 3.107 | 12.62 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.70 | Put | 12.46680 | | 0.01247 | | 13.92120 | 0.01392 | 12.467 | 11.63 | 0.00 | 0 | 7,900.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.90 | Put | 23.93870 | | 0.02394 | | 26.29000 | 0.02629 | 23.939 | 11.32 | 0.00 | 0 | 7,500.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 12.92 | Put | 25.49090 | | 0.02549 | | 27.95020 | 0.02795 | 25.491 | 11.29 | 0.00 | 0 | 9,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 13.00 | Put | 32.62560 | | 0.03263 | | 35.55660 | 0.03556 | 32.626 | 11.17 | 0.00 | 0 | 10,700.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 14.38 | Call | 83.39030 | | 0.08339 | | 84.24610 | 0.08425 | 83.390 | 13.06 | 0.00 | 0 | 6,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 14.60 | Call | 57.44220 | | 0.05744 | | 58.79200 | 0.05879 | 57.442 | 13.73 | 0.00 | 0 | 26,000.00 |
| € / R | On 14/09/2015 | Foreign Exchange Future | 14.90 | Call | 35.81030 | | 0.03581 | | 36.98420 | 0.03698 | 35.810 | 14.69 | 0.00 | 0 | 7,500.00 |
| € / R | On 21/09/2015 | Any day expiry | | | 13.76450 | | 13.76450 | | 13.74910 | 13.74910 | | 11.50 | 0.00 | 0 | 0.00 |
| € / R | On 21/09/2015 | Any day expiry | 14.85 | Call | 49.13700 | | 0.04914 | | 50.48120 | 0.05048 | 49.137 | 14.52 | 0.00 | 0 | 1,000.00 |
| € / R | On 21/09/2015 | Any day expiry | 14.85 | Put | 1,134.63700 | | 1.13464 | | 1,151.38120 | 1.15138 | 1,134.637 | 14.52 | 0.00 | 0 | 1,000.00 |
| € / R | On 26/10/2015 | Any day expiry | | | 13.85630 | | 13.85630 | | 13.84050 | 13.84050 | | 11.99 | 0.00 | 0 | 0.00 |
| € / R | On 26/10/2015 | Any day expiry | 14.92 | Call | 102.46010 | | 0.10246 | | 103.54250 | 0.10354 | 102.460 | 14.66 | 0.00 | 0 | 1,000.00 |
| € / R | On 26/10/2015 | Any day expiry | 14.92 | Put | 1,166.16010 | | 1.16616 | | 1,183.04250 | 1.18304 | 1,166.160 | 14.66 | 0.00 | 0 | 1,000.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | | | 13.98040 | | 13.98040 | | 13.96330 | 13.96330 | | 12.45 | 0.00 | 2,752 | 35,312.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.05 | Put | 97.72170 | | 0.09772 | | 102.97450 | 0.10297 | 97.722 | 11.71 | 0.00 | 0 | 6,682.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put | 398.46160 | | 0.39846 | | 413.20480 | 0.41320 | 398.462 | 12.32 | 0.00 | 0 | 6,076.00 |
| € / R | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call | 61.02240 | | 0.06102 | | 61.86900 | 0.06187 | 61.022 | 18.19 | 0.00 | 0 | 6,682.00 |
| € / R | On 25/01/2016 | Any day expiry | | | 14.10410 | | 14.10410 | | 14.08590 | 14.08590 | | 12.64 | 0.00 | 0 | 0.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.85 | Call | 298.55100 | | 0.29855 | | 300.41070 | 0.30041 | 298.551 | 14.24 | 0.00 | 0 | 1,000.00 |
| € / R | On 25/01/2016 | Any day expiry | 14.92 | Call | 284.23920 | | 0.28424 | | 286.20350 | 0.28620 | 284.239 | 14.39 | 0.00 | 0 | 1,000.00 |
| € / R | On 14/03/2016 | Foreign Exchange Future | | | 14.24110 | | 14.24110 | | 14.22180 | 14.22180 | | 13.01 | 0.00 | 500 | 3,200.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | | | 14.50620 | | 14.50620 | | 14.48580 | 14.48580 | | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 14.20 | Put | 565.83440 | | 0.56583 | | 580.94910 | 0.58095 | 565.834 | 12.94 | 0.00 | 0 | 6,000.00 |
| € / R | On 13/06/2016 | Foreign Exchange Future | 15.96 | Call | 392.50840 | | 0.39251 | | 394.55180 | 0.39455 | 392.508 | 16.32 | 0.00 | 0 | 6,000.00 |
| € / R | On 19/09/2016 | Foreign Exchange Future | | | 14.77260 | | 14.77260 | | 14.75280 | 14.75280 | | 14.12 | 0.00 | 0 | 0.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL37 | On 06/08/2015 | Index Future | | | 459.94300 | | 459.94300 | | 460.10100 | 460.10100 | | | 0.00 | 0 | 26.00 |
| AL37 | On 05/11/2015 | Index Future | | | 467.21400 | | 467.21400 | | 467.37500 | 467.37500 | | | 0.00 | 0 | 0.00 |
| AL7T | On 06/08/2015 | Index Future | | | 543.42000 | | 543.42000 | | 543.60800 | 543.60800 | | | 0.00 | 0 | 1.00 |
| AL7T | On 05/11/2015 | Index Future | | | 552.01100 | | 552.01100 | | 552.20300 | 552.20300 | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/08/2015 | Index Future | | | 495.91900 | | 495.91900 | | 496.07500 | 496.07500 | | | 0.00 | 0 | 507.00 |
| ALBI | On 05/11/2015 | Index Future | | | 503.75800 | | 503.75800 | | 503.91800 | 503.91800 | | | 0.00 | 0 | 103.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ALBI | On 04/02/2016 | Index Future | 512.26500 | | 512.26500 | | 512.43000 | 512.43000 | | | 0 | 0.00 |
| AU\$ / R | On 14/09/2015 | Foreign Exchange Future | 9.24790 | | 9.24790 | | 9.26060 | 9.26060 | | 10.95 | 0 | 2,592.00 |
| AU\$ / R | On 11/12/2015 | Foreign Exchange Future | 9.34880 | | 9.34880 | | 9.36090 | 9.36090 | | 12.28 | 1,000 | 8,511.00 |
| AU\$ / R | On 14/03/2016 | Foreign Exchange Future | 9.46100 | | 9.46100 | | 9.47180 | 9.47180 | | 12.51 | 500 | 1,875.00 |
| AU\$ / R | On 13/06/2016 | Foreign Exchange Future | 9.57550 | | 9.57550 | | 9.58610 | 9.58610 | | 12.51 | 0 | 0.00 |
| CAD/ R | On 14/09/2015 | Foreign Exchange Future | 9.71330 | | 9.71330 | | 9.79230 | 9.79230 | | 11.96 | 0 | 0.00 |
| CAD/ R | On 11/12/2015 | Foreign Exchange Future | 9.85870 | | 9.85870 | | 9.93620 | 9.93620 | | 11.91 | 0 | 0.00 |
| CF CANDO CAGH | On 14/09/2015 | Can-Do Future | 151.86190 | | 151.86190 | | 135.52890 | 135.52890 | | | 0 | 24,000.00 |
| CF CANDO CAGI | On 06/08/2015 | Can-Do Future | 81.01940 | | 81.01940 | | 83.37010 | 83.37010 | | | 0 | 10,000.00 |
| CHF / R | On 14/09/2015 | Foreign Exchange Future | 13.17990 | | 13.17990 | | 13.20460 | 13.20460 | | 11.87 | 0 | 1,582.00 |
| CHF / R | On 11/12/2015 | Foreign Exchange Future | 13.43250 | | 13.43250 | | 13.45610 | 13.45610 | | 13.07 | 0 | 7,188.00 |
| CNH / R | On 14/09/2015 | Foreign Exchange Future | 2.00820 | | 2.00820 | | 1.99950 | 1.99950 | | 12.03 | 0 | 0.00 |
| CNH / R | On 11/12/2015 | Foreign Exchange Future | 2.02660 | | 2.02660 | | 2.01790 | 2.01790 | | 12.81 | 0 | 0.00 |
| DKK / R | On 14/09/2015 | Foreign Exchange Future | 1.84560 | | 1.84560 | | 1.84400 | 1.84400 | | 13.59 | 0 | 0.00 |
| DKK / R | On 11/12/2015 | Foreign Exchange Future | 1.87920 | | 1.87920 | | 1.87780 | 1.87780 | | 12.76 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| EL28 | On 06/08/2015 | Bond Future | 125.47757 | | 125.47757 | | 125.41081 | 125.41081 | | | 0 | 0.00 |
| EL28 | On 05/11/2015 | Bond Future | 125.89240 | | 125.89240 | | 125.82600 | 125.82600 | | | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| ES33 | On 06/08/2015 | Bond Future | 9.72478 | | 84.27090 | | 9.72295 | 84.28411 | | | 0 | 6,396.00 |
| ES33 | On 05/11/2015 | Bond Future | 9.81666 | | 81.80269 | | 9.81463 | 81.81711 | | | 0 | 0.00 |
| ES33 | On 04/02/2016 | Bond Future | 9.90210 | | 83.18506 | | 9.89985 | 83.20080 | | | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ES42 | On 25/04/2042 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| GOVI | On 06/08/2015 | GOVI | 492.38200 | | 492.38200 | | 492.54300 | 492.54300 | | | 0 | 472.00 |
| GOVI | On 05/11/2015 | GOVI | 500.16600 | | 500.16600 | | 500.33000 | 500.33000 | | | 0 | 28.00 |
| GOVI | On 04/02/2016 | GOVI | 508.61200 | | 508.61200 | | 508.78100 | 508.78100 | | | 0 | 0.00 |
| I2025 | On 06/08/2015 | Bond Future | 121.99652 | | 121.99652 | | 122.04256 | 122.04256 | | | 0 | 38.00 |
| I2025 | On 05/11/2015 | Bond Future | 123.90477 | | 123.90477 | | 123.95290 | 123.95290 | | | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| I2038 | On 06/08/2015 | Bond Future | 125.14609 | | 125.14609 | | 124.85858 | 124.85858 | | | 0 | 4,218.00 |
| I2038 | On 05/11/2015 | Bond Future | 127.10341 | | 127.10341 | | 126.81301 | 126.81301 | | | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| I2046 | On 06/08/2015 | Bond Future | 123.06263 | | 123.06263 | | 122.99845 | 122.99845 | | | 0 | 5,722.00 |
| I2046 | On 05/11/2015 | Bond Future | 123.58162 | | 123.58162 | | 123.51772 | 123.51772 | | | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| I2050 | On 06/08/2015 | Bond Future | 132.23103 | | 132.23103 | | 132.16255 | 132.16255 | | | 0 | 3,821.00 |
| I2050 | On 05/11/2015 | Bond Future | 134.29934 | | 134.29934 | | 134.23116 | 134.23116 | | | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| IGOV | On 06/08/2015 | Index Future | 228.88900 | | 228.88900 | | 228.77400 | 228.77400 | | | 0 | 1,077.00 |
| IGOV | On 05/11/2015 | Index Future | 232.50700 | | 232.50700 | | 232.39100 | 232.39100 | | | 0 | 17.00 |
| IGOV | On 04/02/2016 | Index Future | 236.43300 | | 236.43300 | | 236.31700 | 236.31700 | | | 0 | 0.00 |
| ILBI | On 06/08/2015 | Index Future | 621.01700 | | 621.01700 | | 620.50000 | 620.50000 | | | 0 | 159.00 |
| ILBI | On 05/11/2015 | Index Future | 631.09700 | | 631.09700 | | 630.57500 | 630.57500 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/07/2015 | Jibar Tradeable Future | 6.16000 | | 93.84000 | | 6.16000 | 93.84000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 19/08/2015 | Jibar Tradeable Future | 6.30000 | | 93.70000 | | 6.30000 | 93.70000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | 6.34000 | | 93.66000 | | 6.34000 | 93.66000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/10/2015 | Jibar Tradeable Future | 6.44000 | | 93.56000 | | 6.44000 | 93.56000 | | | 0 | 500.00 |
| JIBAR FUTURE | On 18/11/2015 | Jibar Tradeable Future | 6.47000 | | 93.53000 | | 6.47000 | 93.53000 | | | 0 | 500.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 6.56000 | | 93.44000 | | 6.56000 | 93.44000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 17/02/2016 | Jibar Tradeable Future | 6.69000 | | 93.31000 | | 6.69000 | 93.31000 | | | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | 6.73000 | | 93.27000 | | 6.73000 | 93.27000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | 6.93000 | | 93.07000 | | 6.93000 | 93.07000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/09/2016 | Jibar Tradeable Future | 7.12000 | | 92.88000 | | 7.12000 | 92.88000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/12/2016 | Jibar Tradeable Future | 7.29000 | | 92.71000 | | 7.29000 | 92.71000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 15/03/2017 | Jibar Tradeable Future | 7.42000 | | 92.58000 | | 7.42000 | 92.58000 | | | 0 | 0.00 |
| JIBAR FUTURE | On 21/06/2017 | Jibar Tradeable Future | 7.63000 | | 92.37000 | | 7.63000 | 92.37000 | | | 0 | 0.00 |
| KES / R | On 14/09/2015 | Foreign Exchange Future | 0.12140 | | 0.12140 | | 0.12000 | 0.12000 | | | 0 | 13.00 |
| KES / R | On 11/12/2015 | Foreign Exchange Future | 0.12050 | | 0.12050 | | 0.11980 | 0.11980 | | | 0 | 1,870.00 |
| KES / R | On 14/03/2016 | Foreign Exchange Future | 0.12050 | | 0.12050 | | 0.11870 | 0.11870 | | | 0 | 0.00 |
| NGN / R | On 14/09/2015 | Foreign Exchange Future | 0.06000 | | 0.06000 | | 0.05930 | 0.05930 | | | 0 | 27,500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| NGN / R | On 11/12/2015 | | Foreign Exchange Future | 0.05580 | 0.05580 | | 0.05540 | 0.05540 | | | 0 | 86,700.00 |
| NGN / R | On 14/03/2016 | | Foreign Exchange Future | 0.05390 | 0.05390 | | 0.05390 | 0.05390 | | | 0 | 0.00 |
| NZ\$ / R | On 22/07/2015 | | Any day expiry | 8.22490 | 8.22490 | | 8.27990 | 8.27990 | | 12.34 | 0 | 8,000.00 |
| NZ\$ / R | On 22/07/2015 | 8.39 | Put | 178.40300 | 0.17840 | | 135.87760 | 0.13588 | 178.403 | 14.19 | 0 | 8,000.00 |
| NZ\$ / R | On 14/09/2015 | | Foreign Exchange Future | 8.26560 | 8.26560 | | 8.31990 | 8.31990 | | 8.88 | 0 | 0.00 |
| NZ\$ / R | On 11/12/2015 | | Foreign Exchange Future | 8.33810 | 8.33810 | | 8.39260 | 8.39260 | | 10.53 | 0 | 0.00 |
| NZ\$ / R | On 14/03/2016 | | Foreign Exchange Future | 8.42290 | 8.42290 | | 8.47490 | 8.47490 | | 11.46 | 0 | 0.00 |
| QUANTO € / \$ | On 14/09/2015 | | Foreign Exchange Future | 1.09680 | 1.09680 | | 1.10070 | 1.10070 | | | 1 | 700.00 |
| QUANTO € / \$ | On 11/12/2015 | | Foreign Exchange Future | 1.09840 | 1.09840 | | 1.10230 | 1.10230 | | | 0 | 0.00 |
| QUANTO € / \$ | On 14/03/2016 | | Foreign Exchange Future | 1.10060 | 1.10060 | | 1.10450 | 1.10450 | | | 0 | 0.00 |
| R186 | On 06/08/2015 | | Bond Future | 8.17284 | 118.48090 | | 8.17010 | 118.50321 | | 9.46 | 23 | 35,051.00 |
| R186 | On 06/08/2015 | 7.65 | Call | 61.37000 | 0.06137 | | 69.53000 | 0.06953 | 61.370 | 9.15 | 0 | 75.00 |
| R186 | On 06/08/2015 | 7.75 | Call | 125.28000 | 0.12528 | | 138.38000 | 0.13838 | 125.280 | 9.20 | 0 | 1,000.00 |
| R186 | On 06/08/2015 | 7.85 | Call | 235.07000 | 0.23507 | | 254.17000 | 0.25417 | 235.070 | 9.25 | 0 | 20.00 |
| R186 | On 06/08/2015 | 8.05 | Call | 660.30000 | 0.66030 | | 691.16000 | 0.69116 | 660.300 | 9.36 | 0 | 75.00 |
| R186 | On 06/08/2015 | 8.35 | Call | 1,958.71000 | 1.95871 | | 1,993.68000 | 1.99368 | 1,958.710 | 9.52 | 0 | 20.00 |
| R186 | On 06/08/2015 | 8.45 | Put | 328.44000 | 0.32844 | | 338.86000 | 0.33886 | 328.440 | 9.59 | 0 | 4,229.00 |
| R186 | On 06/08/2015 | 8.46 | Put | 312.34000 | 0.31234 | | 322.52000 | 0.32252 | 312.340 | 9.59 | 0 | 75.00 |
| R186 | On 06/08/2015 | 8.50 | Put | 254.34000 | 0.25434 | | 263.45000 | 0.26345 | 254.340 | 9.62 | 0 | 5,229.00 |
| R186 | On 06/08/2015 | 8.55 | Put | 194.45000 | 0.19445 | | 202.62000 | 0.20262 | 194.450 | 9.65 | 0 | 7,229.00 |
| R186 | On 06/08/2015 | 8.68 | Put | 91.33000 | 0.09133 | | 96.88000 | 0.09688 | 91.330 | 9.73 | 0 | 20.00 |
| R186 | On 06/08/2015 | 8.90 | Put | 21.14000 | 0.02114 | | 23.30000 | 0.02330 | 21.140 | 9.87 | 0 | 5,350.00 |
| R186 | On 05/11/2015 | | Bond Future | 8.23585 | 120.33401 | | 8.23283 | 120.35808 | | 9.35 | 0 | 500.00 |
| R186 | On 05/11/2015 | 7.73 | Call | 934.49000 | 0.93449 | | 949.32000 | 0.94932 | 934.490 | 9.09 | 0 | 169.00 |
| R186 | On 05/11/2015 | 7.86 | Call | 1,243.76000 | 1.24376 | | 1,261.20000 | 1.26120 | 1,243.760 | 9.15 | 0 | 674.00 |
| R186 | On 05/11/2015 | 8.22 | Put | 2,557.98000 | 2.55798 | | 2,557.03000 | 2.55703 | 2,557.980 | 9.33 | 0 | 1,090.00 |
| R186 | On 05/11/2015 | 8.25 | Put | 2,440.08000 | 2.44008 | | 2,439.51000 | 2.43951 | 2,440.080 | 9.35 | 0 | 8,690.00 |
| R186 | On 05/11/2015 | 8.35 | Call | 2,978.12000 | 2.97812 | | 3,003.77000 | 3.00377 | 2,978.120 | 9.39 | 0 | 843.00 |
| R186 | On 05/11/2015 | 8.35 | Put | 2,072.96000 | 2.07296 | | 2,074.54000 | 2.07454 | 2,072.960 | 9.39 | 0 | 9,370.00 |
| R186 | On 05/11/2015 | 8.45 | Put | 1,748.12000 | 1.74812 | | 1,751.60000 | 1.75160 | 1,748.120 | 9.44 | 0 | 6,248.00 |
| R186 | On 05/11/2015 | 8.85 | Put | 822.03000 | 0.82203 | | 826.35000 | 0.82635 | 822.030 | 9.62 | 0 | 843.00 |
| R186 | On 05/11/2015 | 9.00 | Put | 602.05000 | 0.60205 | | 605.20000 | 0.60520 | 602.050 | 9.69 | 0 | 2,600.00 |
| R186 | On 04/02/2016 | | Bond Future | 8.28644 | 117.06883 | | 8.28311 | 117.09485 | | 9.15 | 0 | 5,512.00 |
| R186 | On 05/05/2016 | | Bond Future | 8.32884 | 119.13095 | | 8.32481 | 119.16181 | | 9.15 | 0 | 0.00 |
| R186 | On 21/12/2026 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R197 | On 06/08/2015 | | Bond Future | 291.11531 | 291.11531 | | 290.87205 | 290.87205 | | | 0 | 929.00 |
| R197 | On 05/11/2015 | | Bond Future | 295.66853 | 295.66853 | | 295.42492 | 295.42492 | | | 0 | 0.00 |
| R197 | On 07/12/2023 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R202 | On 06/08/2015 | | Bond Future | 235.27133 | 235.27133 | | 235.15215 | 235.15215 | | | 0 | 52,787.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| R202 | On 05/11/2015 | Bond Future | | 238.95121 | 238.95121 | | 238.83263 | 238.83263 | | | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | | 8.02544 | 101.93019 | | 8.01795 | 101.97161 | | 7.23 | 0 | 20,973.00 |
| R2023 | On 06/08/2015 | Bond Future | 9.07 | Put | 0.70000 | 0.00070 | 1.02000 | 0.00102 | 0.700 | 7.62 | 0 | 911.00 |
| R2023 | On 05/11/2015 | Bond Future | | 8.09967 | 99.60194 | | 8.09162 | 99.64518 | | 7.45 | 0 | 0.00 |
| R2023 | On 04/02/2016 | Bond Future | | 8.16196 | 101.28463 | | 8.15327 | 101.32993 | | 7.15 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R203 | On 06/08/2015 | Bond Future | | 7.11517 | 105.52248 | | 7.10347 | 105.54519 | | 2.36 | 0 | 17,933.00 |
| R203 | On 06/08/2015 | Bond Future | 7.84 | Put | 3.02000 | 0.00302 | 3.21000 | 0.00321 | 3.020 | 2.45 | 0 | 5,000.00 |
| R203 | On 05/11/2015 | Bond Future | | 7.21797 | 103.00806 | | 7.20388 | 103.03232 | | 2.07 | 0 | 0.00 |
| R203 | On 04/02/2016 | Bond Future | | 7.28590 | 104.74858 | | 7.26849 | 104.77465 | | 1.53 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2030 | On 06/08/2015 | Bond Future | | 8.60849 | 95.27543 | | 8.61101 | 95.25553 | | | 3,783 | 7,281.00 |
| R2030 | On 05/11/2015 | Bond Future | | 8.67177 | 96.76586 | | 8.67423 | 96.74673 | | | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2032 | On 06/08/2015 | Bond Future | | 8.69807 | 99.10169 | | 8.70041 | 99.08190 | | | 0 | 1,678.00 |
| R2032 | On 05/11/2015 | Bond Future | | 8.76214 | 96.49756 | | 8.76442 | 96.47856 | | | 0 | 0.00 |
| R2032 | On 04/02/2016 | Bond Future | | 8.81652 | 98.12835 | | 8.81870 | 98.11042 | | | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2037 | On 06/08/2015 | Bond Future | | 8.83243 | 97.09647 | | 8.82977 | 97.12125 | | | 2,700 | 42,328.00 |
| R2037 | On 05/11/2015 | Bond Future | | 8.89255 | 98.61529 | | 8.88968 | 98.64169 | | | 0 | 0.00 |
| R2037 | On 04/02/2016 | Bond Future | | 8.94508 | 96.02391 | | 8.94198 | 96.05209 | | | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | | 7.44718 | 102.73788 | | 7.44044 | 102.75779 | | 3.60 | 0 | 15,357.00 |
| R204 | On 06/08/2015 | Bond Future | 8.41 | Put | 0.46000 | 0.00046 | 0.54000 | 0.00054 | 0.460 | 3.83 | 0 | 699.00 |
| R204 | On 05/11/2015 | Bond Future | | 7.54046 | 104.34477 | | 7.53268 | 104.36617 | | 3.43 | 0 | 0.00 |
| R204 | On 04/02/2016 | Bond Future | | 7.60767 | 102.07077 | | 7.59859 | 102.09391 | | 2.98 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2044 | On 06/08/2015 | Bond Future | | 8.86642 | 99.07763 | | 8.86362 | 99.10625 | | | 0 | 13,321.00 |
| R2044 | On 05/11/2015 | Bond Future | | 8.92304 | 100.62748 | | 8.92004 | 100.65779 | | | 0 | 0.00 |
| R2044 | On 04/02/2016 | Bond Future | | 8.97250 | 97.94490 | | 8.96929 | 97.97699 | | | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R2048 | On 06/08/2015 | Bond Future | | 8.86076 | 102.73874 | | 8.85776 | 102.77026 | | | 3,680 | 44,993.00 |
| R2048 | On 05/11/2015 | Bond Future | | 8.91849 | 99.91698 | | 8.91530 | 99.95011 | | | 0 | 0.00 |
| R2048 | On 04/02/2016 | Bond Future | | 8.96963 | 101.60515 | | 8.96622 | 101.64017 | | | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R207 | On 06/08/2015 | Bond Future | | 7.64881 | 99.06961 | | 7.64170 | 99.09566 | | 4.76 | 11,043 | 46,035.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|-----------|
| R207 | On 06/08/2015 | Bond Future | 7.46 | Call | 189.96000 | | 0.18996 | | 206.85000 | 0.20685 | 189.960 | 4.68 | 0.00 | 0 | 70.00 |
| R207 | On 05/11/2015 | Bond Future | | | 7.73084 | | 100.61913 | | 7.72291 | 100.64673 | | 4.56 | 0.00 | 0 | 1,383.00 |
| R207 | On 05/11/2015 | Bond Future | 7.43 | Call | 563.48000 | | 0.56348 | | 581.22000 | 0.58122 | 563.480 | 4.47 | 0.00 | 0 | 53.00 |
| R207 | On 05/11/2015 | Bond Future | 7.50 | Call | 654.25000 | | 0.65425 | | 673.31000 | 0.67331 | 654.250 | 4.49 | 0.00 | 0 | 19.00 |
| R207 | On 04/02/2016 | Bond Future | | | 7.79424 | | 98.67693 | | 7.78532 | 98.70632 | | 4.19 | 0.00 | 0 | 0.00 |
| R207 | On 04/02/2016 | Bond Future | 7.27 | Call | 527.19000 | | 0.52719 | | 545.78000 | 0.54578 | 527.190 | 4.06 | 0.00 | 0 | 43.00 |
| R207 | On 04/02/2016 | Bond Future | 7.50 | Call | 792.38000 | | 0.79238 | | 814.95000 | 0.81495 | 792.380 | 4.12 | 0.00 | 0 | 19.00 |
| R207 | On 05/05/2016 | Bond Future | | | 7.84767 | | 100.41498 | | 7.83686 | 100.44860 | | 4.19 | 0.00 | 0 | 0.00 |
| R207 | On 05/05/2016 | Bond Future | 7.56 | Call | 1,089.47000 | | 1.08947 | | 1,115.40000 | 1.11540 | 1,089.470 | 4.14 | 0.00 | 0 | 43.00 |
| R207 | 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 06/08/2015 | Bond Future | | | 7.80240 | | 97.73392 | | 7.79514 | 97.76559 | | 5.86 | 0.00 | 0 | 37,517.00 |
| R208 | On 06/08/2015 | Bond Future | 8.85 | Put | 0.45000 | | 0.00045 | | 0.67000 | 0.00067 | 0.450 | 6.19 | 0.00 | 0 | 198.00 |
| R208 | On 05/11/2015 | Bond Future | | | 7.87928 | | 95.86366 | | 7.87135 | 95.89693 | | 5.87 | 0.00 | 0 | 0.00 |
| R208 | On 05/11/2015 | Bond Future | 8.48 | Put | 393.54000 | | 0.39354 | | 395.25000 | 0.39525 | 393.540 | 6.02 | 0.00 | 0 | 2,200.00 |
| R208 | On 04/02/2016 | Bond Future | | | 7.93873 | | 97.48353 | | 7.93000 | 97.51871 | | 5.49 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | | | 8.76611 | | 78.46007 | | 8.76316 | 78.48283 | | 14.46 | 0.00 | 0 | 28,380.00 |
| R209 | On 06/08/2015 | Bond Future | 8.71 | Call | 894.38000 | | 0.89438 | | 937.43000 | 0.93743 | 894.380 | 14.25 | 0.00 | 0 | 640.00 |
| R209 | On 06/08/2015 | Bond Future | 9.90 | Put | 1.59000 | | 0.00159 | | 2.12000 | 0.00212 | 1.590 | 15.25 | 0.00 | 0 | 2,914.00 |
| R209 | On 05/11/2015 | Bond Future | | | 8.82323 | | 76.54010 | | 8.82008 | 76.56414 | | 15.05 | 0.00 | 0 | 32.00 |
| R209 | On 05/11/2015 | Bond Future | 9.16 | Put | 1,473.72000 | | 1.47372 | | 1,497.35000 | 1.49735 | 1,473.720 | 15.15 | 0.00 | 0 | 640.00 |
| R209 | On 05/11/2015 | Bond Future | 9.25 | Put | 1,260.01000 | | 1.26001 | | 1,283.46000 | 1.28346 | 1,260.010 | 15.21 | 0.00 | 0 | 900.00 |
| R209 | On 04/02/2016 | Bond Future | | | 8.87170 | | 77.83360 | | 8.86832 | 77.85913 | | 14.99 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/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 06/08/2015 | Bond Future | | | 179.85856 | | 179.85856 | | 179.76972 | 179.76972 | | | 0.00 | 47 | 1,160.00 |
| R210 | On 05/11/2015 | Bond Future | | | 180.54043 | | 180.54043 | | 180.45242 | 180.45242 | | | 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 06/08/2015 | Bond Future | | | 134.30955 | | 134.30955 | | 134.25279 | 134.25279 | | | 0.00 | 0 | 1,120.00 |
| R211 | On 05/11/2015 | Bond Future | | | 136.41033 | | 136.41033 | | 136.35421 | 136.35421 | | | 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 06/08/2015 | Bond Future | | | 140.34213 | | 140.34213 | | 140.02091 | 140.02091 | | | 0.00 | 0 | 1,045.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|--------------|--------------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| R212 | On 05/11/2015 | Bond Future | | 142.53730 | 142.53730 | | 142.21265 | 142.21265 | | | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R213 | On 06/08/2015 | Bond Future | | 8.63226 | 89.30299 | | 8.62946 | 89.32435 | | 12.36 | 0 | 17,330.00 |
| R213 | On 05/11/2015 | Bond Future | | 8.69547 | 87.15685 | | 8.69244 | 87.17965 | | 12.83 | 0 | 0.00 |
| R213 | On 04/02/2016 | Bond Future | | 8.75089 | 88.62932 | | 8.74761 | 88.65365 | | 12.71 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R214 | On 06/08/2015 | Bond Future | | 8.79029 | 79.74556 | | 8.78724 | 79.77053 | | 15.21 | 0 | 21,939.00 |
| R214 | On 05/11/2015 | Bond Future | | 8.84623 | 77.70301 | | 8.84298 | 77.72934 | | 15.80 | 0 | 487.00 |
| R214 | On 04/02/2016 | Bond Future | | 8.89550 | 79.01571 | | 8.89203 | 79.04354 | | 15.78 | 0 | 4,320.00 |
| R214 | On 28/02/2041 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| RAIN | On 14/09/2015 | Foreign Exchange Future | | 22,013.12000 | 22,013.12000 | | 21,943.19000 | 21,943.19000 | | | 0 | 0.00 |
| TRY / R | On 14/09/2015 | Foreign Exchange Future | | 4.66270 | 4.66270 | | 4.66330 | 4.66330 | | 12.65 | 0 | 0.00 |
| TRY / R | On 11/12/2015 | Foreign Exchange Future | | 4.62630 | 4.62630 | | 4.62700 | 4.62700 | | 12.72 | 0 | 0.00 |
| ZMW / R | On 14/09/2015 | Foreign Exchange Future | | 1.55040 | 1.55040 | | 1.55040 | 1.55040 | | | 0 | 130.00 |
| ZMW / R | On 11/12/2015 | Foreign Exchange Future | | 1.50460 | 1.50460 | | 1.50380 | 1.50380 | | | 0 | 0.00 |

Total for Derivatives : 0.00 95,480 3 231 226.00

i-Bonds

| | | | | | | | | | | | | |
|-----------|---------------|-----------|--|-----------|-----------|--|-----------|-----------|--|--|---|------------------|
| AA02 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.38678 | | | 100.33181 | | | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | 0.00000 | 100.54954 | | | 100.48729 | | | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | 9.08500 | 103.56653 | | 9.07500 | 103.52239 | | | 0 | 1,000,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | | 0.00000 | 100.01995 | | | 100.03802 | | | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | | 9.25000 | 103.51267 | | 9.24000 | 103.48011 | | | 0 | 0.00 |
| AB01/R186 | On 24/11/2020 | Spot Bond | | 10.00000 | 109.88800 | | 10.00000 | 109.80200 | | | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | | 0.00000 | 101.27154 | | | 101.20508 | | | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | 0.00000 | 100.07285 | | | 100.00288 | | | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | 9.47500 | 98.02171 | | 9.46500 | 97.97531 | | | 0 | 310,000,000.00 |
| AB014U | On 19/11/2024 | Spot Bond | | 100.00000 | 10.94342 | | 100.00000 | 10.86409 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| AB015U | On 13/11/2024 | Spot Bond | 10.84000 | | 101.76565 | | 10.84000 | 101.67810 | | | 0 | 0.00 |
| AB016U | On 05/02/2025 | Spot Bond | 100.00000 | | 10.20323 | | 100.00000 | 10.14275 | | | 0 | 0.00 |
| AB08 | On 03/05/2017 | Spot Bond | 0.00000 | | 102.15440 | | | 102.08949 | | | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | 8.68500 | | 104.74217 | | 8.67000 | 104.69453 | | | 0 | 500,000,000.00 |
| ABC1234/R2022 | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 2.27000 | | 277.23361 | | 2.27500 | 276.85074 | | | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | | 101.00962 | | | 100.95270 | | | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | | 100.90494 | | | 100.84293 | | | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | | 100.71798 | | | 100.65291 | | | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | | 100.73571 | | | 100.66900 | | | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | | 98.36123 | | | 100.06922 | | | 0 | 500,000,000.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | | 100.05385 | | | 99.99506 | | | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | | 99.74225 | | | 99.68180 | | | 0 | 2,200,000,000.00 |
| ABFN13 | On 14/05/2020 | Spot Bond | 0.00000 | | 101.40517 | | | 101.34096 | | | 0 | 0.00 |
| ABFN14 | On 14/05/2022 | Spot Bond | 0.00000 | | 101.44153 | | | 101.37566 | | | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.01000 | | 177.37244 | | 2.01500 | 177.14588 | | | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.17000 | | 177.78656 | | 2.17000 | 177.60383 | | | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.82000 | | 190.11605 | | 1.82000 | 189.92604 | | | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.08130 | | 82.15863 | | 8.06625 | 82.08274 | | | 0 | 500,000,000.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.08130 | | 82.15863 | | 8.06625 | 82.08274 | | | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.35000 | | | 100.28000 | | | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | | 100.61287 | | | 100.54737 | | | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | | 99.63000 | | | 99.61000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | | 98.73000 | | | 98.71000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | | 98.21000 | | | 98.19000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | | 96.80000 | | | 96.78000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | | 97.15000 | | | 97.13000 | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.27793 | | | 100.15863 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | | 100.14221 | | | 100.08111 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | | 95.79000 | | | 95.76000 | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | | 95.09000 | | | 95.06000 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | | 94.80000 | | | 94.77000 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | | 94.53000 | | | 94.50000 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | | 100.41337 | | | 100.29374 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 6.79000 | | 105.62995 | | 6.77500 | 105.57422 | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | | 100.07984 | | | 100.01986 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | | 92.79000 | | | 92.75000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | | 92.57000 | | | 92.53000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.55000 | | 113.13647 | | 2.54000 | 113.11272 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.44000 | | 165.45669 | | 2.44000 | 165.28303 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.46500 | | 215.47165 | | 2.46500 | 215.24503 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | | 90.16000 | | | 90.16000 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | | 91.29000 | | | 91.24000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.61500 | | 93.06594 | | 9.60500 | 93.04450 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | | 101.95000 | | | 101.95000 | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 0.00000 | | 103.63000 | | | 103.53000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | | 63.39000 | | | 63.39000 | | | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | | 101.51019 | | | 101.42276 | | | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | | 99.13000 | | | 99.03000 | | | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | | 108.79500 | | | 108.40000 | | | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.63000 | | 106.76390 | | 9.63000 | 106.68163 | | | 0 | 0.00 |
| ABN77 | On 07/06/2017 | Spot Bond | 0.00000 | | 102.80000 | | | 102.65000 | | | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.56000 | | 107.26396 | | 9.55500 | 107.21774 | | | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 8.95500 | | 92.35521 | | 8.94500 | 92.33021 | | | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 101.36000 | | | 97.91000 | | | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 112.63000 | | | 108.00000 | | | 0 | 0.00 |
| ABN83 | On 05/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ABN84 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ABN85 | On 05/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ABN86 | On 01/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ABN87 | On 21/12/2026 | Spot Bond | 9.65500 | | 106.58611 | | 9.65000 | 106.53930 | | | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | | 92.95000 | | | 92.90000 | | | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | | 100.85953 | | | 100.79370 | | | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | | 101.79556 | | | 101.65956 | | | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 8.23500 | | 107.19365 | | 8.22000 | 107.15936 | | | 6,700,000 | 1,410,000,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | 9.43000 | | 102.60121 | | 9.42000 | 102.56729 | | | 0 | 500,000,000.00 |
| ABS12 | On 14/05/2020 | Spot Bond | 9.20500 | | 101.87207 | | 9.19500 | 101.83571 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| ABS13 | | On 14/05/2022 | Spot Bond | 9.66000 | 101.80879 | | 9.65000 | 101.77973 | | | 0 | 0.00 |
| ABS6 | | On 01/06/2020 | Spot Bond | 9.11500 | 97.54728 | | 9.10500 | 97.51387 | | | 10,200,000 | 4,410,000,000.00 |
| ABS7 | | On 11/09/2026 | Spot Bond | 9.75500 | 96.70814 | | 9.75000 | 96.66515 | | | 0 | 1,460,000,000.00 |
| ABS9 | | On 17/03/2016 | Spot Bond | 7.50000 | 104.34714 | | 7.49500 | 104.28778 | | | 0 | 0.00 |
| ABSI2 | | On 07/12/2023 | Spot Bond | 2.08000 | 280.89830 | | 2.08500 | 280.51446 | | | 0 | 0.00 |
| ABSI3 | | On 31/01/2017 | Spot Bond | 1.30000 | 134.35053 | | 1.30000 | 134.22179 | | | 0 | 1,000,000,000.00 |
| ABSI4 | | On 31/01/2022 | Spot Bond | 2.04000 | 137.47645 | | 2.07000 | 137.09312 | | | 0 | 0.00 |
| ACIF1U | | On 08/07/2025 | Spot Bond | 100.00000 | 0.01037 | | 100.00000 | 0.01029 | | | 10,000,000,000 | 10,000,000,000.00 |
| ACL028 | | On 15/09/2015 | Spot Bond | 10.95000 | 104.95526 | | 10.93500 | 104.86501 | | | 0 | 0.00 |
| ACL029 | | On 20/08/2015 | Spot Bond | 0.00000 | 101.69673 | | | 101.61353 | | | 0 | 0.00 |
| ACL02U | | On 20/03/2018 | Spot Bond | 100.00000 | 9.23828 | | 100.00000 | 9.17130 | | | 0 | 0.00 |
| ACL033 | | On 20/08/2015 | Spot Bond | 0.00000 | 101.73814 | | | 101.65287 | | | 0 | 0.00 |
| ACL036 | | On 20/08/2015 | Spot Bond | 0.00000 | 102.32532 | | | 102.21061 | | | 0 | 0.00 |
| ACL03U | | On 20/03/2016 | Spot Bond | 100.00000 | 55.06442 | | 100.00000 | 54.66520 | | | 0 | 0.00 |
| ACL042 | | On 20/08/2015 | Spot Bond | 0.00000 | 101.65530 | | | 101.57417 | | | 0 | 0.00 |
| ACL047 | | On 22/10/2018 | Spot Bond | 0.00000 | 75.05128 | | | 74.80102 | | | 0 | 0.00 |
| ACL04U | | On 20/06/2016 | Spot Bond | 100.00000 | 55.06442 | | 100.00000 | 54.66520 | | | 0 | 0.00 |
| ACL073 | | On 20/09/2015 | Spot Bond | 0.00000 | 98.76779 | | | 98.64854 | | | 0 | 0.00 |
| ACL074 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ACL076 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.67119 | | | 100.59941 | | | 0 | 0.00 |
| ACL077 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.73387 | | | 100.65534 | | | 0 | 0.00 |
| ACL078 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.64322 | | | 100.57445 | | | 0 | 0.00 |
| ACL080 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.66212 | | | 100.59132 | | | 0 | 0.00 |
| ACL081 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.67043 | | | 100.59874 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | | 99.75925 | | | 103.93772 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | | 99.75925 | | | 103.93772 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | | 99.75789 | | | 103.96015 | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | | 99.75789 | | | 103.96015 | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | | 99.76062 | | | 103.91529 | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.08910 | | | 0.00 | 0 | 0.00 |
| ACL089/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | | 100.53134 | | | 100.46494 | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.65081 | | | 100.58123 | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.66945 | | | 100.59783 | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | | 100.67696 | | | 100.60453 | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | | 100.66186 | | | 100.59106 | | | 0.00 | 0 | 0.00 |
| ACL100 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.62811 | | | 100.56098 | | | 0.00 | 0 | 0.00 |
| ACL104 | On 20/12/2019 | Spot Bond | 9.41500 | | 102.90360 | | 9.40500 | 102.78396 | | | 0.00 | 0 | 0.00 |
| ACL118 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL120 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 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 | 91.35455 | | | 0.00 | 0 | 0.00 |
| ACL127 | On 20/09/2021 | Spot Bond | 0.00000 | | 192.49819 | | | 191.31047 | | | 0.00 | 0 | 0.00 |
| ACL128 | On 20/09/2021 | Spot Bond | 0.00000 | | 192.56638 | | | 191.37766 | | | 0.00 | 0 | 0.00 |
| ACL129 | On 20/09/2021 | Spot Bond | 0.00000 | | 100.64312 | | | 100.57436 | | | 0.00 | 0 | 0.00 |
| ACL136 | On 20/09/2021 | Spot Bond | 0.00000 | | 101.56698 | | | 101.50002 | | | 0.00 | 0 | 0.00 |
| ACL137 | On 02/09/2016 | Spot Bond | 0.00000 | | 101.07391 | | | 101.00719 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| ACL138 | On 20/09/2021 | Spot Bond | | 0.00000 | 101.56649 | | | 101.49961 | | | 0 | 0.00 |
| ACL139 | On 30/07/2017 | Spot Bond | | 0.00000 | 100.44393 | | | 100.30751 | | | 0 | 0.00 |
| ACL141 | On 30/07/2017 | Spot Bond | | 0.00000 | 100.12190 | | | 104.25690 | | | 0 | 0.00 |
| ACL142/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| ACL143 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.86809 | | | 100.79755 | | | 0 | 0.00 |
| ACL144 | On 20/12/2016 | Spot Bond | | 0.00000 | 101.55528 | | | 101.49410 | | | 0 | 0.00 |
| ACL145 | On 20/12/2021 | Spot Bond | | 0.00000 | 100.64541 | | | 100.57640 | | | 0 | 0.00 |
| ACL151 | On 20/03/2017 | Spot Bond | | 0.00000 | 101.46880 | | | 101.40497 | | | 0 | 0.00 |
| ACL156 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.63202 | | | 100.56448 | | | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.60551 | | | 100.54082 | | | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | | 10.23000 | 103.36289 | | 10.23000 | 103.27885 | | | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.59176 | | | 100.52854 | | | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | | 0.00000 | 115.60579 | | | 114.49075 | | | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | | 9.55000 | 101.58916 | | 9.54000 | 101.54380 | | | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.62967 | | | 100.56238 | | | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | | 1.75000 | 119.61289 | | 1.75000 | 119.37518 | | | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.60728 | | | 100.47520 | | | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.62592 | | | 100.48981 | | | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.58861 | | | 100.46058 | | | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.67966 | | | 100.60893 | | | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | | 0.00000 | 101.91465 | | | 101.85310 | | | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.58189 | | | 100.45531 | | | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | | 0.00000 | 101.43298 | | | 101.30468 | | | 0 | 1,000,000,000.00 |
| ACL185 | On 20/09/2022 | Spot Bond | | 0.00000 | 100.62219 | | | 100.48690 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.61636 | | | 100.55049 | | 0.00 | 0 | 0.00 |
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.64833 | | | 100.57899 | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.65815 | | | 100.58775 | | 0.00 | 0 | 0.00 |
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.67274 | | | 100.61531 | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.85848 | | | 100.80054 | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.66051 | | | 100.58987 | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.66051 | | | 100.58987 | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.68549 | | | 100.53649 | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.61101 | | | 100.47813 | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.69774 | | | 100.62311 | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 102.15134 | | | 102.01643 | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.68549 | | | 100.53649 | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 98.54221 | | | 98.42532 | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.67337 | | | 100.60135 | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.65572 | | | 100.51317 | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 139.33431 | | | 138.49736 | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 140.34200 | | | 139.49882 | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.57367 | | | 100.44887 | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.56844 | | | 100.44476 | | 0.00 | 0 | 0.00 |
| ACL210 | | On 20/05/2018 | Spot Bond | 0.00000 | 101.19898 | | | 101.14060 | | 0.00 | 0 | 0.00 |
| ACL212 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.58264 | | | 100.45589 | | 0.00 | 0 | 0.00 |
| ACL213 | | On 20/06/2018 | Spot Bond | 0.00000 | 99.70912 | | | 99.64250 | | 0.00 | 0 | 35,000,000.00 |
| ACL214 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.60728 | | | 100.47520 | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| ACL215 | On 20/09/2018 | Spot Bond | 0.00000 | 100.57442 | | | 100.44945 | | | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | 0.00000 | 100.57367 | | | 100.44887 | | | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | 0.00000 | 100.63635 | | | 100.56831 | | | 0 | 0.00 |
| ACL218 | On 11/05/2020 | Spot Bond | 0.00000 | 101.59656 | | | 101.52757 | | | 0 | 0.00 |
| ACL219 | On 26/01/2021 | Spot Bond | 0.00000 | 99.83920 | | | 100.61667 | | | 0 | 0.00 |
| ACL220 | On 26/01/2021 | Spot Bond | 0.00000 | 99.84187 | | | 100.60637 | | | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | 0.00000 | 100.97545 | | | 100.90435 | | | 0 | 2,262,300,000.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | 0.00000 | 101.86519 | | | 101.79784 | | | 0 | 0.00 |
| ADCB03 | On 31/01/2016 | Spot Bond | 0.00000 | 101.81013 | | | 101.74487 | | | 0 | 0.00 |
| ADCB04 | On 27/11/2017 | Spot Bond | 0.00000 | 101.29699 | | | 101.22524 | | | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 38.17792 | 100.00000 | 37.90113 | | | | 0 | 0.00 |
| AFS1U | On 27/09/2019 | Spot Bond | 100.00000 | 13.83595 | 100.00000 | 13.73564 | | | | 0 | 0.00 |
| AFS2U | On 02/07/2020 | Spot Bond | 100.00000 | 1.50546 | 100.00000 | 1.49455 | | | | 0 | 0.00 |
| AHF1A1 | On 21/11/2015 | Spot Bond | 0.00000 | 101.21783 | | | 101.09387 | | | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | 0.00000 | 101.33943 | | | | | | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | 0.00000 | 101.42042 | | | | | | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00002 | | | 99.94198 | | | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00003 | | | 99.93595 | | | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00004 | | | 99.92792 | | | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.87689 | | | | 500,000,000 | 500,000,000.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 8.02000 | 100.62335 | 8.00500 | 100.56922 | | | | 2,000,000,000 | 500,000,000.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.84231 | | | | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.81691 | | | | 0 | 0.00 |
| AHL01U | On 15/04/2020 | Spot Bond | 100.00000 | 39.36628 | 100.00000 | 38.96693 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| AHL1AU | On 15/04/2020 | Spot Bond | 100.00000 | | 10.12898 | | 100.00000 | 10.02623 | | | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 9.12000 | | 101.29353 | | 9.11000 | 101.25019 | | | 0 | 4,390,000,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 9.65500 | | 113.45220 | | 9.65000 | 113.39342 | | | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.52000 | | 105.94999 | | 7.51500 | 105.88942 | | | 0 | 0.00 |
| AIR04 | On 29/05/2024 | Spot Bond | 9.35500 | | 100.66265 | | 9.34500 | 100.64682 | | | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | | 13.99266 | | 100.00000 | 13.89996 | | | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 10.01500 | | 101.27365 | | 10.01000 | 101.23125 | | | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.69000 | | 169.54570 | | 2.69000 | 169.36432 | | | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.92660 | | | 100.79782 | | | 0 | 0.00 |
| APF01 | On 26/09/2017 | Spot Bond | 0.00000 | | 100.51847 | | | 100.45370 | | | 0 | 0.00 |
| APF02 | On 26/09/2019 | Spot Bond | 0.00000 | | 100.55727 | | | 100.48762 | | | 0 | 0.00 |
| ASN002 | On 03/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN004 | On 22/03/2016 | Spot Bond | 0.00000 | | 100.59853 | | | 100.48417 | | | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | | 101.49560 | | | 101.32333 | | | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53234 | | | 0 | 0.00 |
| ASN008 | On 06/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN010 | On 04/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN011 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.60550 | | | 100.54081 | | | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76764 | | | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26072 | | | 0 | 0.00 |
| ASN014 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN015 | On 04/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN016 | On 11/04/2017 | Spot Bond | 0.00000 | | 94.34000 | | | 94.32000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| ASN017 | On 09/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00594 | | | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | 0.00000 | 114.04583 | | | 114.02488 | | | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | 2.71500 | 234.27312 | | 2.71500 | 234.02203 | | | 0 | 0.00 |
| ASN023 | On 07/07/2017 | Spot Bond | 0.00000 | 113.86567 | | | 113.84520 | | | 0 | 0.00 |
| ASN024 | On 15/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN025 | On 07/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN028 | On 20/06/2019 | Spot Bond | 0.00000 | 99.27506 | | | 99.20462 | | | 0 | 0.00 |
| ASN031 | On 14/08/2017 | Spot Bond | 0.00000 | 111.71717 | | | 111.14794 | | | 0 | 0.00 |
| ASN032 | On 19/09/2017 | Spot Bond | 0.00000 | 113.83086 | | | 113.63204 | | | 0 | 0.00 |
| ASN034 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN036 | On 10/11/2019 | Spot Bond | 0.00000 | 101.54860 | | | 101.41326 | | | 0 | 0.00 |
| ASN037 | On 07/12/2033 | Spot Bond | 2.73000 | 207.71275 | | 2.73000 | 207.48987 | | | 0 | 0.00 |
| ASN041 | On 21/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN046 | On 20/12/2016 | Spot Bond | 0.00000 | 100.54077 | | | 100.42307 | | | 0 | 0.00 |
| ASN048 | On 12/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN051 | On 19/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN052 | On 24/09/2016 | Spot Bond | 0.00000 | 100.53457 | | | 100.47309 | | | 0 | 0.00 |
| ASN054 | On 13/10/2016 | Spot Bond | 0.00000 | 100.14312 | | | 100.08161 | | | 0 | 15,000,000.00 |
| ASN057 | On 16/04/2018 | Spot Bond | 0.00000 | 100.07792 | | | 100.01943 | | | 0 | 0.00 |
| ASN058 | On 22/04/2020 | Spot Bond | 0.00000 | 99.95726 | | | 99.89328 | | | 0 | 0.00 |
| ASN059 | On 28/04/2020 | Spot Bond | 0.00000 | 99.82922 | | | 101.82088 | | | 0 | 0.00 |
| ASN061 | On 30/04/2020 | Spot Bond | 0.00000 | 99.79001 | | | 101.74440 | | | 0 | 0.00 |
| ASN062 | On 14/05/2018 | Spot Bond | 0.00000 | 98.49397 | | | 98.48519 | | | 0 | 0.00 |
| ASN063 | On 13/11/2015 | Spot Bond | 0.00000 | 100.01780 | | | 100.01872 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| ASN064 | On 22/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN066 | On 01/06/2018 | Spot Bond | | 0.00000 | 100.97754 | | | 100.85090 | | | 0 | 0.00 |
| ASN068 | On 15/06/2018 | Spot Bond | | 0.00000 | 100.71912 | | | 100.65775 | | | 0 | 0.00 |
| ASN069 | On 07/02/2020 | Spot Bond | | 0.00000 | 100.75653 | | | 100.62540 | | | 0 | 0.00 |
| ASN070 | On 12/06/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ASN072 | On 30/06/2016 | Spot Bond | | 0.00000 | 100.70311 | | | 100.65200 | | | 0 | 0.00 |
| ASN073 | On 20/07/2018 | Spot Bond | | 0.00000 | 92.74377 | | | 92.69694 | | | 0 | 0.00 |
| ASN074 | On 02/07/2016 | Spot Bond | | 0.00000 | 100.34748 | | | 100.28991 | | | 0 | 0.00 |
| ASN35U | On 20/12/2016 | Spot Bond | | 100.00000 | 37.79538 | | 100.00000 | 37.54500 | | | 0 | 0.00 |
| ASN38U | On 20/12/2017 | Spot Bond | | 100.00000 | 21.82983 | | 100.00000 | 21.67157 | | | 0 | 0.00 |
| ASN39U | On 20/12/2017 | Spot Bond | | 100.00000 | 21.92295 | | 100.00000 | 21.76401 | | | 0 | 0.00 |
| ASN40U | On 20/12/2017 | Spot Bond | | 100.00000 | 21.50394 | | 100.00000 | 21.34803 | | | 0 | 0.00 |
| ASN43U | On 10/03/2017 | Spot Bond | | 100.00000 | 30.16857 | | 100.00000 | 29.94985 | | | 0 | 0.00 |
| ASN49U | On 19/09/2016 | Spot Bond | | 100.00000 | 40.62380 | | 100.00000 | 40.32927 | | | 0 | 0.00 |
| ASN50U | On 16/03/2018 | Spot Bond | | 100.00000 | 16.78138 | | 100.00000 | 16.65971 | | | 0 | 0.00 |
| ASN55U | On 29/12/2016 | Spot Bond | | 100.00000 | 39.89794 | | 100.00000 | 39.60867 | | | 0 | 0.00 |
| ASN56U | On 29/06/2016 | Spot Bond | | 100.00000 | 57.70511 | | 100.00000 | 57.28675 | | | 0 | 0.00 |
| ASN75U | On 20/09/2020 | Spot Bond | | 100.00000 | 1.04312 | | 100.00000 | 1.03069 | | | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | | 0.00000 | 100.76263 | | | 100.70263 | | | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.52878 | | | 100.41368 | | | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.81070 | | | 100.74980 | | | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | | 9.12000 | 104.77000 | | 9.11000 | 104.72108 | | | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.61664 | | | 100.56110 | | | 0 | 1,380,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | | 101.74735 | | | 101.69048 | | | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | | 100.81487 | | | 100.75181 | | | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | 0.00000 | | 101.18491 | | | 101.12058 | | | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | 9.63000 | | 100.86612 | 9.62000 | 100.82961 | | | | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 6.78000 | | 104.39994 | 6.76500 | 104.34585 | | | | 0 | 6,127,313,300.00 |
| BAW20U | On 15/01/2016 | Spot Bond | 100.00000 | | 80.87912 | 100.00000 | 80.34934 | | | | 0 | 0.00 |
| BAW21 | On 24/03/2022 | Spot Bond | 9.78000 | | 100.61652 | 9.77000 | 100.58580 | | | | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | | 102.63372 | | | 102.56930 | | | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 8.83500 | | 105.10261 | 8.82000 | 105.05815 | | | | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 10.86034 | | 101.41459 | 10.85900 | 101.32573 | | | | 0 | 480,000,000.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 10.76805 | | 100.71110 | 10.77600 | 100.62226 | | | | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 10.85489 | | 100.73292 | 10.86000 | 100.64336 | | | | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.59598 | | | 100.50651 | | | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 10.92310 | | 100.71894 | 10.92400 | 100.62948 | | | | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 11.74766 | | 100.70441 | 11.73000 | 100.64645 | | | | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.60943 | | | 100.51793 | | | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.60943 | | | 100.51793 | | | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.60950 | | | 100.51800 | | | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.11034 | | 100.55036 | 11.10900 | 100.46025 | | | | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.04211 | | 100.80157 | 11.04300 | 100.71092 | | | | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 10.76805 | | 100.71110 | 10.77600 | 100.62226 | | | | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 11.06000 | | 100.88431 | 11.06000 | 100.79389 | | | | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.15576 | | 100.71356 | 10.14900 | 100.63518 | | | | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 101.36176 | | | 101.27973 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.56525 | | | 100.47944 | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.56525 | | | 100.47944 | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | | 99.99590 | | | 99.99590 | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 7.38838 | | 103.83487 | | 7.19500 | 103.98204 | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.61000 | | 99.70189 | | 11.59500 | 99.54188 | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | | 99.70845 | | | 99.70845 | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 11.53500 | | 98.04022 | | 11.52000 | 97.88711 | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | | 99.99590 | | | 99.99590 | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.52904 | | | 100.44968 | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | | 100.49983 | | 9.28000 | 100.34962 | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.55737 | | | 100.38826 | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.42000 | | 97.80223 | | 11.41000 | 97.64588 | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.54157 | | | 100.37725 | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.55473 | | | 100.38642 | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.55473 | | | 100.38642 | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | | 99.90330 | | | 99.90330 | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.53524 | | | 100.37283 | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.56888 | | | 100.48346 | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | 0.00000 | | 99.99590 | | | 99.99590 | | 0.00 | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.56888 | | | 100.48346 | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.53630 | | | 100.37357 | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.55047 | | | 100.46788 | | 0.00 | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | | 100.56898 | | | 100.48356 | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BAYA47 | On 30/09/2015 | Spot Bond | 0.00000 | 100.44847 | | | 100.38128 | | | 0 | 0.00 |
| BAYA48 | On 31/03/2016 | Spot Bond | 0.00000 | 100.46234 | | | 100.32194 | | | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 13.86034 | 101.56805 | | 13.85900 | 101.45478 | | | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.12545 | 101.12798 | | 15.11700 | 101.01615 | | | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.01460 | 100.95998 | | 14.00700 | 100.85262 | | | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.72468 | | | 100.50494 | | | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 100.72468 | | | 100.50494 | | | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 100.72468 | | | 100.50494 | | | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 100.75064 | | | 100.52303 | | | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 100.63343 | | | 100.44133 | | | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 36.61952 | | 100.00000 | 36.41149 | | | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 19.61899 | | 100.00000 | 19.47675 | | | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 17.85548 | | 100.00000 | 17.72604 | | | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 11.02191 | | 100.00000 | 10.94200 | | | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 11.02191 | | 100.00000 | 10.94200 | | | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 13.32601 | | 100.00000 | 13.22939 | | | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 11.54676 | | 100.00000 | 11.46305 | | | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | 99.98194 | | | 99.92780 | | | 0 | 0.00 |
| BCJ06 | On 07/07/2017 | Spot Bond | 0.00000 | 100.25823 | | | 100.19914 | | | 0 | 0.00 |
| BCJ07 | On 15/04/2016 | Spot Bond | 0.00000 | 100.09575 | | | 99.98053 | | | 0 | 0.00 |
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | 9.55930 | | 100.00000 | 9.48999 | | | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | 9.55930 | | 100.00000 | 9.48999 | | | 0 | 0.00 |
| BCP94U | On 23/07/2015 | Spot Bond | 100.00000 | 99.18478 | | 100.00000 | 98.38275 | | | 0 | 0.00 |
| BCP95U | On 21/08/2015 | Spot Bond | 100.00000 | 91.93955 | | 100.00000 | 91.25000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| BCP96U | On 04/09/2015 | Spot Bond | 100.00000 | | 88.80779 | | 100.00000 | 88.16425 | | | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 1.98000 | | 183.80943 | | 1.98500 | 183.59342 | | | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.17000 | | 94.78234 | | 8.17000 | 161.40776 | | | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.17000 | | 96.06975 | | 8.17000 | 161.77088 | | | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.56000 | | 98.66787 | | 8.55500 | 98.63759 | | | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 8.22000 | | 99.59479 | | 8.21000 | 99.55281 | | | 0 | 500,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.55791 | | | 100.50506 | | | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | | 99.98073 | | | 99.92295 | | | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.46031 | | | 100.40507 | | | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | | 99.97895 | | | 99.91593 | | | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | | 99.97758 | | | 99.91053 | | | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | | 99.97345 | | | 99.89518 | | | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | | 40.85968 | | 100.00000 | 40.56021 | | | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | | 101.69875 | | | 101.63786 | | | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | | 101.73194 | | | 101.66981 | | | 0 | 500,000,000.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | | 101.74301 | | | 101.68046 | | | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | | 101.87577 | | | 101.80822 | | | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | | 102.05275 | | | 101.97851 | | | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | | 39.96782 | | 100.00000 | 39.67488 | | | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | | 39.96782 | | 100.00000 | 39.67488 | | | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | | 100.75707 | | | 100.69242 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | | 100.77127 | | | 100.70540 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 8.33500 | | 103.72290 | | 8.32000 | 103.67687 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | | 100.81387 | | | 100.74432 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | | 100.88941 | | | 100.81332 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | | 22.82958 | | 100.00000 | 22.66406 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | | 22.82958 | | 100.00000 | 22.66406 | | | 0.00 | 0 | 0.00 |
| BGL01 | On 19/11/2024 | Spot Bond | 0.00000 | | 102.64977 | | | 102.57404 | | | 0.00 | 0 | 0.00 |
| BGL02 | On 19/11/2024 | Spot Bond | 11.16500 | | 100.68322 | | 11.15500 | 100.62755 | | | 0.00 | 0 | 0.00 |
| BGL03 | On 05/02/2025 | Spot Bond | 0.00000 | | 101.99212 | | | 101.83112 | | | 0.00 | 0 | 200,000,000.00 |
| BGL04 | On 05/02/2025 | Spot Bond | 11.05500 | | 101.05663 | | 11.04500 | 100.91187 | | | 0.00 | 0 | 0.00 |
| BGR01 | On 04/02/2016 | Spot Bond | 0.00000 | | 103.45822 | | | 103.33247 | | | 0.00 | 0 | 0.00 |
| BGR01U | On 17/12/2015 | Spot Bond | 100.00000 | | 76.01213 | | 100.00000 | 75.57192 | | | 0.00 | 0 | 0.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | | 101.04136 | | | 100.98006 | | | 0.00 | 0 | 0.00 |
| BID05 | On 26/06/2019 | Spot Bond | 0.00000 | | 100.07449 | | | 100.01278 | | | 0.00 | 0 | 500,000,000.00 |
| BID06 | On 30/06/2019 | Spot Bond | 8.73000 | | 100.88449 | | 8.72000 | 100.84679 | | | 0.00 | 400,000,000 | 2,600,000,000.00 |
| BIDC45 | On 15/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC46 | On 13/10/2015 | Spot Bond | 0.00000 | | 100.12853 | | | 100.01834 | | | 0.00 | 0 | 0.00 |
| BIDC47 | On 07/08/2015 | Spot Bond | 0.00000 | | 98.72531 | | | 98.83008 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | | 101.10600 | | | 101.05131 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | | 101.27723 | | | 101.21387 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | | 101.09119 | | | 100.98015 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | | 101.14478 | | | 101.02829 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | | 101.24216 | | | 101.11571 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | | 101.64679 | | | 101.47884 | | | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | | 102.31804 | | | 102.20168 | | | 0 | 0.00 |
| BSR12 | On 25/01/2016 | Spot Bond | 0.00000 | | 99.84171 | | | 99.77329 | | | 0 | 0.00 |
| BSR13 | On 26/07/2016 | Spot Bond | 0.00000 | | 99.83710 | | | 99.76668 | | | 0 | 0.00 |
| BSR14 | On 18/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BSR15 | On 18/12/2015 | Spot Bond | 0.00000 | | 100.76840 | | | 100.61756 | | | 0 | 0.00 |
| BSR16 | On 17/06/2016 | Spot Bond | 0.00000 | | 100.83042 | | | 100.66744 | | | 0 | 0.00 |
| BSR17 | On 19/06/2018 | Spot Bond | 0.00000 | | 100.90307 | | | 100.81552 | | | 0 | 0.00 |
| BTC005 | On 20/10/2015 | Spot Bond | 0.00000 | | 98.24148 | | | 98.12679 | | | 0 | 0.00 |
| BTC010 | On 24/11/2015 | Spot Bond | 0.00000 | | 97.60216 | | | 97.48888 | | | 0 | 0.00 |
| BTC023 | On 16/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BTC038 | On 15/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BTC039 | On 21/07/2015 | Spot Bond | 0.00000 | | 99.98248 | | | 99.87739 | | | 0 | 0.00 |
| BTC040 | On 27/07/2015 | Spot Bond | 0.00000 | | 99.87760 | | | 99.77268 | | | 0 | 0.00 |
| BTC041 | On 28/07/2015 | Spot Bond | 0.00000 | | 99.86104 | | | 99.75682 | | | 0 | 0.00 |
| BTC043 | On 04/08/2015 | Spot Bond | 0.00000 | | 98.68207 | | | 98.78750 | | | 0 | 0.00 |
| BTC045 | On 13/08/2015 | Spot Bond | 0.00000 | | 99.57753 | | | 99.47191 | | | 0 | 0.00 |
| BTC046 | On 24/08/2015 | Spot Bond | 0.00000 | | 99.38476 | | | 99.27929 | | | 0 | 0.00 |
| BTC047 | On 21/08/2015 | Spot Bond | 0.00000 | | 99.43585 | | | 99.33008 | | | 0 | 0.00 |
| BTC048 | On 04/09/2015 | Spot Bond | 0.00000 | | 99.18394 | | | 99.07750 | | | 0 | 0.00 |
| BTC049 | On 07/09/2015 | Spot Bond | 0.00000 | | 99.13099 | | | 99.02458 | | | 0 | 0.00 |
| BTC050 | On 15/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| BTC051 | On 11/09/2015 | Spot Bond | 0.00000 | | 98.79294 | | | 98.72941 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|-------------------|
| BTC052 | On 07/10/2015 | Spot Bond | 0.00000 | | 98.60393 | | | 98.49789 | | | 0.00 | 0 | 0.00 |
| BTC054 | On 14/01/2016 | Spot Bond | 0.00000 | | 100.23851 | | | 100.12829 | | | 0.00 | 0 | 0.00 |
| BTC055 | On 21/10/2015 | Spot Bond | 0.00000 | | 98.35797 | | 100.00000 | 79.17570 | | | 0.00 | 20,000,000,000 | 20,000,000,000.00 |
| BTC056 | On 19/10/2015 | Spot Bond | 100.00000 | | 80.04386 | | 100.00000 | 79.52070 | | | 0.00 | 0 | 0.00 |
| BTC057 | On 19/01/2016 | Spot Bond | 0.00000 | | 100.09367 | | 100.00000 | 67.13287 | | | 0.00 | 20,000,000,000 | 15,000,000,000.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | | 37.74899 | | 100.00000 | 37.47531 | | | 0.00 | 0 | 0.00 |
| BWZ18B | On 27/03/2018 | Spot Bond | 0.00000 | | 100.46351 | | | 100.39756 | | | 0.00 | 0 | 0.00 |
| BWZ20A | On 27/03/2020 | Spot Bond | 0.00000 | | 100.48043 | | | 100.41204 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | | 100.68212 | | | 100.55627 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | | 101.35337 | | | 101.28841 | | | 0.00 | 9,500,000,000 | 1,500,000,000.00 |
| BYA49U | On 30/06/2018 | Spot Bond | 100.00000 | | 18.71589 | | 100.00000 | 18.58020 | | | 0.00 | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.53500 | | 108.38883 | | 9.52000 | 108.32517 | | | 0.00 | 0 | 0.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | | 103.63963 | | | 106.35990 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 7.88500 | | 104.11510 | | 7.87000 | 104.06119 | | | 0.00 | 0 | 0.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 12.62000 | | 100.87156 | | 12.61000 | 100.79575 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | | 99.41896 | | | 99.32652 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 12.92000 | | 101.59031 | | 12.91000 | 101.51202 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 8.98500 | | 102.34470 | | 8.97000 | 102.29645 | | | 0.00 | 0 | 0.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | | 98.43471 | | | 98.34218 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 12.92000 | | 98.69122 | | 12.91000 | 98.61884 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | | 101.87295 | | | 101.81437 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | | 94.74318 | | | 94.64688 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | | 101.42256 | | | 101.35863 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.58000 | | 94.03654 | | 10.57000 | 93.99270 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| CBL23 | On 18/05/2018 | Spot Bond | 0.00000 | | 101.48654 | | | 101.41623 | | | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 10.08000 | | 114.28077 | | 10.07500 | 114.21793 | | | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 10.11000 | | 109.87815 | | 10.10500 | 109.81997 | | | 0 | 1,000,000,000.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 10.00500 | | 110.86859 | | 10.00000 | 110.81238 | | | 0 | 0.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | | 101.31718 | | | 101.22312 | | | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 11.73500 | | 103.89548 | | 11.72000 | 103.80880 | | | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | | 100.61335 | | | 100.52591 | | | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | | 103.69797 | | | 103.61175 | | | 0 | 0.00 |
| CGR14/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01740 | | 10.00000 | 110.93050 | | | 0 | 0.00 |
| CGR15 | On 22/07/2017 | Spot Bond | 0.00000 | | 100.33141 | | | 100.25445 | | | 0 | 0.00 |
| CGR16 | On 22/09/2017 | Spot Bond | 0.00000 | | 100.73299 | | | 100.65444 | | | 0 | 0.00 |
| CGR17 | On 24/10/2017 | Spot Bond | 0.00000 | | 99.89829 | | | 99.82196 | | | 0 | 0.00 |
| CGR18U | On 04/05/2018 | Spot Bond | 100.00000 | | 11.02466 | | 100.00000 | 10.92060 | | | 0 | 0.00 |
| CGR19U | On 04/06/2018 | Spot Bond | 100.00000 | | 19.14212 | | 100.00000 | 19.00334 | | | 0 | 0.00 |
| CGR20U | On 03/07/2018 | Spot Bond | 100.00000 | | 19.67439 | | 100.00000 | 19.49068 | | | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | | 99.91600 | | | 99.78988 | | | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | | 101.19961 | | | 101.12657 | | | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.48876 | | | 100.41549 | | | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | 0.00000 | | 100.50725 | | | 100.43115 | | | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.52885 | | | 100.44951 | | | 0 | 0.00 |
| CLA1U | On 21/11/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| CLA2U | On 21/11/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| CLA3U | On 21/11/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLB1U | On 21/11/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| CLC1U | On 21/12/2046 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | | 102.26586 | | | 102.15414 | | | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | | 102.24273 | | | 102.13217 | | | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | | 102.36496 | | | 102.24825 | | | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.64324 | | | 100.57448 | | | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | | 101.02567 | | | 100.96640 | | | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | | 100.51051 | | 10.11000 | 100.42974 | | | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | | 100.30093 | | | 100.23698 | | | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | | 125.13284 | | 2.76000 | 124.99794 | | | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | | 107.22998 | | | 107.22998 | | | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | | 125.13612 | | 3.14000 | 124.99753 | | | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | | 103.16869 | | 8.25000 | 103.10071 | | | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 2.74000 | | 127.18638 | | 2.77000 | 126.83952 | | | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | | 124.38714 | | 2.40000 | 124.25712 | | | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.89517 | | | 100.79923 | | | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.59000 | | 102.08491 | | 8.58500 | 102.02038 | | | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86853 | | | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | | 99.99984 | | | 99.93899 | | | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.64000 | | 102.13240 | | 8.63500 | 102.06747 | | | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.64000 | | 102.13240 | | 8.63500 | 102.06747 | | | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.69000 | | 100.94355 | | 8.68500 | 100.87964 | | | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.65837 | | | 100.58797 | | | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.72335 | | | 100.64595 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN230/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| CLN231/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 0.00000 | | 101.40874 | | | 101.34436 | | | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 0.00000 | | 101.24618 | | | 101.17987 | | | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | | 103.75426 | | 9.35000 | 103.67572 | | | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | | 103.75426 | | 9.35000 | 103.67572 | | | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | | 101.22965 | | | 101.16730 | | | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.93141 | | | 100.86768 | | | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | 0.00000 | | 101.30832 | | | 101.24633 | | | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | 0.00000 | | 101.30832 | | | 101.24633 | | | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | 0.00000 | | 101.30832 | | | 101.24633 | | | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.85618 | | | 100.79169 | | | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | 9.35000 | | 103.93341 | | 9.34000 | 103.88685 | | | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | 0.00000 | | 102.42074 | | | 102.29310 | | | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | | 104.07086 | | | 104.00436 | | | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.87908 | | | 100.75116 | | | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.87547 | | | 100.74836 | | | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.93347 | | | 100.86882 | | | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | | 101.24826 | | | 101.18521 | | | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | | 101.40283 | | | 101.32798 | | | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | | 101.07317 | | | 101.00925 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN280 | On 07/06/2017 | Spot Bond | | 0.00000 | 101.70648 | | | 101.64392 | | | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.58114 | | | 100.45472 | | | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | | 0.00000 | 101.83960 | | | 101.77421 | | | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | | 0.00000 | 101.47078 | | | 101.40613 | | | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.77451 | | | 100.70026 | | | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.59936 | | | 100.52443 | | | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | | 0.00000 | 102.45217 | | | 102.38537 | | | 0 | 0.00 |
| CLN292/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.37100 | | | 100.29644 | | | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.59290 | | | 100.51878 | | | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.40017 | | | 100.32530 | | | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.70145 | | | 100.62641 | | | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.37106 | | | 100.29650 | | | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.79399 | | | 100.72107 | | | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.48350 | | | 100.33672 | | | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | | 0.00000 | 144.89652 | | | 144.89652 | | | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | | 0.00000 | 101.76886 | | | 101.69818 | | | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | | 0.00000 | 144.73336 | | | 144.73336 | | | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | | 0.00000 | 144.36575 | | | 144.36575 | | | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | | 0.00000 | 144.72800 | | | 144.72800 | | | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | | 0.00000 | 142.13838 | | | 142.13838 | | | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | | 0.00000 | 142.99995 | | | 142.99995 | | | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | | 0.00000 | 101.61152 | | | 101.46434 | | | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 10.89500 | | 94.99289 | | 10.88500 | 94.95821 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN315 | On 20/03/2023 | Spot Bond | | 11.41500 | 96.52726 | | 11.40500 | 96.48796 | | | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.46234 | | | 100.32194 | | | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | | 0.00000 | 100.69440 | | | 100.54347 | | | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | | 0.00000 | 101.57524 | | | 101.43140 | | | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | | 0.00000 | 99.91067 | | | 99.77699 | | | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | | 0.00000 | 101.97219 | | | 101.82264 | | | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | | 8.80500 | 101.91471 | | 8.80500 | 101.84315 | | | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.61101 | | | 100.47813 | | | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | | 0.00000 | 99.90980 | | | 99.77480 | | | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | | 0.00000 | 139.38979 | | | 139.38979 | | | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.64977 | | | 100.50850 | | | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | | 0.00000 | 100.69292 | | | 100.54231 | | | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.67355 | | | 100.60153 | | | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.92993 | | | 100.83026 | | | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | | 0.00000 | 81.83831 | | | 81.49687 | | | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.73400 | | | 100.65546 | | | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.46234 | | | 100.32194 | | | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | | 0.00000 | 125.78371 | | | 125.78371 | | | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | | 0.00000 | 125.97135 | | | 125.97135 | | | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | | 0.00000 | 99.81736 | | | 101.74518 | | | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.80192 | | | 100.62767 | | | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.46499 | | | 100.32379 | | | 0 | 0.00 |
| CLN342 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.92429 | | | 100.82523 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN343 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.76394 | | | 100.68215 | | | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.59027 | | | 100.52721 | | | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.67210 | | | 100.52600 | | | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | | 0.00000 | 99.81910 | | | 101.72841 | | | 0 | 0.00 |
| CLN347 | On 10/02/2016 | Spot Bond | | 0.00000 | 101.52992 | | | 101.46383 | | | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.45174 | | | 100.31454 | | | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | | 0.00000 | 99.84107 | | | 101.70066 | | | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | | 0.00000 | 101.14431 | | | 101.08003 | | | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | | 0.00000 | 99.77426 | | | 101.68045 | | | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | | 0.00000 | 99.91122 | | | 99.77835 | | | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.55722 | | | 100.43597 | | | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | | 10.07500 | 106.17220 | | 10.06500 | 106.06025 | | | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.62464 | | | 100.55787 | | | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | | 0.00000 | 101.98562 | | | 101.82301 | | | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | | 12.21500 | 108.28200 | | 12.20500 | 108.12703 | | | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | | 0.00000 | 102.06705 | | | 101.89770 | | | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | | 12.24500 | 108.13487 | | 12.23500 | 107.97327 | | | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | | 10.02000 | 105.12190 | | 10.02000 | 105.03676 | | | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | | 0.00000 | 102.06705 | | | 101.89770 | | | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | | 0.00000 | 99.83518 | | | 101.80022 | | | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.73748 | | | 100.57721 | | | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | | 0.00000 | 100.61516 | | | 100.54941 | | | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | | 0.00000 | 100.62801 | | | 100.56088 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN374 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.62816 | | | 100.56103 | | | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.48192 | | | 100.33561 | | | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | | 9.58000 | 104.53865 | | 9.57000 | 104.42273 | | | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48400 | | | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.67433 | | | 100.52775 | | | 0 | 0.00 |
| CLN379 | On 20/03/2024 | Spot Bond | | 10.57000 | 103.35539 | | 10.57000 | 103.26864 | | | 0 | 0.00 |
| CLN380 | On 20/09/2024 | Spot Bond | | 11.00000 | 103.61375 | | 11.00000 | 103.52334 | | | 0 | 0.00 |
| CLN381 | On 21/07/2015 | Spot Bond | | 0.00000 | 99.98134 | | | 99.92517 | | | 0 | 0.00 |
| CLN382 | On 20/03/2021 | Spot Bond | | 0.00000 | 100.70338 | | | 100.62810 | | | 0 | 0.00 |
| CLN383 | On 22/07/2017 | Spot Bond | | 0.00000 | 99.96104 | | | 99.90270 | | | 0 | 0.00 |
| CLN384 | On 20/09/2024 | Spot Bond | | 12.00500 | 104.11465 | | 11.99500 | 103.97179 | | | 0 | 0.00 |
| CLN385 | On 20/09/2024 | Spot Bond | | 0.00000 | 100.75083 | | | 100.58766 | | | 0 | 0.00 |
| CLN386 | On 20/03/2021 | Spot Bond | | 0.00000 | 100.62789 | | | 100.56076 | | | 0 | 0.00 |
| CLN387 | On 26/01/2021 | Spot Bond | | 0.00000 | 99.83472 | | | 99.76349 | | | 0 | 0.00 |
| CLN388 | On 20/09/2019 | Spot Bond | | 0.00000 | 100.66969 | | | 100.59807 | | | 0 | 0.00 |
| CLN389 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN390 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.40446 | | | 100.34092 | | | 0 | 0.00 |
| CLN391 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.57891 | | | 100.51707 | | | 0 | 0.00 |
| CLN392 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.58114 | | | 100.45472 | | | 0 | 0.00 |
| CLN393 | On 20/12/2019 | Spot Bond | | 0.00000 | 90.23934 | | | 90.23934 | | | 0 | 0.00 |
| CLN394 | On 20/09/2022 | Spot Bond | | 0.00000 | 100.61474 | | | 100.48105 | | | 0 | 0.00 |
| CLN395 | On 02/03/2018 | Spot Bond | | 0.00000 | 100.99812 | | | 100.87148 | | | 0 | 0.00 |
| CLN396 | On 20/03/2020 | Spot Bond | | 0.00000 | 100.66689 | | | 100.52191 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| CLN397 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.84846 | | | 100.66411 | | | 0 | 0.00 |
| CLN398 | On 14/11/2022 | Spot Bond | 0.00000 | | 101.51718 | | | 101.37868 | | | 0 | 0.00 |
| CLN399 | On 14/11/2022 | Spot Bond | 0.00000 | | 101.50811 | | | 101.37045 | | | 0 | 0.00 |
| CLN400 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.61474 | | | 100.48105 | | | 0 | 0.00 |
| CLN401 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.69292 | | | 100.54231 | | | 0 | 0.00 |
| CLN402 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.44305 | | | 100.37668 | | | 0 | 0.00 |
| CLN403 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.43051 | | | 100.29973 | | | 0 | 0.00 |
| CLN404 | On 21/02/2018 | Spot Bond | 0.00000 | | 101.34611 | | | 101.17865 | | | 0 | 0.00 |
| CLN405 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.54376 | | | 100.42542 | | | 0 | 0.00 |
| CLN406 | On 20/06/2020 | Spot Bond | 0.00000 | | 85.50832 | | | 85.50832 | | | 0 | 0.00 |
| CLN407 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.61847 | | | 100.48398 | | | 0 | 0.00 |
| CLN408 | On 25/07/2016 | Spot Bond | 0.00000 | | 99.88200 | | | 100.31850 | | | 0 | 0.00 |
| CLN409 | On 18/07/2020 | Spot Bond | 0.00000 | | 100.18087 | | | 100.02580 | | | 0 | 0.00 |
| CLN410 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.24701 | | | 100.09866 | | | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | | 42.16775 | | 7.01000 | 42.12081 | | | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | | 170.63046 | | | 170.40500 | | | 0 | 0.00 |
| CLN61 | On 02/03/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| CLN81 | On 18/04/2028 | Spot Bond | 8.55500 | | 98.70534 | | 8.55500 | 148.94459 | | | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 8.17000 | | 36.67295 | | 8.17000 | 161.40776 | | | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.17000 | | 37.12424 | | 8.17000 | 161.77088 | | | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.18116 | | | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.16561 | | | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.23120 | | | 100.16158 | | | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.57762 | | | 100.51019 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.66590 | | | 100.59469 | | | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.62357 | | | 100.55693 | | | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.63195 | | | 100.56440 | | | 0 | 0.00 |
| CLNF08 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.22862 | | | 100.09132 | | | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.62219 | | | 100.48690 | | | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | | 99.91067 | | | 99.77699 | | | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.56695 | | | 100.44360 | | | 0 | 0.00 |
| CLNF12 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.61302 | | | 100.54752 | | | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.60924 | | | 100.54414 | | | 0 | 0.00 |
| CLNF14 | On 20/09/2019 | Spot Bond | 0.00000 | | 100.61296 | | | 100.54746 | | | 0 | 0.00 |
| CLNF15 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.62219 | | | 100.48690 | | | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | | 101.34332 | | | 101.27035 | | | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | | 100.03532 | | | 100.04406 | | | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 8.76500 | | 107.45306 | | 8.76500 | 105.92300 | | | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 8.66000 | | 101.93871 | | 8.64500 | 101.90572 | | | 13,000,000 | 843,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.22000 | | 112.03741 | | 10.21000 | 112.00292 | | | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 7.24000 | | 102.51987 | | 7.22500 | 102.46651 | | | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 9.79000 | | 107.69095 | | 9.78000 | 107.65108 | | | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | 9.85500 | | 103.01453 | | 9.84500 | 102.99247 | | | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 10.22500 | | 96.81337 | | 10.21500 | 96.78478 | | | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 10.90500 | | 98.18973 | | 10.90000 | 98.13711 | | | 0 | 1,000,000,000.00 |
| COT03 | On 05/06/2028 | Spot Bond | 10.90500 | | 91.26537 | | 10.90000 | 91.21771 | | | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | | 101.15277 | | | 101.08800 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | | 101.61513 | | | 101.55834 | | | 0 | 0.00 |
| CPL01U | On 12/12/2019 | Spot Bond | 100.00000 | | 10.81147 | | 100.00000 | 10.73309 | | | 0 | 0.00 |
| CPL021 | On 25/08/2017 | Spot Bond | 0.00000 | | 101.16243 | | | 101.10062 | | | 0 | 0.00 |
| CPL022 | On 23/09/2019 | Spot Bond | 0.00000 | | 100.57417 | | | 100.51068 | | | 0 | 0.00 |
| CPL024 | On 27/11/2017 | Spot Bond | 0.00000 | | 101.13755 | | | 101.00896 | | | 0 | 0.00 |
| CPL026 | On 20/08/2015 | Spot Bond | 0.00000 | | 102.93726 | | | 102.82055 | | | 0 | 0.00 |
| CPL027 | On 23/10/2015 | Spot Bond | 0.00000 | | 101.72866 | | | 101.61079 | | | 0 | 0.00 |
| CPL02U | On 12/03/2020 | Spot Bond | 100.00000 | | 10.04578 | | 100.00000 | 9.97295 | | | 0 | 0.00 |
| CPL03U | On 12/12/2018 | Spot Bond | 100.00000 | | 12.42756 | | 100.00000 | 12.33745 | | | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 11.55500 | | 97.66333 | | 11.54500 | 97.53346 | | | 0 | 12,800,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | | 17.44739 | | 100.00000 | 17.32090 | | | 0 | 0.00 |
| DEN39U | On 10/06/2018 | Spot Bond | 100.00000 | | 9.46509 | | 100.00000 | 9.39647 | | | 0 | 0.00 |
| DEN40U | On 10/06/2018 | Spot Bond | 100.00000 | | 18.16051 | | 100.00000 | 18.02885 | | | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | | 99.88405 | | | 101.55188 | | | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 7.86000 | | 100.11183 | | 7.84500 | 100.07838 | | | 0 | 0.00 |
| DENG55 | On 20/11/2015 | Spot Bond | 0.00000 | | 101.16423 | | | 101.04769 | | | 0 | 45,000,000.00 |
| DENG56 | On 25/02/2016 | Spot Bond | 0.00000 | | 101.08630 | | | 101.02861 | | | 0 | 0.00 |
| DENG57 | On 03/03/2016 | Spot Bond | 0.00000 | | 100.91460 | | | 100.85671 | | | 0 | 0.00 |
| DLT02U | On 06/11/2015 | Spot Bond | 100.00000 | | 97.35870 | | 100.00000 | 96.60593 | | | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.86478 | | | 100.80185 | | | 0 | 0.00 |
| DLTB03 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.24962 | | | 100.18187 | | | 0 | 0.00 |
| DLTC09 | On 05/08/2015 | Spot Bond | 0.00000 | | 103.28225 | | | 103.16362 | | | 0 | 0.00 |
| DLTC10 | On 03/02/2016 | Spot Bond | 0.00000 | | 101.59588 | | | 101.53500 | | | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.80043 | | | 100.62652 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.75305 | | | 0 | 0.00 |
| DOL007 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.69664 | | | 100.54522 | | | 0 | 0.00 |
| DOL009 | On 20/12/2019 | Spot Bond | 0.00000 | | 54.65406 | | | 54.37692 | | | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 9.35000 | | 99.34609 | | 9.34000 | 99.31602 | | | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.49000 | | 107.86406 | | 7.48500 | 107.80363 | | | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | 9.07500 | | 105.61847 | | 9.06500 | 105.57781 | | | 11,625,400,000 | 8,079,401,500.00 |
| DV23 | On 27/02/2023 | Spot Bond | 9.50500 | | 106.56860 | | 9.49500 | 106.54090 | | | 3,900,000 | 1,050,000,000.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.48500 | | 105.23896 | | 9.47500 | 105.21652 | | | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.56500 | | 108.24563 | | 9.56000 | 108.20053 | | | 0 | 0.00 |
| DVC007 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.64914 | | | 100.53618 | | | 0 | 0.00 |
| DVC008 | On 20/11/2015 | Spot Bond | 0.00000 | | 101.15928 | | | 101.04323 | | | 0 | 0.00 |
| DVC010 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.72377 | | | 100.61073 | | | 0 | 0.00 |
| DVC011 | On 11/06/2016 | Spot Bond | 0.00000 | | 100.76335 | | | 100.70498 | | | 0 | 0.00 |
| DVC012 | On 26/01/2016 | Spot Bond | 0.00000 | | 99.86788 | | | 100.33795 | | | 0 | 0.00 |
| DVC013 | On 25/06/2016 | Spot Bond | 0.00000 | | 100.45728 | | | 100.34154 | | | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | | 101.27344 | | | 101.21727 | | | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | | 100.22544 | | | 100.16631 | | | 500,000,000 | 500,000,000.00 |
| DVF18 | On 30/03/2018 | Spot Bond | 0.00000 | | 99.91780 | | | 99.85656 | | | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 8.18500 | | 127.86531 | | 8.17500 | 127.82641 | | | 0 | 2,000,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | | 95.51820 | | | 95.36397 | | | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| EL037 | On 31/01/2037 | Spot Bond | 2.43000 | | 100.44900 | | 2.44000 | 100.17579 | | | 0 | 0.00 |
| EL28 | On 02/05/2028 | Spot Bond | 2.18000 | | 125.00207 | | 2.18000 | 124.87361 | | | 0 | 6,496,600,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.18000 | | 112.50099 | | 2.18000 | 112.38539 | | | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.10000 | | 113.32318 | | 2.10000 | 114.47650 | | | 0 | 0.00 |
| EL31 | On 02/06/2031 | Spot Bond | 2.31500 | | 103.21080 | | 2.31500 | 103.10351 | | | 0 | 0.00 |
| EL36 | On 31/01/2036 | Spot Bond | 2.41000 | | 100.88390 | | 2.42000 | 100.61565 | | | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.63000 | | 103.40793 | | 9.62000 | 108.63234 | | | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.53000 | | 108.89397 | | 9.52000 | 108.85571 | | | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 9.95500 | | 102.62125 | | 9.95000 | 102.56899 | | | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.20000 | | 97.08712 | | 10.19500 | 97.08160 | | | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 10.34000 | | 104.11079 | | 10.33500 | 103.96127 | | | 0 | 3,999,999,600.00 |
| EMM06 | On 23/06/2025 | Spot Bond | 10.25000 | | 101.46691 | | 10.25000 | 101.40387 | | | 0 | 0.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | | 101.29216 | | | 101.23112 | | | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | | 99.17785 | | | 99.05255 | | | 0 | 0.00 |
| EPF003 | On 12/09/2016 | Spot Bond | 0.00000 | | 100.78008 | | | 100.71870 | | | 0 | 0.00 |
| EPF004 | On 06/11/2017 | Spot Bond | 0.00000 | | 101.60621 | | | 101.54257 | | | 0 | 0.00 |
| EPF005 | On 06/11/2016 | Spot Bond | 0.00000 | | 101.54475 | | | 101.48361 | | | 0 | 0.00 |
| EPFC12 | On 05/11/2015 | Spot Bond | 0.00000 | | 101.46304 | | | 101.40522 | | | 0 | 0.00 |
| EPFC15 | On 24/08/2015 | Spot Bond | 0.00000 | | 102.87838 | | | 102.76090 | | | 0 | 0.00 |
| EPFC16 | On 23/02/2016 | Spot Bond | 0.00000 | | 101.13064 | | | 101.07060 | | | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | | 101.13854 | | | 101.06007 | | | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | | 98.91079 | | | 101.00676 | | | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | | 99.12746 | | | 99.05294 | | | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 10.20000 | | 98.79296 | | 10.19000 | 98.73524 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | | 97.32637 | | | 97.25228 | | | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | | 98.82919 | | | 98.66225 | | | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ERS3B4 | On 17/11/2025 | Spot Bond | 0.00000 | | 101.38352 | | | 101.31820 | | | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ERS3C4 | On 17/11/2025 | Spot Bond | 0.00000 | | 101.46919 | | | 101.39974 | | | 0 | 0.00 |
| ERSA12 | On 17/11/2025 | Spot Bond | 0.00000 | | 101.36195 | | | 101.30360 | | | 0 | 0.00 |
| ERSA12/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | | 101.25468 | | | 101.13303 | | | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | | 101.30587 | | | 101.17923 | | | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | | 101.24444 | | | 101.12379 | | | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | | 101.28710 | | | 101.16230 | | | 0 | 0.00 |
| ERSA18 | On 17/11/2025 | Spot Bond | 0.00000 | | 101.26364 | | | 101.20412 | | | 0 | 0.00 |
| ERSA19 | On 17/11/2025 | Spot Bond | 0.00000 | | 101.24648 | | | 101.18779 | | | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.40000 | | 103.13357 | | 6.40000 | 103.07973 | | | 0 | 0.00 |
| ES18 | On 20/04/2018 | Spot Bond | 8.04500 | | 105.19901 | | 8.03500 | 105.15581 | | | 18,518,600 | 4,412,818,900.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.74000 | | 106.70064 | | 8.73000 | 106.68170 | | | 1,023,323,800 | 52,808,464,400.00 |
| ES26 | On 02/04/2026 | Spot Bond | 9.00500 | | 94.48773 | | 9.00000 | 94.45167 | | | 921,466,100 | 10,642,292,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.70000 | | 83.95157 | | 9.69500 | 83.92303 | | | 142,839,900 | 30,959,336,800.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.76500 | | 90.02730 | | 9.76000 | 89.99939 | | | 39,757,700 | 86,499,067,400.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | | 100.24859 | | | 100.17988 | | | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | | 98.37684 | | | 98.30495 | | | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | | 101.20074 | | | 101.13690 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.05745 | | | 99.99984 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | | 100.51198 | | | 100.44802 | | | 0.00 | 0 | 0.00 |
| FIFB04 | On 21/11/2017 | Spot Bond | 0.00000 | | 101.29375 | | | 101.22956 | | | 0.00 | 0 | 0.00 |
| FIFC14 | On 20/11/2015 | Spot Bond | 0.00000 | | 101.17551 | | | 101.11731 | | | 0.00 | 0 | 0.00 |
| FIFC15 | On 02/12/2015 | Spot Bond | 0.00000 | | 100.94438 | | | 100.88585 | | | 0.00 | 0 | 0.00 |
| FIFC17 | On 09/10/2015 | Spot Bond | 0.00000 | | 101.97434 | | | 101.85705 | | | 0.00 | 0 | 0.00 |
| FIFC18 | On 12/08/2015 | Spot Bond | 0.00000 | | 101.36677 | | | 101.24792 | | | 0.00 | 0 | 0.00 |
| FIFC19 | On 07/12/2015 | Spot Bond | 0.00000 | | 100.75302 | | | 100.63413 | | | 0.00 | 0 | 0.00 |
| FIFC20 | On 07/12/2015 | Spot Bond | 0.00000 | | 100.70671 | | | 100.59352 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | | 12.45345 | 100.00000 | 12.36316 | | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | | 12.12058 | 100.00000 | 12.03270 | | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | | 100.73801 | | | 100.67500 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | | 99.78658 | | | 99.71452 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | | 100.82316 | | | 100.75279 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | | 100.87985 | | | 100.80458 | | | 0.00 | 0 | 0.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.52000 | | 97.74073 | 9.51000 | 97.69442 | | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.75698 | | | 100.70059 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | | 100.75691 | | | 100.70052 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | | 99.85380 | | | 101.78785 | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | | 102.89895 | | | 102.83070 | | | 0.00 | 0 | 0.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | | 101.10964 | | | 101.04067 | | | 0.00 | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | | 101.12786 | | | 101.05773 | | | 0.00 | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | 10.28000 | | 100.07597 | 10.27000 | 100.03678 | | | | 0.00 | 0 | 0.00 |
| FRB15 | On 06/03/2025 | Spot Bond | 0.00000 | | 101.11387 | | | 101.03459 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRB16 | On 08/07/2025 | Spot Bond | 0.00000 | | 100.31851 | | | 100.23921 | | | 0 | 0.00 |
| FRB17 | On 08/01/2027 | Spot Bond | 0.00000 | | 100.32287 | | | 100.24235 | | | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 10.37000 | | 105.52640 | | 10.36000 | 105.46808 | | | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | | 101.86099 | | | 101.78822 | | | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.04000 | | 137.47645 | | 2.07000 | 137.09312 | | | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.11000 | | 280.31585 | | 2.11500 | 279.93215 | | | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.26500 | | 115.91732 | | 2.25500 | 115.89601 | | | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 3.01000 | | 155.71201 | | 3.01000 | 155.54142 | | | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 3.22500 | | 194.11462 | | 3.22500 | 193.89857 | | | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.06000 | | 105.58589 | | 7.04500 | 105.52790 | | | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.59600 | | 66.94142 | | 7.59700 | 66.90709 | | | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.40200 | | 42.56814 | | 9.40200 | 42.54830 | | | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.64000 | | 41.20920 | | 9.64000 | 41.18937 | | | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | | 101.31579 | | | 101.14509 | | | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.74155 | | | 100.66220 | | | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.64330 | | | 100.57453 | | | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.70530 | | | 100.62985 | | | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | | 98.00000 | | 7.47000 | 98.00000 | | | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | | 100.00000 | | 7.47000 | 100.00000 | | | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.68549 | | | 100.53649 | | | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.65349 | | | 100.51142 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC122 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73836 | | | 0 | 0.00 |
| FRC123 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC124 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.67433 | | | 100.52775 | | | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | | 6.00000 | 100.00000 | | 6.00000 | 100.00000 | | | 0 | 0.00 |
| FRC126 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC127 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC128 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.71670 | | | 100.56094 | | | 0 | 0.00 |
| FRC129 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC130 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC131 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC132 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC133 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC134 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.88165 | | | 100.69010 | | | 0 | 0.00 |
| FRC135 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.85584 | | | 100.66989 | | | 0 | 0.00 |
| FRC136 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC137 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC138 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC139 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC140 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC141 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC142 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRC143 | On 20/09/2017 | Spot Bond | | 100.09221 | 22.40065 | | 100.09221 | 22.23810 | | | 0 | 0.00 |
| FRC144 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.61250 | | | 100.47929 | | | 0 | 0.00 |
| FRC145 | On 20/09/2017 | Spot Bond | | 0.00000 | 109.44313 | | | 109.31501 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.82435 | | | 100.73605 | | | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.31883 | | | 101.29553 | | | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.69008 | | | 100.61626 | | | 0 | 0.00 |
| FRC151 | | On 20/09/2017 | Spot Bond | 0.00000 | 98.00000 | | | 98.00000 | | | 0 | 0.00 |
| FRC152 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.69767 | | | 100.62304 | | | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.63795 | | | 100.56975 | | | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.64083 | | | 100.50150 | | | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.83738 | | | 100.65545 | | | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.62965 | | | 100.49274 | | | 0 | 0.00 |
| FRC162 | | On 14/12/2018 | Spot Bond | 13.22500 | 66.35628 | | 13.22500 | 66.28594 | | | 0 | 0.00 |
| FRC163 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.59384 | | | 100.46468 | | | 0 | 0.00 |
| FRC166 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.59459 | | | 100.46526 | | | 0 | 0.00 |
| FRC167 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.88498 | | | 100.79019 | | | 0 | 0.00 |
| FRC168 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.62145 | | | 100.48632 | | | 0 | 0.00 |
| FRC169 | | On 31/01/2025 | Spot Bond | 3.49500 | 104.44095 | | 3.48500 | 104.41006 | | | 0 | 0.00 |
| FRC170 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.64828 | | | 100.50734 | | | 0 | 0.00 |
| FRC171 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.64828 | | | 100.50734 | | | 0 | 0.00 |
| FRC172 | | On 21/02/2018 | Spot Bond | 0.00000 | 103.43239 | | | 103.28649 | | | 0 | 0.00 |
| FRC173 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.46234 | | | 100.32194 | | | 0 | 0.00 |
| FRC174 | | On 20/06/2018 | Spot Bond | 0.00000 | 98.66591 | | | 98.52755 | | | 0 | 0.00 |
| FRC176 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.61101 | | | 100.47813 | | | 0 | 0.00 |
| FRC177 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.59683 | | | 100.46702 | | | 0 | 0.00 |
| FRC178 | | On 06/08/2023 | Spot Bond | 0.00000 | 101.96525 | | | 101.80434 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | 100.69812 | | | 100.54639 | | | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | 101.49541 | | | 101.36476 | | | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | 101.94488 | | | 101.78566 | | | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | 102.08227 | | | 101.92809 | | | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | 100.80043 | | | 100.62652 | | | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | 100.63486 | | | 100.49683 | | | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | 100.81990 | | | 100.73209 | | | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | 100.59011 | | | 100.46175 | | | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | 100.64083 | | | 100.50150 | | | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | 100.64083 | | | 100.50150 | | | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | 0.00000 | 100.70541 | | | 100.64529 | | | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | 0.00000 | 100.38067 | | | 100.31754 | | | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | 0.00000 | 100.40109 | | | 100.33455 | | | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | 0.00000 | 100.43166 | | | 100.37327 | | | 0 | 0.00 |
| FRC193/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | 0.00000 | 100.24363 | | | 100.18317 | | | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | 0.00000 | 100.67656 | | | 100.52950 | | | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | 0.00000 | 100.22384 | | | 100.16314 | | | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | 0.00000 | 100.41308 | | | 100.35469 | | | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | 0.00000 | 100.20113 | | | 100.14056 | | | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | 0.00000 | 100.20167 | | | 100.14094 | | | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | 0.00000 | 100.06142 | | | 99.99978 | | | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | 0.00000 | 100.05546 | | | 99.99987 | | | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | 0.00000 | 100.06142 | | | 99.99978 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRC203 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.05522 | | | 99.99987 | | | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | | 0.00000 | 101.71868 | | | 101.65047 | | | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | | 8.75000 | 101.77972 | | 8.75000 | 101.63618 | | | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.59198 | | | 100.46072 | | | 0 | 0.00 |
| FRC207 | On 20/09/2021 | Spot Bond | | 100.00000 | 10.16474 | | 100.00000 | 10.09104 | | | 0 | 0.00 |
| FRC208 | On 20/09/2021 | Spot Bond | | 100.00000 | 9.31832 | | 100.00000 | 9.25076 | | | 0 | 0.00 |
| FRC209 | On 07/10/2020 | Spot Bond | | 0.00000 | 95.53844 | | | 95.44832 | | | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | | 100.00000 | 11.68126 | | 100.00000 | 11.59656 | | | 0 | 0.00 |
| FRC210 | On 20/12/2019 | Spot Bond | | 0.00000 | 100.66318 | | | 100.51900 | | | 0 | 0.00 |
| FRC211 | On 29/10/2017 | Spot Bond | | 100.00000 | 24.90024 | | 100.00000 | 24.71773 | | | 0 | 0.00 |
| FRC212 | On 07/05/2020 | Spot Bond | | 0.00000 | 101.64555 | | | 101.57918 | | | 0 | 0.00 |
| FRC213 | On 04/06/2021 | Spot Bond | | 100.00000 | 9.86598 | | 100.00000 | 9.79446 | | | 0 | 0.00 |
| FRC214 | On 07/11/2017 | Spot Bond | | 100.00000 | 23.96515 | | 100.00000 | 23.79141 | | | 0 | 0.00 |
| FRC215 | On 07/11/2019 | Spot Bond | | 0.00000 | 101.64551 | | | 101.57914 | | | 0 | 0.00 |
| FRC216 | On 07/11/2017 | Spot Bond | | 100.00000 | 23.93407 | | 100.00000 | 23.76056 | | | 0 | 0.00 |
| FRC217 | On 07/11/2017 | Spot Bond | | 0.00000 | 101.64147 | | | 101.57527 | | | 0 | 0.00 |
| FRC218 | On 07/11/2017 | Spot Bond | | 0.00000 | 101.55871 | | | 101.49592 | | | 0 | 0.00 |
| FRC219 | On 04/11/2019 | Spot Bond | | 0.00000 | 101.72208 | | | 101.65598 | | | 0 | 0.00 |
| FRC220 | On 04/11/2017 | Spot Bond | | 0.00000 | 101.61688 | | | 101.55494 | | | 0 | 0.00 |
| FRC221 | On 31/01/2022 | Spot Bond | | 2.85000 | 131.08158 | | 2.88000 | 130.70905 | | | 0 | 50,000,000.00 |
| FRC222 | On 10/11/2016 | Spot Bond | | 0.00000 | 101.44593 | | | 101.38348 | | | 0 | 0.00 |
| FRC223 | On 10/11/2016 | Spot Bond | | 0.00000 | 101.42684 | | | 101.36523 | | | 0 | 0.00 |
| FRC224 | On 10/11/2016 | Spot Bond | | 0.00000 | 101.42684 | | | 101.36523 | | | 0 | 0.00 |
| FRC225 | On 20/05/2020 | Spot Bond | | 0.00000 | 101.36493 | | | 101.29828 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| FRC227 | On 10/09/2016 | Spot Bond | 0.00000 | | 100.81213 | | | 100.75156 | | | 0 | 0.00 |
| FRC228 | On 16/09/2016 | Spot Bond | 0.00000 | | 100.67028 | | | 100.60964 | | | 0 | 0.00 |
| FRC229 | On 30/03/2017 | Spot Bond | 0.00000 | | 100.51582 | | | 100.43849 | | | 0 | 0.00 |
| FRC230 | On 20/06/2020 | Spot Bond | 0.00000 | | 100.67433 | | | 100.52775 | | | 0 | 0.00 |
| FRC231 | On 25/06/2018 | Spot Bond | 0.00000 | | 100.51979 | | | 100.39355 | | | 0 | 0.00 |
| FRC232 | On 15/07/2016 | Spot Bond | 0.00000 | | 100.09972 | 100.00000 | 44.83793 | | | | 10,000,000,000 | 10,000,000,000.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.68857 | | | 100.61492 | | | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | | 100.93554 | | | 100.86563 | | | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | | 101.89828 | | | 101.83194 | | | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 3.38000 | | 127.08244 | 3.41000 | 126.71683 | | | | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.70065 | | | 100.62570 | | | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.70745 | | | 100.63176 | | | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 3.43000 | | 126.71247 | 3.46000 | 126.34751 | | | | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.41000 | | 126.86030 | 3.44000 | 126.49509 | | | | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 2.62000 | | 131.75240 | 2.62000 | 131.61189 | | | | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 2.69000 | | 103.48558 | 2.69000 | 140.83916 | | | | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | | 102.12970 | | | 102.05484 | | | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.61298 | | | 100.54747 | | | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.69616 | | | 100.62169 | | | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.80783 | | | 100.72132 | | | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.77918 | | | 100.69576 | | | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.65796 | | | 100.51492 | | | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.65722 | | | 100.51434 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | | 100.68170 | | | 100.62362 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | | 12.98920 | | 100.00000 | 12.89503 | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | | 57.66139 | | 100.00000 | 57.24334 | | | 0.00 | 0 | 0.00 |
| FRD09U | On 26/06/2017 | Spot Bond | 100.00000 | | 28.23702 | | 100.00000 | 28.03230 | | | 0.00 | 0 | 0.00 |
| FRD11U | On 08/11/2016 | Spot Bond | 100.00000 | | 39.75404 | | 100.00000 | 39.38285 | | | 0.00 | 0 | 0.00 |
| FRD13U | On 31/12/2019 | Spot Bond | 100.00000 | | 11.65887 | | 100.00000 | 11.57435 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | | 100.55793 | | | 100.50686 | | | 0.00 | 1,000,000,000 | 1,000,000,000.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | | 101.01735 | | | 100.95848 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | | 102.12016 | | | 102.06029 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | | 99.77828 | | | 99.71697 | | | 0.00 | 0 | 0.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | | 98.48647 | | | 98.42505 | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | | 98.64526 | | | 98.58302 | | | 0.00 | 400,000,000 | 200,000,000.00 |
| FRJ25 | On 09/03/2025 | Spot Bond | 0.00000 | | 101.38775 | | | 101.32077 | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 2.20800 | | 103.26165 | | 2.20800 | 103.15531 | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.53000 | | 113.08786 | | 2.54000 | 112.77341 | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | | 99.98127 | | | 99.92567 | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | | 99.91557 | | 10.38000 | 102.33538 | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | | 99.91557 | | 10.38000 | 102.33538 | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | 0.00000 | | 80.09300 | | | 80.09300 | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | 0.00000 | | 100.63634 | | | 100.56166 | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.67000 | | 110.39741 | | 2.68000 | 110.09013 | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | 2.66500 | | 209.58391 | | 2.66500 | 209.36011 | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | 2.64000 | | 110.96736 | | 2.65000 | 110.65855 | | | 0.00 | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | 2.69500 | | 208.71775 | | 2.69500 | 208.49437 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRS113 | On 29/04/2019 | Spot Bond | 0.00000 | | 102.17666 | | | 102.01341 | | | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | 2.35000 | | 115.07995 | | 2.34000 | 115.05791 | | | 0 | 0.00 |
| FRS115 | On 31/03/2038 | Spot Bond | 2.73000 | | 109.26812 | | 2.74000 | 108.96385 | | | 0 | 0.00 |
| FRS117 | On 05/05/2016 | Spot Bond | 0.00000 | | 53.95400 | | | 53.42900 | | | 0 | 0.00 |
| FRS118 | On 06/08/2015 | Spot Bond | 0.00000 | | 101.38008 | | | 101.32562 | | | 0 | 0.00 |
| FRS119 | On 31/01/2038 | Spot Bond | 2.83500 | | 107.32541 | | 2.84500 | 107.02634 | | | 0 | 0.00 |
| FRS120 | On 07/12/2033 | Spot Bond | 2.81500 | | 205.29658 | | 2.81500 | 205.07487 | | | 0 | 0.00 |
| FRS121 | On 07/12/2033 | Spot Bond | 2.86500 | | 203.89137 | | 2.86500 | 203.67035 | | | 0 | 0.00 |
| FRS122 | On 31/01/2025 | Spot Bond | 2.28000 | | 101.35300 | | 2.27000 | 101.33422 | | | 0 | 0.00 |
| FRS123 | On 07/12/2033 | Spot Bond | 2.89500 | | 203.05389 | | 2.89500 | 202.83328 | | | 0 | 0.00 |
| FRS124 | On 31/01/2038 | Spot Bond | 3.11000 | | 102.43326 | | 3.12000 | 102.14731 | | | 0 | 0.00 |
| FRS126 | On 31/03/2028 | Spot Bond | 3.05000 | | 155.05354 | | 3.05000 | 154.88316 | | | 0 | 0.00 |
| FRS127 | On 31/01/2038 | Spot Bond | 3.56000 | | 95.00337 | | 3.57000 | 94.73744 | | | 0 | 0.00 |
| FRS129 | On 31/03/2028 | Spot Bond | 3.04000 | | 155.21786 | | 3.04000 | 155.04742 | | | 0 | 0.00 |
| FRS130 | On 11/11/2015 | Spot Bond | 0.00000 | | 101.30411 | | | 101.19233 | | | 0 | 0.00 |
| FRS131 | On 31/03/2028 | Spot Bond | 3.10000 | | 154.15769 | | 3.10000 | 153.81128 | | | 0 | 0.00 |
| FRS132 | On 07/12/2033 | Spot Bond | 3.40500 | | 189.74749 | | 3.40500 | 189.33275 | | | 0 | 0.00 |
| FRS133 | On 24/03/2020 | Spot Bond | 0.00000 | | 95.50365 | | | 94.25675 | | | 0 | 0.00 |
| FRS134 | On 31/01/2038 | Spot Bond | 3.49000 | | 95.95434 | | 3.50000 | 95.48929 | | | 0 | 0.00 |
| FRS135 | On 31/01/2038 | Spot Bond | 3.46000 | | 96.42435 | | 3.47000 | 95.95168 | | | 0 | 0.00 |
| FRS136 | On 31/01/2038 | Spot Bond | 3.27000 | | 99.71229 | | 3.28000 | 99.32218 | | | 0 | 0.00 |
| FRS137 | On 31/03/2028 | Spot Bond | 2.91000 | | 157.37247 | | 2.91000 | 157.03023 | | | 0 | 0.00 |
| FRS138 | On 07/12/2033 | Spot Bond | 3.17500 | | 195.43749 | | 3.17500 | 195.00411 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| FRS36 | On 07/12/2023 | Spot Bond | 2.23000 | | 278.00036 | | 2.23500 | 277.61727 | | | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.12000 | | 280.12201 | | 2.12500 | 279.73836 | | | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.84000 | | 266.57673 | | 2.84500 | 266.19699 | | | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.51000 | | 133.72329 | | 2.54000 | 133.34626 | | | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | | 101.78402 | | | 101.72205 | | | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 2.04000 | | 133.27288 | | 2.07000 | 132.90127 | | | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | | 99.93729 | | | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | | 100.28616 | | | 100.22059 | | | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 101.67992 | | | 101.61550 | | | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.51000 | | 110.07498 | | 2.52000 | 109.74026 | | | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 30.84077 | | 104.97509 | 30.60728 | | | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 34.36818 | | 101.07593 | 34.11661 | | | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 27.87301 | | 100.44759 | 27.67013 | | | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 32.83041 | | 100.76967 | 32.59075 | | | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | 2.18500 | | 118.43169 | | 2.18500 | 118.30982 | | | 0 | 0.00 |
| FRS82 | On 21/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRS85 | On 31/01/2025 | Spot Bond | 2.21000 | | 116.46280 | | 2.20000 | 116.44197 | | | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 98.89595 | | | 98.88938 | | | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.24000 | | 116.16491 | | 2.23000 | 116.14382 | | | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 101.27512 | | | 101.20335 | | | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.32000 | | 350.04510 | | 2.32500 | 349.19643 | | | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 101.55307 | | | 101.48860 | | | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 101.17983 | | | 101.11467 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.46000 | | 103.33228 | | 7.45500 | 103.27611 | | | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 8.02500 | | 103.83860 | | 8.01000 | 103.80149 | | | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.27000 | | 108.11661 | | 8.26000 | 108.06977 | | | 0 | 2,000,000,000.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.92500 | | 101.85567 | | 8.91500 | 101.81854 | | | 10,200,000 | 760,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 9.23000 | | 100.65865 | | 9.22000 | 100.62439 | | | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 10.00500 | | 91.15258 | | 9.99500 | 91.12851 | | | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 10.08500 | | 105.12888 | | 10.08000 | 105.07487 | | | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 10.44500 | | 96.67153 | | 10.44000 | 96.62208 | | | 0 | 500,000,000.00 |
| FRX30 | On 31/01/2030 | Spot Bond | 10.79000 | | 97.02618 | | 10.79000 | 96.94171 | | | 0 | 3,000,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.90500 | | 93.46933 | | 10.90000 | 93.42127 | | | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.22500 | | 81.45669 | | 10.22000 | 81.42803 | | | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.54862 | | | 100.49005 | | | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.55620 | | | 100.49681 | | | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.57511 | | | 100.51368 | | | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.60539 | | | 100.54070 | | | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.62809 | | | 100.56096 | | | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.72633 | | | 100.64861 | | | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | | 101.19560 | | | 101.13739 | | | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | | 101.06200 | | | 101.00287 | | | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | | 101.24041 | | | 101.17997 | | | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | | 101.29019 | | | 101.22726 | | | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | | 101.33165 | | | 101.26666 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | | 101.51399 | | | 101.43990 | | | 0.00 | 0 | 0.00 |
| FS3A1U | On 20/02/2016 | Spot Bond | 100.00000 | | 59.36432 | | 100.00000 | 58.93393 | | | 0.00 | 0 | 0.00 |
| FS3A2U | On 20/02/2018 | Spot Bond | 100.00000 | | 9.95968 | | 100.00000 | 9.88747 | | | 0.00 | 0 | 0.00 |
| FS3A3U | On 20/02/2020 | Spot Bond | 100.00000 | | 1.67096 | | 100.00000 | 1.65884 | | | 0.00 | 0 | 0.00 |
| FS3A4U | On 20/02/2022 | Spot Bond | 100.00000 | | 0.28034 | | 100.00000 | 0.27831 | | | 0.00 | 0 | 0.00 |
| FS3A5U | On 20/08/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS3B1U | On 20/08/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS3C1U | On 20/08/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS3D1U | On 20/08/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4A1U | On 20/03/2018 | Spot Bond | 100.00000 | | 9.23828 | | 100.00000 | 9.17130 | | | 0.00 | 0 | 0.00 |
| FS4A2U | On 20/03/2020 | Spot Bond | 100.00000 | | 1.54993 | | 100.00000 | 1.53869 | | | 0.00 | 0 | 0.00 |
| FS4A3U | On 20/03/2022 | Spot Bond | 100.00000 | | 0.26003 | | 100.00000 | 0.25815 | | | 0.00 | 0 | 0.00 |
| FS4A4U | On 20/09/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4A5U | On 20/09/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4B1U | On 20/09/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4C1U | On 20/09/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| FS4D1U | On 20/09/2039 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | | 100.08887 | | | 100.10644 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 9.33500 | | 102.79892 | | 9.32000 | 102.74568 | | | 0.00 | 0 | 0.00 |
| GH31A1 | On 25/02/2042 | Spot Bond | 0.00000 | | 101.86369 | | | 101.74151 | | | 0.00 | 0 | 0.00 |
| GH31A2 | On 25/02/2042 | Spot Bond | 0.00000 | | 101.15027 | | | 101.02486 | | | 0.00 | 0 | 0.00 |
| GH31A3 | On 25/02/2042 | Spot Bond | 0.00000 | | 101.16538 | | | 101.03832 | | | 0.00 | 0 | 0.00 |
| GH31B | On 25/02/2042 | Spot Bond | 0.00000 | | 101.26356 | | | 101.12575 | | | 0.00 | 0 | 0.00 |
| GH31C | On 25/02/2042 | Spot Bond | 0.00000 | | 101.38421 | | | 101.23317 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| GH31D | On 25/02/2042 | Spot Bond | | 0.00000 | 101.45952 | | | 101.30020 | | | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| GPT33 | On 11/08/2015 | Spot Bond | | 0.00000 | 101.24216 | | | 101.13569 | | | 0 | 0.00 |
| GRB01U | On 08/12/2019 | Spot Bond | | 100.00000 | 10.64630 | | 100.00000 | 10.56912 | | | 0 | 0.00 |
| GRB02U | On 08/12/2017 | Spot Bond | | 100.00000 | 21.98660 | | 100.00000 | 21.82720 | | | 0 | 0.00 |
| GRB03U | On 03/03/2019 | Spot Bond | | 100.00000 | 12.08884 | | 100.00000 | 12.00120 | | | 0 | 0.00 |
| GRB04U | On 15/05/2020 | Spot Bond | | 100.00000 | 9.86925 | | 100.00000 | 9.77710 | | | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | | 0.00000 | 99.85812 | | | 101.54849 | | | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | | 0.00000 | 99.85258 | | | 101.60934 | | | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | | 0.00000 | 99.84570 | | | 101.68487 | | | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | | 0.00000 | 99.83614 | | | 101.78973 | | | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | | 0.00000 | 101.79391 | | | 101.73498 | | | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.01978 | | | 100.03801 | | | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | | 0.00000 | 101.39928 | | | 101.34076 | | | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 100.82258 | | | 100.75962 | | | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | | 0.00000 | 101.32624 | | | 101.26040 | | | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | | 0.00000 | 100.54525 | | | 100.48254 | | | 0 | 0.00 |
| GRX01U | On 30/06/2032 | Spot Bond | | 100.00000 | 0.00001 | | 100.00000 | 0.00001 | | | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 100.88584 | | | 100.82052 | | | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | | 0.00000 | 99.71432 | | | 99.64118 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| HIL01U | On 21/11/2019 | Spot Bond | 100.00000 | | 11.17792 | | 100.00000 | 11.09688 | | | 0 | 0.00 | |
| HILB01 | On 18/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.94681 | | | 0 | 0.00 | |
| HILB02 | On 13/09/2017 | Spot Bond | 0.00000 | | 100.73857 | | | 100.67558 | | | 0 | 0.00 | |
| HILB03 | On 02/05/2018 | Spot Bond | 0.00000 | | 101.60654 | | | 101.54525 | | | 0 | 0.00 | |
| HILB04 | On 01/11/2019 | Spot Bond | 0.00000 | | 101.62545 | | | 101.56341 | | | 0 | 0.00 | |
| HILC21 | On 07/08/2015 | Spot Bond | 0.00000 | | 101.31315 | | | 101.20667 | | | 0 | 0.00 | |
| HILC22 | On 13/10/2015 | Spot Bond | 0.00000 | | 100.47192 | | | 100.36301 | | | 0 | 0.00 | |
| HM1B5U | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 | |
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 | |
| HMS1B2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| HMS1B3 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| HMS1B7 | On 19/07/2046 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| HMS1B8 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.94076 | | | 0 | 0.00 | |
| HMS1B9 | On 19/07/2015 | Spot Bond | 7.51442 | | 99.97941 | | 7.51442 | 93.27659 | | | 0 | 0.00 | |
| HMS1C2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| HMS1C4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93793 | | | 0 | 0.00 | |
| HMS1C5 | On 19/07/2015 | Spot Bond | 8.51438 | | 99.97668 | | 8.51438 | 104.41639 | | | 0.00 | 6,000,000,000 | 3,000,000,000.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| HMS1D4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93431 | | | 0.00 | 1,930,000,000 | 1,930,000,000.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 8.96455 | | 99.97544 | | 8.96455 | 104.41639 | | | 0.00 | 3,600,000,000 | 1,800,000,000.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| HMS1E4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92988 | | | 0.00 | 944,000,000 | 944,000,000.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.05999 | | | 99.99980 | | | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.03670 | | | 100.04462 | | | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | | 101.55616 | | | 101.49033 | | | 0 | 0.00 |
| HPF04/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | 10.00000 | 110.93100 | | | | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 9.21500 | | 105.13572 | 9.20000 | 105.07909 | | | | 0 | 0.00 |
| HPF06 | On 20/02/2020 | Spot Bond | 0.00000 | | 101.49744 | | | 101.42417 | | | 0 | 0.00 |
| HPF07 | On 20/08/2017 | Spot Bond | 0.00000 | | 101.40632 | | | 101.33760 | | | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 8.43000 | | 109.89527 | 8.42000 | 109.86182 | | | | 14,600,000 | 1,484,600,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 2.00000 | | 282.45857 | 2.00500 | 282.07432 | | | | 0 | 2,400,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 1.98000 | | 289.36264 | 1.98500 | 288.95951 | | | | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 9.70000 | | 100.46333 | 9.69500 | 100.42626 | | | | 3,500,000 | 1,803,500,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 9.74000 | | 100.05554 | 9.73500 | 100.01895 | | | | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | 100.00000 | | 34.39674 | 100.00000 | 34.14737 | | | | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | 100.00000 | | 83.06451 | 100.00000 | 82.50951 | | | | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | 100.00000 | | 37.92960 | 100.00000 | 37.65461 | | | | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | | 37.99317 | 100.00000 | 37.71772 | | | | 0 | 0.00 |
| HWY023/R197 | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | 10.00000 | 110.93100 | | | | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.60000 | | 122.71048 | 1.59000 | 122.69537 | | | | 1,103,121,000 | 45,449,445,600.00 |
| I2033 | On 28/02/2033 | Spot Bond | 1.87000 | | 100.94065 | 1.88000 | 100.02053 | | | | 0 | 23,000,000,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.91000 | | 125.99503 | 1.92000 | 125.64633 | | | | 6,885,972,200 | 23,135,627,800.00 |
| I2046 | On 31/03/2046 | Spot Bond | 2.06000 | | 122.59640 | 2.06000 | 122.47150 | | | | 1,261,458,200 | 09,700,130,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | 2.02000 | | 131.73000 | 2.02000 | 131.59633 | | | | 1,145,052,600 | 96,903,202,300.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 8.19000 | | 104.08687 | 8.18500 | 104.02198 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| IBL22 | On 15/03/2018 | Spot Bond | 8.08500 | 107.89754 | | 8.07000 | 107.86419 | | | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 8.01000 | 103.72551 | | 8.00500 | 103.66315 | | | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | 101.59586 | | | 101.53498 | | | 0 | 500,000,000.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.46000 | 134.03193 | | 1.46000 | 133.90173 | | | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.11000 | 136.90987 | | 2.14000 | 136.52749 | | | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | 100.93340 | | | 100.87319 | | | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.20500 | 103.92204 | | 8.19000 | 103.88972 | | | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | 101.35310 | | | 101.29257 | | | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 101.35899 | | | 101.30097 | | | 0 | 0.00 |
| IBL43/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 8.85000 | 98.15994 | | 8.84000 | 98.11889 | | | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.27500 | 92.79997 | | 9.26500 | 92.76586 | | | 4,700,000 | 2,340,000,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 100.64291 | | | 100.58428 | | | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 8.81500 | 98.67444 | | 8.80000 | 98.63943 | | | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 9.32500 | 103.32814 | | 9.31500 | 103.28945 | | | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 101.50339 | | | 101.44630 | | | 0 | 500,000,000.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.69257 | | | 100.63201 | | | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.63500 | 103.02613 | | 7.63000 | 102.96707 | | | 0 | 500,000,000.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.63000 | 102.44256 | | 8.62000 | 102.39688 | | | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 101.78771 | | | 101.72328 | | | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 101.31890 | | | 101.25975 | | | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 7.85500 | 104.64807 | | 7.84000 | 104.60326 | | | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.59000 | 105.75529 | | 8.58000 | 105.71228 | | | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.70500 | 107.47163 | | 9.69500 | 107.44585 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | | 100.39983 | | | 100.33996 | | | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | | 99.92812 | | | 99.87389 | | | 0 | 0.00 |
| IBL63 | On 29/07/2017 | Spot Bond | 0.00000 | | 99.74110 | | | 101.46767 | | | 0 | 0.00 |
| IBL64 | On 29/07/2019 | Spot Bond | 0.00000 | | 99.83077 | | | 101.59374 | | | 0 | 0.00 |
| IBL65 | On 29/07/2021 | Spot Bond | 0.00000 | | 99.82708 | | | 101.62606 | | | 0 | 0.00 |
| IBL66 | On 12/03/2018 | Spot Bond | 0.00000 | | 100.78532 | | | 100.72353 | | | 0 | 0.00 |
| IBL67 | On 31/01/2022 | Spot Bond | 2.84000 | | 131.15841 | | 2.87000 | 130.78576 | | | 0 | 0.00 |
| IBL68 | On 29/06/2018 | Spot Bond | 0.00000 | | 100.43434 | | | 100.37243 | | | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | | 0.01047 | | 100.00000 | 0.01040 | | | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | | 100.02427 | | | 99.97114 | | | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | | 99.96278 | | | 99.90686 | | | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 9.33000 | | 97.96339 | | 9.32000 | 97.93006 | | | 0 | 0.00 |
| IDCG04 | On 24/11/2017 | Spot Bond | 0.00000 | | 101.16096 | | | 101.10049 | | | 0 | 100,000,000.00 |
| IDCG05 | On 24/11/2019 | Spot Bond | 0.00000 | | 101.06972 | | | 101.00694 | | | 0 | 0.00 |
| IDCG06 | On 24/11/2024 | Spot Bond | 10.00500 | | 98.73293 | | 10.00000 | 98.68378 | | | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | | 102.34630 | | 5.00000 | 102.30442 | | | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | | 101.24911 | | 5.00000 | 101.20814 | | | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | | 101.38711 | | 4.00000 | 101.35437 | | | 0 | 0.00 |
| IDCP06 | On 17/10/2019 | Spot Bond | 4.00000 | | 101.02238 | | 4.00000 | 100.98958 | | | 0 | 0.00 |
| IDW01U | On 30/06/2016 | Spot Bond | 100.00000 | | 58.69074 | | 100.00000 | 58.26523 | | | 0 | 0.00 |
| IDW02U | On 30/06/2016 | Spot Bond | 100.00000 | | 58.57293 | | 100.00000 | 58.14827 | | | 0 | 0.00 |
| IDW03U | On 30/06/2016 | Spot Bond | 100.00000 | | 58.57293 | | 100.00000 | 58.14827 | | | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | | 105.93627 | | 9.20000 | 105.85820 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | | 101.49526 | | | 101.42456 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | | 7.95908 | | 100.00000 | 7.90138 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | | 101.77941 | | | 101.69715 | | | 0.00 | 0 | 0.00 |
| IN269U | On 25/07/2017 | Spot Bond | 100.00000 | | 16.57277 | | 100.00000 | 16.45130 | | | 0.00 | 0 | 0.00 |
| IN272U | On 10/11/2017 | Spot Bond | 100.00000 | | 23.22163 | | 100.00000 | 23.05327 | | | 0.00 | 0 | 0.00 |
| IN276U | On 30/06/2021 | Spot Bond | 100.00000 | | 1.69659 | | 100.00000 | 1.68688 | | | 0.00 | 0 | 0.00 |
| IN277U | On 30/06/2021 | Spot Bond | 100.00000 | | 8.94996 | | 100.00000 | 8.88508 | | | 0.00 | 0 | 0.00 |
| IN281U | On 28/11/2019 | Spot Bond | 100.00000 | | 10.77854 | | 100.00000 | 10.70040 | | | 0.00 | 0 | 0.00 |
| IN286U | On 15/07/2019 | Spot Bond | 100.00000 | | 10.81253 | | 100.00000 | 10.73413 | | | 0.00 | 0 | 0.00 |
| IN289U | On 30/06/2025 | Spot Bond | 100.00000 | | 8.61293 | | 100.00000 | 8.55588 | | | 0.00 | 0 | 0.00 |
| IN290U | On 31/12/2016 | Spot Bond | 100.00000 | | 39.66649 | | 100.00000 | 39.37891 | | | 0.00 | 0 | 0.00 |
| IN294U | On 13/08/2015 | Spot Bond | 100.00000 | | 93.83033 | | 100.00000 | 93.11224 | | | 0.00 | 0 | 0.00 |
| IN295U | On 19/08/2015 | Spot Bond | 100.00000 | | 92.40506 | | 100.00000 | 91.70854 | | | 0.00 | 0 | 0.00 |
| IN306U | On 24/06/2020 | Spot Bond | 100.00000 | | 11.41381 | | 100.00000 | 11.30115 | | | 0.00 | 0 | 0.00 |
| IN307U | On 30/09/2015 | Spot Bond | 100.00000 | | 93.33251 | | 100.00000 | 91.30354 | | | 0.00 | 0 | 0.00 |
| IN308U | On 30/09/2015 | Spot Bond | 100.00000 | | 93.42665 | | 100.00000 | 91.39563 | | | 0.00 | 0 | 0.00 |
| IN309U | On 30/09/2015 | Spot Bond | 100.00000 | | 93.41517 | | 100.00000 | 91.38440 | | | 0.00 | 0 | 0.00 |
| IN534U | On 20/10/2015 | Spot Bond | 100.00000 | | 99.63503 | | 100.00000 | 98.55596 | | | 0.00 | 0 | 0.00 |
| IN535U | On 25/08/2015 | Spot Bond | 100.00000 | | 91.02244 | | 100.00000 | 90.34653 | | | 0.00 | 0 | 0.00 |
| IN542U | On 13/10/2015 | Spot Bond | 100.00000 | | 81.11111 | | 100.00000 | 80.57395 | | | 0.00 | 0 | 0.00 |
| IN546U | On 10/11/2015 | Spot Bond | 100.00000 | | 94.39230 | | 100.00000 | 93.45464 | | | 0.00 | 0 | 0.00 |
| IN700U | On 18/08/2015 | Spot Bond | 100.00000 | | 92.63959 | | 100.00000 | 91.93955 | | | 0.00 | 0 | 0.00 |
| INA530 | On 21/07/2015 | Spot Bond | 6.40000 | | 99.89491 | | 6.40000 | 99.87740 | | | 0.00 | 0 | 0.00 |
| INA531 | On 28/07/2015 | Spot Bond | 6.40000 | | 99.77257 | | 6.40000 | 99.75510 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| INA533 | On 11/08/2015 | Spot Bond | 6.40000 | | 99.52881 | | 6.40000 | 99.51140 | | | 0 | 0.00 |
| INA534 | On 18/08/2015 | Spot Bond | 6.45000 | | 99.40277 | | 6.45000 | 99.38530 | | | 0 | 0.00 |
| INA538 | On 08/09/2015 | Spot Bond | 6.45000 | | 99.03744 | | 6.45000 | 99.02010 | | | 0 | 0.00 |
| INA543 | On 13/10/2015 | Spot Bond | 6.60000 | | 98.39866 | | 6.60000 | 98.38120 | | | 900,000,000 | 300,000,000.00 |
| ING115 | On 31/03/2016 | Spot Bond | 10.86034 | | 101.17967 | | 10.85900 | 101.09102 | | | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 10.86034 | | 100.65902 | | 10.85900 | 100.57083 | | | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | | 100.67244 | | | 100.60040 | | | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.66002 | | | 100.58936 | | | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | | 101.90545 | | 6.50000 | 101.85203 | | | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.66689 | | | 100.52191 | | | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | | 91.40146 | | | 91.40146 | | | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.70562 | | | 100.58289 | | | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | | 100.13459 | | | 100.01920 | | | 0 | 0.00 |
| ING211/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | 0.00000 | | 100.64061 | | | 100.50132 | | | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | 0.00000 | | 104.74362 | | | 104.61149 | | | 0 | 0.00 |
| ING292 | On 15/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| ING297 | On 10/09/2015 | Spot Bond | 0.00000 | | 99.04902 | | | 98.93929 | | | 0 | 0.00 |
| ING298 | On 17/09/2015 | Spot Bond | 0.00000 | | 98.91486 | | | 98.80450 | | | 0 | 0.00 |
| ING301 | On 12/10/2015 | Spot Bond | 100.00000 | | 81.29176 | | 100.00000 | 80.75221 | | | 0 | 0.00 |
| ING305 | On 08/01/2016 | Spot Bond | 0.00000 | | 100.47144 | | | 100.35829 | | | 0 | 0.00 |
| ING310 | On 15/10/2015 | Spot Bond | 100.00000 | | 80.75221 | | 100.00000 | 100.00000 | | | 0 | 0.00 |
| INGR06 | On 10/06/2016 | Spot Bond | 0.00000 | | 101.29521 | | | 101.16986 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| INLV01 | On 12/08/2024 | Spot Bond | 0.00000 | 101.96769 | | | 101.88099 | | | 0 | 0.00 |
| IP275U | On 14/10/2015 | Spot Bond | 100.00000 | 80.93126 | | 100.00000 | 80.39648 | | | 0 | 0.00 |
| IPF01/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | 0.00000 | 100.14785 | | | 100.08432 | | | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 0.00000 | 100.14972 | | | 100.08539 | | | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 8.70000 | 102.49062 | | 8.69500 | 102.42704 | | | 0 | 0.00 |
| IPF07 | On 01/07/2017 | Spot Bond | 0.00000 | 100.39685 | | | 100.33453 | | | 0 | 500,000,000.00 |
| IPF08 | On 01/07/2018 | Spot Bond | 0.00000 | 100.40612 | | | 100.34234 | | | 0 | 0.00 |
| IPF09 | On 01/07/2019 | Spot Bond | 0.00000 | 100.41233 | | | 100.34757 | | | 0 | 0.00 |
| IPF10 | On 15/10/2016 | Spot Bond | 0.00000 | 100.01822 | | | 100.03728 | | | 0 | 0.00 |
| IPF11 | On 15/10/2015 | Spot Bond | 0.00000 | 100.02350 | | | 100.03942 | | | 0 | 0.00 |
| IPF12 | On 15/04/2018 | Spot Bond | 0.00000 | 100.02035 | | | 100.03816 | | | 0 | 0.00 |
| IPFC06 | On 15/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | 9.68000 | 100.17111 | | 9.67000 | 100.13744 | | | 0 | 1,850,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | 100.63727 | | | 100.57728 | | | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 8.77500 | 104.96866 | | 8.76000 | 104.92502 | | | 0 | 1,350,000,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | 100.29791 | | | 100.23479 | | | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | 100.21625 | | | 100.15108 | | | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | 100.58497 | | | 100.52072 | | | 0 | 0.00 |
| IV015 | On 20/09/2022 | Spot Bond | 0.00000 | 101.95219 | | | 101.88423 | | | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | 101.02845 | | | 100.95531 | | | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 2.91000 | 131.54268 | | 2.94000 | 131.34108 | | | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.60000 | 151.88560 | | 3.60000 | 151.71196 | | | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | 100.42905 | | | 100.35780 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | | 100.16675 | | | 100.09556 | | | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | | 100.02306 | | | 102.12407 | | | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | | 100.90345 | | | 100.83224 | | | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | | 98.43426 | | | 98.36005 | | | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.60000 | | 110.77962 | | 3.59000 | 110.69949 | | | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 3.60000 | | 110.77962 | | 3.59000 | 110.69949 | | | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | | 100.97557 | | | 100.90074 | | | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | | 101.28057 | | | 101.20319 | | | 0 | 0.00 |
| IV057U | On 14/07/2018 | Spot Bond | 100.00000 | | 9.01440 | | 100.00000 | 8.89600 | | | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 10.39000 | | 110.88116 | | 10.38000 | 110.81455 | | | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | | 101.52331 | | | 103.92896 | | | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.70000 | | 144.79427 | | 3.70000 | 144.62759 | | | 0 | 0.00 |
| IV531U | On 30/07/2015 | Spot Bond | 100.00000 | | 97.33333 | | 100.00000 | 96.56085 | | | 0 | 0.00 |
| IV533U | On 13/08/2015 | Spot Bond | 100.00000 | | 93.83033 | | 100.00000 | 93.11224 | | | 0 | 0.00 |
| IV534U | On 20/08/2015 | Spot Bond | 100.00000 | | 92.17172 | | 100.00000 | 91.47870 | | | 0 | 0.00 |
| IVA529 | On 16/07/2015 | Spot Bond | 6.40000 | | 99.92991 | | 6.40000 | 99.98247 | | | 0 | 0.00 |
| IVA530 | On 23/07/2015 | Spot Bond | 6.40000 | | 99.85992 | | 6.40000 | 99.85990 | | | 0 | 0.00 |
| IVA531 | On 30/07/2015 | Spot Bond | 6.40000 | | 99.49408 | | 6.40000 | 99.49410 | | | 0 | 0.00 |
| IVA534 | On 20/08/2015 | Spot Bond | 6.45000 | | 98.76089 | | 6.45000 | 98.76090 | | | 0 | 0.00 |
| IVA537 | On 03/09/2015 | Spot Bond | 6.45000 | | 98.64038 | | 6.45000 | 98.64040 | | | 0 | 0.00 |
| IVA538 | On 10/09/2015 | Spot Bond | 6.45000 | | 98.52017 | | 6.45000 | 98.52020 | | | 0 | 0.00 |
| IVA539 | On 17/09/2015 | Spot Bond | 6.60000 | | 98.85598 | | 6.60000 | 98.83830 | | | 0 | 0.00 |
| IVA542 | On 08/10/2015 | Spot Bond | 6.60000 | | 98.48628 | | 6.60000 | 98.46870 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| IVA543 | On 15/10/2015 | Spot Bond | 100.00000 | | 80.75221 | | 100.00000 | 80.21978 | | | 0 | 0.00 |
| IVA544 | On 22/10/2015 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 99.87737 | | | 101.72370 | | | 0 | 0.00 |
| IVC005/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 101.81360 | | | 101.75840 | | | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.28476 | | | 100.22447 | | | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 101.19073 | | | 101.13276 | | | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 101.32038 | | | 101.25361 | | | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 101.02671 | | | 100.96436 | | | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.14875 | | | 100.08523 | | | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.14969 | | | 100.08577 | | | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.15157 | | | 100.08684 | | | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.14310 | | | 100.08200 | | | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | | 99.94116 | | | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | | 99.82229 | | | 101.66930 | | | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | | 100.66063 | | | 100.59671 | | | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | | 101.35015 | | | 101.28935 | | | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | | 101.05957 | | | 101.00226 | | | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | | 101.04910 | | | 100.99237 | | | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | | 100.37190 | | | 100.30663 | | | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | | 99.92433 | | | 99.86728 | | | 0 | 0.00 |
| IVC032 | On 19/06/2016 | Spot Bond | 0.00000 | | 100.61452 | | | 100.55510 | | | 0 | 0.00 |
| IVC033 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.42680 | | | 100.36287 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| IVC034 | On 30/06/2021 | Spot Bond | 0.00000 | | 100.43758 | | | 100.37202 | | | 0 | 0.00 |
| IVC035 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.43757 | | | 100.37201 | | | 0 | 0.00 |
| IVC036 | On 16/07/2019 | Spot Bond | 9.19000 | | 100.42655 | | 9.18000 | 100.38592 | | | 0 | 0.00 |
| IVC037 | On 16/07/2019 | Spot Bond | 100.00000 | | 12.94295 | | 100.00000 | 12.85766 | | | 0 | 0.00 |
| IVC038 | On 16/07/2019 | Spot Bond | 100.00000 | | 11.11075 | | 100.00000 | 11.03019 | | | 0 | 0.00 |
| IVC039 | On 17/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| IVC040 | On 24/07/2021 | Spot Bond | 9.35000 | | 99.89907 | | 9.34000 | 99.86871 | | | 0 | 0.00 |
| IVC041 | On 29/07/2017 | Spot Bond | 0.00000 | | 99.81849 | | | 101.70150 | | | 0 | 0.00 |
| IVC042 | On 14/08/2015 | Spot Bond | 0.00000 | | 101.37240 | | | 101.30967 | | | 0 | 0.00 |
| IVC043 | On 15/09/2015 | Spot Bond | 0.00000 | | 100.69070 | | | 100.63178 | | | 0 | 200,000,000.00 |
| IVC044 | On 16/10/2015 | Spot Bond | 0.00000 | | 105.35027 | | | 105.23438 | | | 0 | 0.00 |
| IVC045 | On 24/10/2015 | Spot Bond | 0.00000 | | 99.92751 | | | 99.87288 | | | 0 | 100,000,000.00 |
| IVC046 | On 24/10/2017 | Spot Bond | 0.00000 | | 100.85013 | | | 100.79502 | | | 0 | 100,000,000.00 |
| IVC047 | On 27/10/2015 | Spot Bond | 6.93000 | | 101.82603 | | 6.91500 | 101.77333 | | | 0 | 0.00 |
| IVC048 | On 06/11/2017 | Spot Bond | 0.00000 | | 101.67782 | | | 101.61127 | | | 0 | 0.00 |
| IVC049 | On 21/11/2019 | Spot Bond | 0.00000 | | 101.32637 | | | 101.26053 | | | 0 | 0.00 |
| IVC050 | On 03/12/2017 | Spot Bond | 0.00000 | | 101.03558 | | | 100.96988 | | | 0 | 0.00 |
| IVC051 | On 03/02/2018 | Spot Bond | 0.00000 | | 101.70493 | | | 101.63972 | | | 0 | 0.00 |
| IVC052 | On 10/02/2016 | Spot Bond | 0.00000 | | 101.43449 | | | 101.37255 | | | 0 | 0.00 |
| IVC053 | On 11/02/2018 | Spot Bond | 0.00000 | | 101.56776 | | | 101.50002 | | | 0 | 0.00 |
| IVC054 | On 03/03/2016 | Spot Bond | 0.00000 | | 100.96565 | | | 100.90447 | | | 0 | 0.00 |
| IVC055 | On 26/03/2020 | Spot Bond | 0.00000 | | 100.53791 | | | 100.47070 | | | 0 | 0.00 |
| IVC056 | On 29/04/2016 | Spot Bond | 0.00000 | | 99.82834 | | | 101.61532 | | | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|-----------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|------------------|
| IVC058 | On 03/01/2018 | Spot Bond | | | 0.00000 | | 100.37134 | | | 100.30614 | | | 0.00 | 0 | 0.00 |
| IVC059 | On 09/06/2016 | Spot Bond | | | 0.00000 | | 100.84259 | | | 100.78130 | | | 0.00 | 0 | 0.00 |
| IVC061 | On 01/07/2018 | Spot Bond | | | 0.00000 | | 100.42758 | | | 100.36039 | | | 0.00 | 0 | 0.00 |
| JAS01 | On 31/01/2018 | Spot Bond | | | 0.00000 | | 102.08631 | | | 102.01061 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | | | 0.00000 | | 99.79472 | | | 101.70832 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | | | 0.00000 | | 99.88030 | | | 99.89532 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | | | 100.00000 | | 59.22051 | 100.00000 | 58.79116 | | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | | | 0.00000 | | 100.82728 | | | 100.84301 | | | 0.00 | 0 | 0.00 |
| KAP001 | On 13/06/2017 | Spot Bond | | | 0.00000 | | 100.93667 | | | 100.87234 | | | 0.00 | 0 | 0.00 |
| KAP002 | On 13/06/2019 | Spot Bond | | | 0.00000 | | 100.78980 | | | 100.72240 | | | 0.00 | 0 | 0.00 |
| KAP003 | On 06/06/2019 | Spot Bond | | | 0.00000 | | 100.92693 | | | 100.79258 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | | | 100.00000 | | 97.32620 | 100.00000 | 96.55172 | | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | | | 0.00000 | | 103.35343 | | | 103.20384 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | | | 0.00000 | | 101.99555 | | | 101.91884 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | | | 8.55500 | | 140.07633 | 8.55000 | 140.02785 | | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | | | 0.00000 | | 100.52652 | | | 100.46631 | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | | | 0.00000 | | 100.75179 | | | 100.68807 | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | | | 0.00000 | | 100.97373 | | | 100.91389 | | | 0.00 | 0 | 0.00 |
| LBK07 | On 16/09/2017 | Spot Bond | | | 0.00000 | | 100.57959 | | | 100.51786 | | | 0.00 | 0 | 0.00 |
| LBK08 | On 30/10/2019 | Spot Bond | | | 0.00000 | | 100.14569 | | | 102.07673 | | | 0.00 | 0 | 0.00 |
| LBK11 | On 28/11/2019 | Spot Bond | | | 10.27500 | | 99.10628 | 10.26500 | 99.05937 | | | | 0.00 | 0 | 0.00 |
| LBK12U | On 25/02/2020 | Spot Bond | | | 9.71000 | | 103.87094 | 9.71000 | 103.78936 | | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | | | 0.00000 | | 101.71696 | | | 101.65520 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | | | 8.80500 | | 101.21456 | 8.79000 | 101.16984 | | | | 0.00 | 10,014,300,000 | 5,260,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| LGL03 | On 03/04/2018 | Spot Bond | 8.93500 | 99.18233 | | 8.92000 | 99.14610 | | | | 0 | 700,000,000.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.94500 | 100.88850 | | 9.93500 | 100.84577 | | | | 3,500,000 | 580,000,000.00 |
| LGL05 | On 12/12/2021 | Spot Bond | 0.00000 | 100.90326 | | | 100.83204 | | | | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | 101.06949 | | | 100.97791 | | | | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 7.95000 | 102.10312 | | 7.93500 | 102.04455 | | | | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | 101.16372 | | | 101.06399 | | | | 0 | 0.00 |
| LOM01 | On 25/11/2019 | Spot Bond | 0.00000 | 101.67117 | | | 101.58172 | | | | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | 101.30675 | | | 101.24300 | | | | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | 101.37045 | | | 101.23316 | | | | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | 101.46927 | | | 101.32201 | | | | 0 | 0.00 |
| MAQ062 | On 13/11/2015 | Spot Bond | 0.00000 | 101.30054 | | | 101.18368 | | | | 0 | 0.00 |
| MAQ065 | On 14/12/2015 | Spot Bond | 0.00000 | 100.66341 | | | 100.54799 | | | | 0 | 0.00 |
| MAQ070 | On 30/07/2015 | Spot Bond | 0.00000 | 99.82759 | | | 99.72415 | | | | 0 | 0.00 |
| MAQ071 | On 11/08/2015 | Spot Bond | 0.00000 | 99.61571 | | | 99.51091 | | | | 0 | 0.00 |
| MAQ072 | On 10/09/2015 | Spot Bond | 0.00000 | 99.07621 | | | 98.96962 | | | | 0 | 0.00 |
| MAQ073 | On 09/10/2015 | Spot Bond | 0.00000 | 98.57401 | | | 98.46839 | | | | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | 0.00000 | 102.55373 | | | 102.44016 | | | | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | 0.00000 | 102.57261 | | | 102.45820 | | | | 0 | 0.00 |
| MAQ0A3 | On 31/08/2018 | Spot Bond | 0.00000 | 100.30201 | | | 100.20696 | | | | 0 | 0.00 |
| MAQ0A4 | On 31/08/2018 | Spot Bond | 0.00000 | 100.32107 | | | 100.22060 | | | | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | 0.00000 | 100.54157 | | | 100.37725 | | | | 0 | 0.00 |
| MBC024 | On 05/09/2015 | Spot Bond | 0.00000 | 99.17862 | | | 99.07377 | | | | 0 | 0.00 |
| MBC025 | On 07/10/2015 | Spot Bond | 0.00000 | 98.61583 | | | 98.51070 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| MBF029 | On 01/10/2015 | Spot Bond | | 0.00000 | 100.43595 | | | 100.37806 | | | 500,000,000 | 500,000,000.00 |
| MBF030 | On 01/10/2017 | Spot Bond | | 0.00000 | 101.09834 | | | 101.03889 | | | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.50123 | | | 100.44336 | | | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 100.93625 | | | 100.87894 | | | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | | 0.00000 | 101.18852 | | | 101.12896 | | | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.13429 | | | 100.08149 | | | 0 | 0.00 |
| MBF040 | On 06/08/2015 | Spot Bond | | 0.00000 | 101.39954 | | | 101.34429 | | | 0 | 0.00 |
| MBF041 | On 07/08/2016 | Spot Bond | | 0.00000 | 101.43149 | | | 101.37394 | | | 0 | 0.00 |
| MBF042 | On 07/08/2017 | Spot Bond | | 0.00000 | 101.46385 | | | 101.40496 | | | 0 | 0.00 |
| MBF043 | On 08/12/2015 | Spot Bond | | 0.00000 | 100.79817 | | | 100.68247 | | | 0 | 0.00 |
| MBF044 | On 11/04/2016 | Spot Bond | | 0.00000 | 100.13413 | | | 100.01913 | | | 0 | 0.00 |
| MBF045 | On 13/04/2018 | Spot Bond | | 0.00000 | 100.14408 | | | 100.08217 | | | 0 | 1,500,000,000.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | | 54.79795 | 100.00000 | 54.40066 | | | | 0 | 0.00 |
| MBP29U | On 23/09/2017 | Spot Bond | 100.00000 | | 27.21055 | 100.00000 | 27.01327 | | | | 0 | 0.00 |
| MBP30U | On 24/10/2017 | Spot Bond | 100.00000 | | 22.52641 | 100.00000 | 22.36131 | | | | 0 | 0.00 |
| MBP31U | On 24/10/2017 | Spot Bond | 100.00000 | | 22.60058 | 100.00000 | 22.43493 | | | | 0 | 0.00 |
| MBP32U | On 10/11/2017 | Spot Bond | 100.00000 | | 23.41601 | 100.00000 | 23.24625 | | | | 0 | 0.00 |
| MBP33U | On 17/02/2017 | Spot Bond | 100.00000 | | 24.49320 | 100.00000 | 24.31563 | | | | 0 | 0.00 |
| MBP34 | On 29/04/2018 | Spot Bond | | 0.00000 | 99.83070 | | | 101.59367 | | | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | | 8.85000 | 102.89912 | | 8.84000 | 102.85757 | | | 202,500,000 | 540,000,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | | 8.87000 | 102.42095 | | 8.86000 | 102.37947 | | | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | | 0.00000 | 102.13680 | | | 102.00961 | | | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | | 0.00000 | 100.29084 | | | 100.16599 | | | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | | 0.00000 | 100.30331 | | | 100.17310 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| MEFSB3 | On 05/10/2016 | Spot Bond | 8.02000 | | 103.11247 | | 8.00500 | 103.06324 | | | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 8.84000 | | 101.83593 | | 8.83000 | 101.79374 | | | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.60500 | | 102.31553 | | 9.59500 | 102.28527 | | | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.55239 | | | 100.49341 | | | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.57133 | | | 100.51031 | | | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 9.62500 | | 102.95428 | | 9.61500 | 102.82931 | | | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.10000 | | 103.10678 | | 7.08500 | 103.04982 | | | 0 | 2,470,000,000.00 |
| MIL02 | On 31/05/2017 | Spot Bond | 8.94500 | | 100.91198 | | 8.93000 | 100.86496 | | | 0 | 0.00 |
| MIP4C | On 13/01/2016 | Spot Bond | 0.00000 | | 100.13001 | | | 100.01855 | | | 0 | 0.00 |
| MIP4F | On 13/01/2016 | Spot Bond | 0.00000 | | 100.13726 | | | 100.01961 | | | 0 | 0.00 |
| MIP4U | On 13/01/2016 | Spot Bond | 100.00000 | | 70.78117 | 100.00000 | | 70.00050 | | | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | | 100.69211 | | | 100.62940 | | | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.48000 | | 105.91116 | | 9.47000 | 105.87503 | | | 0 | 400,000,000.00 |
| MMIG03 | On 01/06/2025 | Spot Bond | 0.00000 | | 100.36954 | | | 100.29916 | | | 0 | 0.00 |
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | | 36.10644 | 100.00000 | | 35.84467 | | | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.64500 | | 100.87136 | | 8.63000 | 100.82681 | | | 0 | 140,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 8.63500 | | 102.85843 | | 8.62000 | 102.81493 | | | 0 | 510,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | | 7.52056 | 100.89771 | | 7.46559 | | | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | | 7.61665 | 100.61875 | | 7.56113 | | | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | | 100.00000 | | | 0 | 0.00 |
| N4A308 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | | 100.00000 | | | 0 | 0.00 |
| N4A311 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | | 100.00000 | | | 0 | 0.00 |
| N4A405 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | | 100.00000 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| N4A408 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| N4A411 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| N5A16 | On 20/06/2016 | Spot Bond | | 0.00000 | 100.77628 | | | 100.66089 | | | 0 | 0.00 |
| N5B23 | On 20/06/2023 | Spot Bond | | 0.00000 | 100.83105 | | | 100.70753 | | | 0 | 0.00 |
| N5C23 | On 20/06/2023 | Spot Bond | | 0.00000 | 100.84199 | | | 100.71686 | | | 0 | 0.00 |
| N5D23 | On 20/06/2023 | Spot Bond | | 0.00000 | 100.96105 | | | 100.81822 | | | 0 | 0.00 |
| N5E23 | On 20/06/2023 | Spot Bond | | 0.00000 | 101.06011 | | | 100.90254 | | | 0 | 0.00 |
| N5F23U | On 20/06/2023 | Spot Bond | 100.00000 | | 11.41147 | 100.00000 | 11.32874 | | | | 0 | 0.00 |
| N5G23U | On 20/06/2023 | Spot Bond | 100.00000 | | 12.21728 | 100.00000 | 12.12871 | | | | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | | 9.80500 | 93.42317 | 9.79500 | 93.39916 | | | | 7,100,000 | 1,000,000,000.00 |
| NAM02 | On 29/06/2020 | Spot Bond | | 9.43000 | 101.17947 | 9.42000 | 101.14211 | | | | 0 | 0.00 |
| NBK10A | On 25/07/2016 | Spot Bond | | 7.71500 | 99.13558 | 7.71000 | 102.52744 | | | | 0 | 0.00 |
| NBK11A | On 28/11/2020 | Spot Bond | | 9.30500 | 99.66845 | 9.29500 | 99.63569 | | | | 0 | 0.00 |
| NBK12A | On 19/03/2021 | Spot Bond | | 8.93000 | 105.07980 | 8.92000 | 105.04934 | | | | 0 | 0.00 |
| NBK13A | On 19/03/2024 | Spot Bond | | 9.40500 | 105.12467 | 9.39500 | 105.10512 | | | | 0 | 0.00 |
| NBK13B | On 21/02/2017 | Spot Bond | | 0.00000 | 102.04968 | | 101.99285 | | | | 0 | 0.00 |
| NBK14A | On 26/06/2021 | Spot Bond | | 9.29000 | 100.62219 | 9.28000 | 100.59223 | | | | 0 | 0.00 |
| NBK14B | On 27/08/2015 | Spot Bond | | 0.00000 | 101.08838 | | 101.03184 | | | | 0 | 0.00 |
| NBK15A | On 11/02/2022 | Spot Bond | | 9.53000 | 100.29742 | 9.52000 | 100.18890 | | | | 0 | 0.00 |
| NBK15B | On 27/08/2017 | Spot Bond | | 0.00000 | 102.13418 | | 102.07684 | | | | 0 | 0.00 |
| NBK16A | On 12/02/2025 | Spot Bond | | 10.15500 | 99.79660 | 10.15000 | 99.74400 | | | | 0 | 3,940,000,000.00 |
| NBK16B | On 25/07/2016 | Spot Bond | | 0.00000 | 100.02235 | | 101.67254 | | | | 600,000,000 | 600,000,000.00 |
| NBK17A | On 22/04/2026 | Spot Bond | | 10.33500 | 99.92310 | 10.33000 | 99.87211 | | | | 0 | 500,000,000.00 |
| NBK17B | On 28/11/2016 | Spot Bond | | 0.00000 | 101.10541 | | 101.04944 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| NBK18A | On 01/06/2020 | Spot Bond | 9.25500 | 101.23850 | 9.24500 | 101.20202 | | | | 0.00 | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | 100.34674 | | 100.28807 | | | | 0.00 | 0 | 0.00 |
| NBK19A | On 01/06/2022 | Spot Bond | 9.68000 | 101.07105 | 9.67000 | 101.04211 | | | | 0.00 | 0 | 0.00 |
| NBK19B | On 26/06/2017 | Spot Bond | 0.00000 | 100.02102 | | 99.96099 | | | | 0.00 | 0 | 0.00 |
| NBK20A | On 01/06/2026 | Spot Bond | 10.40500 | 101.07250 | 10.40000 | 101.02056 | | | | 0.00 | 0 | 0.00 |
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | 100.49980 | | 100.37839 | | | | 0.00 | 0 | 0.00 |
| NBK21B | On 10/11/2017 | Spot Bond | 0.00000 | 101.38138 | | 101.26076 | | | | 0.00 | 0 | 0.00 |
| NBK22B | On 12/02/2018 | Spot Bond | 0.00000 | 101.40431 | | 101.34253 | | | | 0.00 | 0 | 0.00 |
| NBK23B | On 12/02/2020 | Spot Bond | 0.00000 | 101.44192 | | 101.37848 | | | | 0.00 | 0 | 0.00 |
| NBK24B | On 11/02/2022 | Spot Bond | 0.00000 | 101.48198 | | 101.41797 | | | | 0.00 | 0 | 0.00 |
| NBK25B | On 12/02/2025 | Spot Bond | 0.00000 | 101.54517 | | 101.47716 | | | | 0.00 | 0 | 0.00 |
| NBK26B | On 22/04/2026 | Spot Bond | 0.00000 | 99.95773 | | 99.89455 | | | | 0.00 | 0 | 0.00 |
| NBK27B | On 01/06/2018 | Spot Bond | 0.00000 | 101.00451 | | 100.94337 | | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 6.85000 | 104.16076 | 6.83500 | 104.10531 | | | | 0.00 | 0 | 4,180,000,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | 101.01313 | | 100.95525 | | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.92000 | 112.48556 | 8.91000 | 112.44141 | | | | 0.00 | 7,400,000 | 3,060,000,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.73000 | 38.85839 | 10.72500 | 38.80962 | | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 99.99977 | | 99.93649 | | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.76000 | 104.04160 | 7.75500 | 103.98035 | | | | 0.00 | 0 | 0.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 100.55243 | | 100.49137 | | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 97.48687 | | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 101.00564 | | 100.94324 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| NCLN64 | On 25/01/2016 | Spot Bond | 0.00000 | 99.86046 | | | 99.80007 | | | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 99.81862 | | | 101.70163 | | | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.98099 | | | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | 101.45445 | | | 101.38885 | | | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | 100.59593 | | | 100.53226 | | | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | 100.56564 | | | 100.50523 | | | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | 100.84626 | | | 100.78278 | | | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | 100.54705 | | | 100.48864 | | | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | 100.53103 | | | 100.41544 | | | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | 100.53066 | | | 100.41514 | | | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | 0.00000 | 101.62396 | | | 101.56570 | | | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | 100.61101 | | | 100.47813 | | | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | 9.90000 | 107.85990 | | 9.89500 | 107.71964 | | | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | 100.60728 | | | 100.47520 | | | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | 9.93500 | 106.73912 | | 9.93000 | 106.60086 | | | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | 100.61101 | | | 100.47813 | | | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | 100.54974 | | | 100.43011 | | | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54580 | | | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | 0.00000 | 100.61697 | | | 100.48280 | | | 0 | 0.00 |
| NCLN91 | On 20/09/2024 | Spot Bond | 0.00000 | 100.62443 | | | 100.48865 | | | 0 | 0.00 |
| NCLN92 | On 02/03/2018 | Spot Bond | 0.00000 | 101.00458 | | | 100.87711 | | | 0 | 0.00 |
| NCLN93 | On 09/04/2018 | Spot Bond | 0.00000 | 100.23578 | | | 100.17184 | | | 0 | 0.00 |
| NCLN94 | On 20/09/2020 | Spot Bond | 0.00000 | 100.30746 | | | 100.17546 | | | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 7.45000 | 104.01738 | | 7.43500 | 103.95709 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------------------|
| NED13 | | On 25/07/2023 | Spot Bond | 0.00000 | 99.83990 | | | 101.95205 | | | 0.00 | 0 | 0.00 |
| NED14 | | On 29/11/2023 | Spot Bond | 0.00000 | 99.99337 | | | 99.91918 | | | 0.00 | 0 | 0.00 |
| NED15 | | On 08/04/2024 | Spot Bond | 10.05000 | 105.43645 | | 10.04000 | 105.32536 | | | 0.00 | 0 | 0.00 |
| NED16 | | On 08/04/2024 | Spot Bond | 0.00000 | 98.90364 | | | 98.82933 | | | 0.00 | 0 | 0.00 |
| NED17 | | On 14/10/2024 | Spot Bond | 0.00000 | 102.23275 | | | 102.08948 | | | 0.00 | 0 | 0.00 |
| NED18 | | On 16/01/2025 | Spot Bond | 0.00000 | 100.09558 | | | 99.95121 | | | 0.00 | 0 | 0.00 |
| NED19 | | On 01/07/2025 | Spot Bond | 0.00000 | 100.51503 | | | 100.35872 | | | 0.00 | 0 | 0.00 |
| NED20 | | On 01/07/2025 | Spot Bond | 11.17500 | 101.02366 | | 11.16500 | 100.88311 | | | 0.00 | 0 | 1,500,000,000.00 |
| NED9 | | On 06/07/2017 | Spot Bond | 0.00000 | 100.25831 | | | 100.20352 | | | 0.00 | 0 | 0.00 |
| NEDH1A | | On 20/11/2018 | Spot Bond | 9.44500 | 118.17471 | | 9.44500 | 118.08583 | | | 0.00 | 0 | 0.00 |
| NEDH1B | | On 20/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NHM001 | | On 04/09/2015 | Spot Bond | 0.00000 | 101.28175 | | | 101.20649 | | | 0.00 | 0 | 0.00 |
| NHM001/JIBAR | | On 25/11/2020 | Spot Bond | 10.00000 | 111.01700 | | 10.00000 | 110.93100 | | | 0.00 | 0 | 0.00 |
| NILB10 | | On 08/12/2016 | Spot Bond | 2.13000 | 172.24641 | | 2.13500 | 172.05827 | | | 0.00 | 0 | 0.00 |
| NILB11 | | On 31/01/2025 | Spot Bond | 2.46000 | 114.00641 | | 2.45000 | 113.98343 | | | 0.00 | 0 | 0.00 |
| NILB12 | | On 07/12/2033 | Spot Bond | 3.45000 | 188.04613 | | 3.45000 | 187.85087 | | | 0.00 | 0 | 0.00 |
| NILB13 | | On 31/01/2025 | Spot Bond | 2.85000 | 110.25308 | | 2.84000 | 110.08727 | | | 0.00 | 0 | 0.00 |
| NILB14 | | On 31/03/2028 | Spot Bond | 3.19000 | 142.43710 | | 3.19000 | 142.12093 | | | 0.00 | 0 | 0.00 |
| NILB15 | | On 31/03/2028 | Spot Bond | 3.10000 | 154.15769 | | 3.10000 | 153.81128 | | | 0.00 | 0 | 0.00 |
| NMP20N | | On 24/07/2020 | Spot Bond | 8.67500 | 102.59569 | | 8.66500 | 107.23153 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | | On 22/05/2020 | Spot Bond | 9.30500 | 106.02928 | | 9.29500 | 105.91013 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | | On 22/05/2016 | Spot Bond | 0.00000 | 101.32174 | | | 101.26232 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | | On 22/05/2048 | Spot Bond | 0.00000 | 101.13585 | | | 101.07857 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| NQ1A17 | On 22/05/2050 | Spot Bond | | 0.00000 | 101.17602 | | | 101.11669 | | | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | | 0.00000 | 101.15194 | | | 101.09384 | | | 0 | 0.00 |
| NQ1A19 | On 22/05/2050 | Spot Bond | | 0.00000 | 101.22258 | | | 101.16085 | | | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | | 9.50500 | 107.33335 | | 9.49500 | 107.22082 | | | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | | 0.00000 | 101.20010 | | | 101.13953 | | | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | | 0.00000 | 101.18405 | | | 101.12431 | | | 0 | 0.00 |
| NQ1B17 | On 22/05/2052 | Spot Bond | | 0.00000 | 101.29148 | | | 101.22620 | | | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | | 9.70500 | 106.05275 | | 9.69500 | 105.92645 | | | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | | 0.00000 | 101.21616 | | | 101.15476 | | | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | | 0.00000 | 101.22419 | | | 101.16237 | | | 300,000,000 | 300,000,000.00 |
| NQ1C17 | On 22/05/2052 | Spot Bond | | 0.00000 | 101.36044 | | | 101.29160 | | | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | | 0.00000 | 101.52068 | | | 101.44358 | | | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | | 0.00000 | 101.42299 | | | 101.35093 | | | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | | 0.00000 | 101.24826 | | | 101.18521 | | | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | | 8.64000 | 111.99343 | | 8.63000 | 111.94641 | | | 0 | 600,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | | 9.38000 | 117.56009 | | 9.37000 | 117.52925 | | | 0 | 600,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | | 2.02500 | 176.28817 | | 2.03000 | 176.05059 | | | 0 | 8,700,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | | 10.30500 | 115.58901 | | 10.30000 | 115.53338 | | | 0 | 2,520,000,000.00 |
| NTC12 | On 25/08/2016 | Spot Bond | | 0.00000 | 102.00518 | | | 101.94532 | | | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | | 0.00000 | 99.87737 | | | 99.82423 | | | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | | 0.00000 | 100.62175 | | | 100.55784 | | | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | | 0.00000 | 100.94910 | | | 100.88775 | | | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | | 0.00000 | 101.13573 | | | 101.07304 | | | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | | 0.00000 | 101.28949 | | | 101.21690 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| NYT102 | On 28/05/2020 | Spot Bond | | 0.00000 | 101.59493 | | | 101.41112 | | | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | | 100.00000 | 18.59079 | | 100.00000 | 18.45601 | | | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | | 100.00000 | 81.41907 | | 100.00000 | 99.72603 | | | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | | 6.94000 | 102.53002 | | 6.92500 | 102.47687 | | | 0 | 500,000,000.00 |
| OML02 | On 21/11/2024 | Spot Bond | | 0.00000 | 101.20289 | | | 101.13438 | | | 6,500,000,000 | 3,000,000,000.00 |
| OML03 | On 27/11/2024 | Spot Bond | | 9.82500 | 99.35490 | | 9.81500 | 99.31163 | | | 0 | 0.00 |
| OML04 | On 19/03/2025 | Spot Bond | | 0.00000 | 100.90654 | | | 100.83718 | | | 0 | 0.00 |
| OML05 | On 19/03/2025 | Spot Bond | | 10.01000 | 102.32157 | | 10.00000 | 102.27657 | | | 0 | 1,500,000,000.00 |
| OML06 | On 19/03/2027 | Spot Bond | | 10.58500 | 102.17505 | | 10.57500 | 102.13585 | | | 0 | 1,500,000,000.00 |
| OML07 | On 19/03/2030 | Spot Bond | | 11.15500 | 102.46353 | | 11.15000 | 102.40182 | | | 0 | 1,000,000,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | | 100.00000 | 39.88163 | | 100.00000 | 39.59249 | | | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | | 0.00000 | 100.31000 | | | 100.29000 | | | 0 | 0.00 |
| PMM12/JIBAR | On 25/11/2020 | Spot Bond | | 10.00000 | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| PMM16 | On 02/09/2015 | Spot Bond | | 0.00000 | 102.77123 | | | 102.65247 | | | 0 | 0.00 |
| PMM17 | On 06/03/2016 | Spot Bond | | 0.00000 | 100.85213 | | | 100.79171 | | | 0 | 0.00 |
| PMM18 | On 04/11/2015 | Spot Bond | | 0.00000 | 101.47424 | | | 101.35698 | | | 0 | 0.00 |
| PMM19 | On 13/05/2016 | Spot Bond | | 0.00000 | 101.35412 | | | 101.23061 | | | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.52371 | | | 100.46363 | | | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | | 0.00000 | 99.85925 | | | 99.79490 | | | 0 | 0.00 |
| PPC003 | On 31/10/2019 | Spot Bond | | 0.00000 | 101.87280 | | | 101.81217 | | | 0 | 0.00 |
| PPC004 | On 30/06/2021 | Spot Bond | | 9.58000 | 101.77194 | | 9.57000 | 101.73930 | | | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | | 0.00000 | 101.63644 | | | 101.57989 | | | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | | 0.00000 | 101.68181 | | | 101.62360 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|-------------------|
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.70223 | | | 101.64326 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.74759 | | | 101.68697 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.94265 | | | 101.87484 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | | 101.98801 | | | 101.91853 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | | 101.83229 | | | 101.76620 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 7.97500 | | 44.26772 | | 7.97000 | 44.26154 | | | 0.00 | 0 | 0.00 |
| R158 | On 15/09/2015 | Spot Bond | 5.95000 | | 105.76723 | | 5.93500 | 105.71859 | | | 0.00 | 2,600,000,000 | 76,870,000,000.00 |
| R158P | On 15/09/2015 | Spot Bond | 6.59000 | | 98.98136 | | 6.58500 | 98.92913 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.69000 | | 112.08465 | | 6.68500 | 112.03036 | | | 0.00 | 60,047,275,000 | 60,305,807,600.00 |
| R159P | On 15/09/2016 | Spot Bond | 6.52000 | | 92.85811 | | 6.51500 | 92.81478 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 8.15500 | | 118.03192 | | 8.15000 | 117.99558 | | | 0.00 | 23,629,797,300 | 13,387,064,200.00 |
| R187P | On 21/12/2026 | Spot Bond | 7.89500 | | 41.29918 | | 7.89000 | 41.29567 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.81500 | | 38.58919 | | 7.81000 | 38.58802 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.62000 | | 290.01213 | | 1.62500 | 289.62604 | | | 0.00 | 1,499,033,000 | 16,340,694,500.00 |
| R202 | On 07/12/2033 | Spot Bond | 1.86500 | | 234.37972 | | 1.86500 | 234.14461 | | | 0.00 | 139,112,000 | 91,321,215,900.00 |
| R2023 | On 28/02/2023 | Spot Bond | 8.00500 | | 101.54393 | | 7.99500 | 101.53475 | | | 0.00 | 08,771,424,300 | 92,862,361,600.00 |
| R203 | On 15/09/2017 | Spot Bond | 7.08500 | | 105.12262 | | 7.07000 | 105.09304 | | | 0.00 | 21,754,077,800 | 74,256,857,700.00 |
| R2030 | On 31/01/2030 | Spot Bond | 8.59000 | | 98.90715 | | 8.59000 | 98.83823 | | | 0.00 | 68,596,444,400 | 71,364,549,800.00 |
| R2032 | On 31/03/2032 | Spot Bond | 8.68000 | | 98.72617 | | 8.68000 | 98.65744 | | | 0.00 | 49,982,485,000 | 11,045,474,300.00 |
| R2035 | On 28/02/2035 | Spot Bond | 8.88000 | | 100.24351 | | 8.88000 | 99.95360 | | | 0.00 | 33,400,000,000 | 27,500,000,000.00 |
| R2037 | On 31/01/2037 | Spot Bond | 8.81500 | | 100.97080 | | 8.81000 | 100.94541 | | | 0.00 | 79,550,077,800 | 22,507,661,900.00 |
| R204 | On 21/12/2018 | Spot Bond | 7.42000 | | 102.34854 | | 7.41000 | 102.31756 | | | 0.00 | 71,947,079,700 | 45,868,841,800.00 |
| R2044 | On 31/01/2044 | Spot Bond | 8.85000 | | 103.06924 | | 8.84500 | 103.04659 | | | 0.00 | 70,061,060,300 | 50,280,419,900.00 |
| R2048 | On 28/02/2048 | Spot Bond | 8.84500 | | 102.34941 | | 8.84000 | 102.32995 | | | 0.00 | 99,449,690,300 | 82,810,784,600.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|-------------------|
| R207 | On 15/01/2020 | Spot Bond | | 7.62500 | 98.69419 | | 7.61500 | 98.67114 | | | 0.00 | 90,760,495,400 | 33,627,616,300.00 |
| R208 | On 31/03/2021 | Spot Bond | | 7.78000 | 97.36355 | | 7.77000 | 97.34676 | | | 0.00 | 29,612,278,400 | 28,700,196,800.00 |
| R209 | On 31/03/2036 | Spot Bond | | 8.75000 | 78.16273 | | 8.74500 | 78.14662 | | | 0.00 | 19,661,828,000 | 93,432,909,300.00 |
| R210 | On 31/03/2028 | Spot Bond | | 1.70000 | 179.17693 | | 1.70000 | 178.99963 | | | 0.00 | 829,782,600 | 37,068,130,700.00 |
| R211 | On 31/01/2017 | Spot Bond | | 0.76000 | 135.43338 | | 0.76000 | 135.30962 | | | 0.00 | 3,268,472,800 | 78,697,457,200.00 |
| R212 | On 31/01/2022 | Spot Bond | | 1.54000 | 141.60252 | | 1.57000 | 141.21239 | | | 0.00 | 13,212,077,800 | 36,605,208,300.00 |
| R213 | On 28/02/2031 | Spot Bond | | 8.61500 | 88.96457 | | 8.61000 | 88.94172 | | | 0.00 | 56,018,043,300 | 42,411,065,400.00 |
| R214 | On 28/02/2041 | Spot Bond | | 8.77500 | 79.44334 | | 8.77000 | 79.42882 | | | 0.00 | 23,353,240,200 | 49,855,064,900.00 |
| R228C | On 15/09/2015 | Spot Bond | | 6.59000 | 98.98136 | | 6.58500 | 98.92913 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | | 6.51000 | 95.89136 | | 6.50500 | 95.84437 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | | 6.52000 | 92.85811 | | 6.51500 | 92.81478 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | | 6.53000 | 97.31875 | | 6.52500 | 97.26998 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | | 6.51000 | 94.27191 | | 6.50500 | 94.22666 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | | 6.57000 | 91.22476 | | 6.56500 | 91.18274 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | | 7.06000 | 87.52310 | | 7.04500 | 87.49779 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | | 7.11000 | 84.44011 | | 7.09500 | 84.42147 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | | 7.42500 | 80.82061 | | 7.41500 | 80.79514 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | | 7.40500 | 77.97898 | | 7.39500 | 77.95829 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | | 7.38500 | 75.25177 | | 7.37500 | 75.23555 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | | 7.37500 | 72.60299 | | 7.36500 | 72.59091 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | | 7.58500 | 69.32695 | | 7.57500 | 69.31757 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | | 7.56500 | 66.86360 | | 7.55500 | 66.85789 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | | 7.70000 | 63.93254 | | 7.69000 | 63.92944 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| R340C | On 21/12/2021 | Spot Bond | | 7.67000 | 61.67668 | | 7.66000 | 61.67682 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | | 7.64000 | 59.51764 | | 7.63000 | 59.52079 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | | 7.61000 | 57.45079 | | 7.60000 | 57.45674 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | | 7.57000 | 55.51411 | | 7.56000 | 55.52272 | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | | 7.53000 | 53.66343 | | 7.52000 | 53.67451 | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | | 8.09500 | 49.26755 | | 8.09000 | 49.25665 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | | 8.05500 | 47.52284 | | 8.05000 | 47.51362 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | | 8.01500 | 45.85758 | | 8.01000 | 45.84993 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | | 7.97500 | 44.26772 | | 7.97000 | 44.26154 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | | 7.93500 | 42.74945 | | 7.93000 | 42.74465 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | | 7.89500 | 41.29918 | | 7.89000 | 41.29567 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | | 7.85500 | 39.91349 | | 7.85000 | 39.91119 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | | 7.81500 | 38.58919 | | 7.81000 | 38.58802 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | | 0.00000 | 101.41089 | | | 101.42158 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | | 0.00000 | 102.21017 | | | 102.13569 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | | 0.00000 | 101.11199 | | | 101.04682 | | | 0.00 | 0 | 0.00 |
| RCSB07 | On 10/12/2017 | Spot Bond | | 0.00000 | 100.96260 | | | 100.89064 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | | 100.00000 | 32.35337 | | 100.00000 | 32.11880 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | | 100.00000 | 16.61346 | | 100.00000 | 16.49169 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | | 100.00000 | 30.61699 | | 100.00000 | 30.39502 | | | 0.00 | 0 | 0.00 |
| RCSB4U | On 07/11/2015 | Spot Bond | | 100.00000 | 97.10647 | | 100.00000 | 96.35759 | | | 0.00 | 0 | 0.00 |
| RCSB5U | On 10/12/2016 | Spot Bond | | 100.00000 | 42.16855 | | 100.00000 | 41.86283 | | | 0.00 | 0 | 0.00 |
| RCSB6U | On 31/03/2018 | Spot Bond | | 100.00000 | 17.37254 | | 100.00000 | 17.24659 | | | 0.00 | 0 | 0.00 |
| RDF01U | On 04/09/2017 | Spot Bond | | 100.00000 | 21.23918 | | 100.00000 | 21.07530 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| RDF02U | On 04/12/2020 | Spot Bond | 100.00000 | | 8.87866 | 100.00000 | 8.80421 | | | | 0 | 0.00 |
| RDF03U | On 04/04/2018 | Spot Bond | 100.00000 | | 16.14888 | 100.00000 | 16.02428 | | | | 0 | 0.00 |
| RDF04U | On 04/10/2018 | Spot Bond | 100.00000 | | 13.08354 | 100.00000 | 12.98258 | | | | 0 | 0.00 |
| RDF05U | On 04/12/2019 | Spot Bond | 100.00000 | | 10.06521 | 100.00000 | 9.98755 | | | | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | | 100.83315 | | 100.76937 | | | | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | | 100.77402 | | 100.71448 | | | | 0 | 400,000,000.00 |
| RDFB04 | On 27/11/2017 | Spot Bond | 0.00000 | | 101.15044 | | 101.08693 | | | | 0 | 0.00 |
| RDFB05 | On 27/11/2019 | Spot Bond | 0.00000 | | 101.20908 | | 101.14228 | | | | 0 | 50,000,000.00 |
| RDFC18 | On 25/11/2015 | Spot Bond | 0.00000 | | 101.08633 | | 101.02864 | | | | 0 | 0.00 |
| RDFC21 | On 28/09/2015 | Spot Bond | 0.00000 | | 102.30342 | | 102.18630 | | | | 0 | 0.00 |
| RDFC22 | On 24/03/2016 | Spot Bond | 0.00000 | | 100.52593 | | 100.40764 | | | | 0 | 0.00 |
| RDFC23 | On 25/11/2015 | Spot Bond | 0.00000 | | 101.02717 | | 100.91319 | | | | 0 | 0.00 |
| RDFC24 | On 25/05/2016 | Spot Bond | 0.00000 | | 101.07026 | | 100.95149 | | | | 0 | 0.00 |
| REB01 | On 21/05/2018 | Spot Bond | 0.00000 | | 101.31834 | | 101.25291 | | | | 0 | 0.00 |
| REBC01 | On 20/11/2015 | Spot Bond | 0.00000 | | 101.10936 | | 100.99648 | | | | 0 | 0.00 |
| REBC02 | On 20/07/2016 | Spot Bond | 100.00000 | | 44.44444 | 100.00000 | 100.00000 | | | | 0 | 0.00 |
| RED101 | On 13/06/2017 | Spot Bond | 0.00000 | | 101.22636 | | 101.06020 | | | | 0 | 0.00 |
| RES01U | On 02/03/2018 | Spot Bond | 100.00000 | | 17.45547 | 100.00000 | 17.32893 | | | | 0 | 0.00 |
| RES02U | On 02/03/2019 | Spot Bond | 100.00000 | | 12.24502 | 100.00000 | 12.15624 | | | | 0 | 0.00 |
| RES03U | On 02/03/2020 | Spot Bond | 100.00000 | | 10.14514 | 100.00000 | 10.07160 | | | | 0 | 0.00 |
| RES04U | On 02/03/2021 | Spot Bond | 100.00000 | | 9.37452 | 100.00000 | 9.30655 | | | | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | | 101.31181 | | 101.25337 | | | | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | | 102.17049 | | 102.10726 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| RES18 | On 05/02/2018 | Spot Bond | | 0.00000 | 101.63772 | | | 101.57390 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | | 0.00000 | 100.91892 | | | 100.85636 | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | | 0.00000 | 100.33699 | | | 100.28102 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | | 0.00000 | 101.10966 | | | 101.04737 | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | | 0.00000 | 100.91462 | | | 100.84969 | | | 0.00 | 0 | 0.00 |
| RES31 | On 02/10/2015 | Spot Bond | | 0.00000 | 100.34110 | | | 100.22645 | | | 0.00 | 0 | 0.00 |
| RES32 | On 20/10/2017 | Spot Bond | | 0.00000 | 99.99987 | | | 99.94144 | | | 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 | 87.80062 | | | 87.49527 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | | 0.00000 | 85.66862 | | | 85.40122 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | | 0.00000 | 94.91338 | | | 94.50256 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | | 0.00000 | 94.18233 | | | 93.75052 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | | 0.00000 | 100.64135 | | | 100.54986 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | | 0.00000 | 83.09607 | | | 82.97089 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | | 0.00000 | 97.30895 | | | 97.14412 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | | 12.35000 | 107.67708 | | 12.35000 | 107.57020 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | | 100.00000 | 16.12230 | | 100.00000 | 16.00542 | | | 0.00 | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | | 0.00000 | 101.80708 | | | 101.73522 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | | 100.00000 | 6.21318 | | 100.00000 | 6.16862 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | | 100.00000 | 33.81767 | | 100.00000 | 33.57250 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | | 100.00000 | 62.31504 | | 100.00000 | 61.86326 | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | | 100.00000 | 14.68160 | | 100.00000 | 14.35761 | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | | 100.00000 | 45.63242 | | 100.00000 | 45.30158 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | | 0.00000 | 102.79113 | | | 102.52245 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 80.82053 | | | 80.68791 | | | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 9.15000 | | 106.02987 | 9.14000 | 105.99720 | | | | 3,300,000 | 760,000,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 9.52500 | | 100.93519 | 9.51500 | 100.91518 | | | | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 9.87500 | | 103.81487 | 9.87000 | 103.77033 | | | | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 97.12553 | | 97.10590 | | | | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.89000 | | 105.32465 | 7.88500 | 105.26470 | | | | 0 | 0.00 |
| SBK12/R157 | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | 10.00000 | 110.93100 | | | | 0 | 0.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 101.22119 | | 101.15245 | | | | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 9.33500 | | 101.94775 | 9.32000 | 101.90300 | | | | 0 | 0.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | | 100.64420 | | 100.58528 | | | | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | | 101.85571 | | 101.79087 | | | | 0 | 0.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 101.12847 | | 103.13351 | | | | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | | 99.29954 | | 99.23336 | | | | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | | 99.91454 | | 99.85025 | | | | 0 | 0.00 |
| SBK20 | On 02/12/2024 | Spot Bond | 0.00000 | | 101.27219 | | 101.19294 | | | | 0 | 0.00 |
| SBK21 | On 28/01/2025 | Spot Bond | 0.00000 | | 99.80438 | | 102.07207 | | | | 200,000,000 | 100,000,000.00 |
| SBK22 | On 28/05/2025 | Spot Bond | 0.00000 | | 101.40443 | | 101.32524 | | | | 0 | 0.00 |
| SBK23 | On 28/05/2027 | Spot Bond | 11.60500 | | 101.42277 | 11.59500 | 101.37595 | | | | 0 | 2,000,000,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 8.92000 | | 101.06194 | 8.91000 | 101.01330 | | | | 0 | 2,370,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 7.44000 | | 105.52396 | 7.42500 | 105.46277 | | | | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 8.01000 | | 105.43119 | 8.00500 | 105.36353 | | | | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.20000 | | 105.56307 | 7.18500 | 105.50390 | | | | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 8.48500 | | 102.37469 | 8.47000 | 102.33440 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| SBN34 | On 15/09/2015 | Spot Bond | | 7.34500 | 105.53943 | | 7.33000 | 105.47905 | | | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | | 8.05000 | 105.42468 | | 8.04500 | 105.35669 | | | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | | 0.00000 | 100.72381 | | | 100.66203 | | | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | | 0.00000 | 100.37369 | | | 100.30809 | | | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | | 7.97500 | 104.69572 | | 7.96000 | 104.65889 | | | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | | 0.00000 | 100.21699 | | | 100.16341 | | | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | | 0.00000 | 100.58937 | | | 100.52629 | | | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | | 0.00000 | 101.73373 | | | 101.66963 | | | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | | 9.54000 | 103.58308 | | 9.53000 | 103.54935 | | | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | | 10.05500 | 101.74164 | | 10.05000 | 101.69286 | | | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | | 0.00000 | 101.51177 | | | 101.44351 | | | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | | 0.00000 | 101.33296 | | | 101.27190 | | | 0 | 1,390,000,000.00 |
| SBS24 | On 24/05/2019 | Spot Bond | | 0.00000 | 102.20520 | | | 102.14374 | | | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | | 8.75000 | 101.73842 | | 8.74000 | 101.69964 | | | 520,800,000 | 520,800,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | | 100.00000 | 27.15088 | | 100.00000 | 26.96903 | | | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | | 9.54500 | 107.55715 | | 9.53500 | 107.53315 | | | 0 | 2,570,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | | 0.00000 | 99.74213 | | | 99.68777 | | | 0 | 0.00 |
| SBS29 | On 12/06/2019 | Spot Bond | | 8.78000 | 100.59531 | | 8.77000 | 100.55691 | | | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | | 10.06500 | 89.08309 | | 10.06000 | 89.04165 | | | 0 | 0.00 |
| SBS30 | On 12/06/2019 | Spot Bond | | 0.00000 | 99.96195 | | | 99.90111 | | | 0 | 300,000,000.00 |
| SBS31 | On 27/06/2027 | Spot Bond | | 9.80500 | 100.85809 | | 9.80000 | 100.81366 | | | 0 | 0.00 |
| SBS32 | On 19/09/2017 | Spot Bond | | 0.00000 | 100.61873 | | | 100.55890 | | | 0 | 300,000,000.00 |
| SBS33 | On 19/09/2019 | Spot Bond | | 0.00000 | 100.63550 | | | 100.57403 | | | 0 | 0.00 |
| SBS34 | On 19/09/2024 | Spot Bond | | 9.95500 | 104.20725 | | 9.95000 | 104.15457 | | | 0 | 1,450,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| SBS35 | On 29/01/2018 | Spot Bond | 0.00000 | | 99.80797 | | | 101.57086 | | | 0 | 0.00 |
| SBS36 | On 29/01/2020 | Spot Bond | 0.00000 | | 99.82583 | | | 101.63682 | | | 0 | 0.00 |
| SBS37 | On 29/01/2020 | Spot Bond | 9.06500 | | 95.83284 | 9.05500 | 99.77387 | | | | 0 | 0.00 |
| SBS38 | On 29/01/2025 | Spot Bond | 10.22500 | | 92.97323 | 10.22000 | 97.45505 | | | | 3,000,000,000 | 1,500,000,000.00 |
| SBS39 | On 29/01/2030 | Spot Bond | 10.96500 | | 90.74779 | 10.96000 | 95.53890 | | | | 1,000,000,000 | 1,000,000,000.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.48000 | | 97.38155 | 9.47000 | 97.35366 | | | | 0 | 570,000,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.33000 | | 104.14016 | 7.32500 | 104.08381 | | | | 0 | 330,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.23000 | | 278.00036 | 2.23500 | 277.61727 | | | | 0 | 200,000,000.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.37000 | | 134.21102 | 1.37000 | 134.08163 | | | | 0 | 0.00 |
| SCM10U | On 15/09/2017 | Spot Bond | 100.00000 | | 23.33178 | 100.00000 | 23.16263 | | | | 0 | 0.00 |
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0 | 0.00 |
| SGI002 | On 10/07/2017 | Spot Bond | 0.00000 | | 100.19559 | | 100.07814 | | | | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 35.67121 | 100.00000 | 35.41260 | | | | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 82.63494 | | 82.63494 | | | | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.03000 | | 132.90521 | 2.03000 | 132.76988 | | | | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 101.90545 | 6.50000 | 101.85203 | | | | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 101.73711 | | 101.67268 | | | | 2,700,000,000 | 1,500,000,000.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | | 101.86967 | | 101.80548 | | | | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 8.58500 | | 100.78231 | 8.57000 | 100.73940 | | | | 3,000,000,000 | 1,500,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | | 101.51699 | | 101.45030 | | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | 100.35288 | | | 100.29045 | | | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | 100.55124 | | | 100.43128 | | | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | 38.08543 | | 100.00000 | 37.80931 | | | 0 | 0.00 |
| SHS11U/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | 100.81096 | | | 100.74712 | | | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | 0.00000 | 100.76604 | | | 100.70243 | | | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | 100.00000 | 53.87543 | | 100.00000 | 53.48483 | | | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | 100.00000 | 41.85992 | | 100.00000 | 41.55643 | | | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | 100.00000 | 43.34072 | | 100.00000 | 43.02649 | | | 0 | 0.00 |
| SHS19 | On 10/09/2017 | Spot Bond | 9.42500 | 105.01631 | | 9.41000 | 104.88773 | | | 0 | 0.00 |
| SHS20 | On 19/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86197 | | | 0 | 0.00 |
| SHS22 | On 23/02/2020 | Spot Bond | 0.00000 | 101.25378 | | | 101.18705 | | | 0 | 0.00 |
| SHS23 | On 29/06/2018 | Spot Bond | 0.00000 | 100.45133 | | | 100.38699 | | | 0 | 0.00 |
| SHS24 | On 29/06/2020 | Spot Bond | 0.00000 | 100.46820 | | | 100.40142 | | | 0 | 0.00 |
| SHS25 | On 29/06/2020 | Spot Bond | 9.68000 | 101.13069 | | 9.67000 | 101.09114 | | | 3,600,000 | 3,600,000.00 |
| SHS26 | On 29/06/2020 | Spot Bond | 0.00000 | 100.43331 | | | 100.30169 | | | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.94000 | 105.83036 | | 7.93500 | 105.76725 | | | 0 | 1,640,000,000.00 |
| SLI3 | On 15/08/2018 | Spot Bond | 9.07000 | 102.74023 | | 9.06000 | 102.69094 | | | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.48500 | 102.37469 | | 8.47000 | 102.33440 | | | 0 | 3,770,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | 101.24478 | | | 101.18307 | | | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | 101.24658 | | | 101.18854 | | | 0 | 1,600,000,000.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | 101.63502 | | | 101.57431 | | | 0 | 0.00 |
| SPDA5 | On 21/08/2024 | Spot Bond | 0.00000 | 101.20160 | | | 101.07931 | | | 0 | 0.00 |
| SPDA6 | On 21/08/2024 | Spot Bond | 0.00000 | 101.23406 | | | 101.10843 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | | 101.22399 | | | 101.15707 | | | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 8.18500 | | 101.85084 | | 8.17000 | 101.79746 | | | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | | 100.23955 | | | 100.18602 | | | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 100.07658 | | | 100.01911 | | | 0 | 200,000,000.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.37000 | | 97.14578 | | 9.36000 | 97.10940 | | | 214,400,000 | 640,000,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 101.09967 | | | 101.03277 | | | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.54762 | | | 100.47919 | | | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | | 99.85579 | | | 99.79339 | | | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 9.35000 | | 90.74395 | | 9.34000 | 90.71641 | | | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 9.35000 | | 90.74395 | | 9.34000 | 90.71641 | | | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 9.04500 | | 93.59530 | | 9.03500 | 93.56264 | | | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | | 100.70903 | | | 100.64272 | | | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 7.96500 | | 103.38416 | | 7.95000 | 103.34777 | | | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.35000 | | 115.07995 | | 2.34000 | 115.05791 | | | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 8.73000 | | 98.50316 | | 8.72000 | 98.46292 | | | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 8.50000 | | 101.26500 | | 8.50000 | 101.12623 | | | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 10.19500 | | 102.84536 | | 10.19000 | 102.79536 | | | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | | 100.96127 | | | 100.90166 | | | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 10.48500 | | 76.18705 | | 10.48000 | 76.15400 | | | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | | 99.97979 | | | 99.91968 | | | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | 0.00000 | | 100.08082 | | | 99.95887 | | | 0 | 0.00 |
| SSN027 | On 25/09/2019 | Spot Bond | 0.00000 | | 100.56171 | | | 100.49454 | | | 0 | 0.00 |
| SSN028 | On 16/10/2019 | Spot Bond | 0.00000 | | 100.09011 | | | 99.95406 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|------|
| SSN029 | On 07/12/2023 | Spot Bond | 0.00000 | | 100.52929 | | | 100.37633 | | | 0.00 | 0 | 0.00 |
| SSN030 | On 24/05/2017 | Spot Bond | 0.00000 | | 101.19746 | | | 101.06691 | | | 0.00 | 0 | 0.00 |
| SSN031 | On 16/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SSN033 | On 17/03/2020 | Spot Bond | 0.00000 | | 100.72178 | | | 100.58864 | | | 0.00 | 0 | 0.00 |
| SSN034 | On 02/06/2020 | Spot Bond | 0.00000 | | 101.07712 | | | 101.01020 | | | 0.00 | 0 | 0.00 |
| SY1234 | On 26/08/2015 | Spot Bond | 0.00000 | | 99.32827 | | | 99.21934 | | | 0.00 | 0 | 0.00 |
| SY1235 | On 21/07/2015 | Spot Bond | 0.00000 | | 99.98248 | | | 99.87737 | | | 0.00 | 0 | 0.00 |
| SY1237 | On 28/07/2015 | Spot Bond | 0.00000 | | 98.55898 | | | 98.66442 | | | 0.00 | 0 | 0.00 |
| SY1238 | On 28/07/2015 | Spot Bond | 0.00000 | | 98.55847 | | | 98.66395 | | | 0.00 | 0 | 0.00 |
| SY1239 | On 04/08/2015 | Spot Bond | 0.00000 | | 98.66271 | | | 98.76829 | | | 0.00 | 0 | 0.00 |
| SY1240 | On 14/08/2015 | Spot Bond | 0.00000 | | 99.55700 | | | 99.45068 | | | 0.00 | 0 | 0.00 |
| SY1241 | On 18/08/2015 | Spot Bond | 0.00000 | | 99.48905 | | | 99.38333 | | | 0.00 | 0 | 0.00 |
| SY1242 | On 17/08/2015 | Spot Bond | 0.00000 | | 99.50375 | | | 99.39741 | | | 0.00 | 0 | 0.00 |
| SY1243 | On 17/08/2015 | Spot Bond | 0.00000 | | 99.50516 | | | 99.39912 | | | 0.00 | 0 | 0.00 |
| SY1244 | On 18/08/2015 | Spot Bond | 0.00000 | | 99.48603 | | | 99.37969 | | | 0.00 | 0 | 0.00 |
| SY1246 | On 21/08/2015 | Spot Bond | 0.00000 | | 99.43286 | | | 99.32652 | | | 0.00 | 0 | 0.00 |
| SY1247 | On 28/08/2015 | Spot Bond | 0.00000 | | 99.30797 | | | 99.20150 | | | 0.00 | 0 | 0.00 |
| SY1248 | On 08/09/2015 | Spot Bond | 0.00000 | | 99.10811 | | | 99.00108 | | | 0.00 | 0 | 0.00 |
| SY1249 | On 10/09/2015 | Spot Bond | 0.00000 | | 99.07766 | | | 98.97123 | | | 0.00 | 0 | 0.00 |
| SY1250 | On 16/09/2015 | Spot Bond | 0.00000 | | 98.97852 | | | 98.87285 | | | 0.00 | 0 | 0.00 |
| SY1251 | On 22/07/2015 | Spot Bond | 0.00000 | | 99.61157 | | | 99.57139 | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 6.41000 | | 104.92331 | | 6.39500 | 104.87194 | | | 0.00 | 0 | 0.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.80500 | | 104.00113 | | 8.80000 | 103.96121 | | | 0.00 | 0 | 0.00 |
| T12A10 | On 21/02/2048 | Spot Bond | 0.00000 | | 101.22594 | | | 101.10116 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| T12A11 | On 21/02/2048 | Spot Bond | 0.00000 | | 101.30196 | | | 101.23736 | | | 0 | 0.00 |
| T12A12 | On 21/02/2048 | Spot Bond | 9.27500 | | 100.79583 | | 9.26500 | 100.70782 | | | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | | 62.41779 | | 100.00000 | 61.96526 | | | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | | 100.00003 | | | 99.94725 | | | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | | 101.48026 | | | 101.42396 | | | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | | 100.52893 | | | 100.46791 | | | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.53348 | | | 100.47654 | | | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.56003 | | | 100.50023 | | | 0 | 0.00 |
| TFS131 | On 21/05/2015 | Spot Bond | 0.00000 | | 101.15597 | | | | | | 0 | 0.00 |
| TFS131 | On 20/11/2015 | Spot Bond | 100.00000 | | 88.44052 | | 100.00000 | 88.06524 | | | 0 | 0.00 |
| TFS132 | On 29/07/2015 | Spot Bond | 0.00000 | | 103.09058 | | | 102.86723 | | | 0 | 0.00 |
| TFS133 | On 28/07/2016 | Spot Bond | 0.00000 | | 99.84663 | | | 101.46415 | | | 0 | 0.00 |
| TFS134 | On 28/04/2016 | Spot Bond | 0.00000 | | 99.84554 | | | 101.45547 | | | 0 | 0.00 |
| TFS135 | On 06/07/2018 | Spot Bond | 0.00000 | | 100.28801 | | | 100.22641 | | | 0 | 0.00 |
| TFS136 | On 06/07/2020 | Spot Bond | 0.00000 | | 100.29509 | | | 100.23196 | | | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 99.85743 | | | 101.53686 | | | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.59000 | | 100.88365 | | 7.58500 | 105.16645 | | | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87673 | | | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87345 | | | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 100.04175 | | 7.83000 | 99.97879 | | | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87854 | | | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87444 | | | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86575 | | | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87854 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87444 | | | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 100.03824 | | 7.16000 | 99.98057 | | | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86640 | | | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86706 | | | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85132 | | | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85344 | | | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.78907 | | | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.79644 | | | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87870 | | | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87345 | | | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | | 100.04645 | | 8.73000 | 99.90563 | | | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | | 99.75360 | | | 99.63144 | | | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87444 | | | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | 8.89000 | | 98.26381 | | 8.88000 | 98.14865 | | | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | | 99.57836 | | | 99.52216 | | | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00007 | | | 99.94212 | | | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86607 | | | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86787 | | | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00008 | | | 99.93923 | | | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85165 | | | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85230 | | | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00012 | | | 99.93411 | | | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80054 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.79988 | | | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00031 | | | 99.90745 | | | 0 | 0.00 |
| TH12A1 | On 21/08/2048 | Spot Bond | 0.00000 | | 101.20972 | | | 101.08658 | | | 0 | 0.00 |
| TH12A2 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.25027 | | | 101.12300 | | | 0 | 0.00 |
| TH12A3 | On 21/08/2019 | Spot Bond | 9.22500 | | 103.57542 | | 9.21500 | 103.53151 | | | 0 | 0.00 |
| TH12A4 | On 21/02/2048 | Spot Bond | 0.00000 | | 101.22594 | | | 101.10116 | | | 0 | 0.00 |
| TH12A5 | On 21/02/2048 | Spot Bond | 0.00000 | | 101.28270 | | | 101.15211 | | | 0 | 0.00 |
| TH12A6 | On 21/08/2019 | Spot Bond | 9.13500 | | 101.50842 | | 9.12500 | 101.46646 | | | 0 | 0.00 |
| TH12A7 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.23668 | | | 101.17538 | | | 0 | 0.00 |
| TH12A8 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.30196 | | | 101.23736 | | | 0 | 0.00 |
| TH12A9 | On 21/02/2048 | Spot Bond | 9.24500 | | 100.33225 | | 9.23500 | 100.22425 | | | 0 | 0.00 |
| TH12B1 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.35563 | | | 101.21757 | | | 0 | 0.00 |
| TH12B2 | On 21/02/2048 | Spot Bond | 0.00000 | | 101.35563 | | | 101.21757 | | | 0 | 0.00 |
| TH12B3 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.37537 | | | 101.30705 | | | 0 | 0.00 |
| TH12B4 | On 21/02/2048 | Spot Bond | 0.00000 | | 101.37537 | | | 101.30705 | | | 0 | 0.00 |
| TH12C1 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.48515 | | | 101.33381 | | | 0 | 0.00 |
| TH12C2 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.48515 | | | 101.33381 | | | 0 | 0.00 |
| TH12C3 | On 21/08/2019 | Spot Bond | 0.00000 | | 101.50581 | | | 101.43087 | | | 0 | 0.00 |
| TH12C4 | On 21/02/2048 | Spot Bond | 0.00000 | | 101.50418 | | | 101.42932 | | | 0 | 0.00 |
| TH12D1 | On 21/08/2019 | Spot Bond | 0.00000 | | 102.00947 | | | 101.80404 | | | 0 | 0.00 |
| TH12D2 | On 21/02/2048 | Spot Bond | 0.00000 | | 102.00947 | | | 101.80404 | | | 0 | 0.00 |
| TH12D3 | On 21/08/2019 | Spot Bond | 0.00000 | | 102.22198 | | | 102.12044 | | | 0 | 0.00 |
| TH12D4 | On 21/02/2048 | Spot Bond | 0.00000 | | 102.02495 | | | 101.92360 | | | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00007 | | | 99.94204 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|---------------|
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | | 5.79808 | | 101.06155 | 5.75548 | | | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.20018 | | | 100.14607 | | | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | | 100.00006 | | | 99.94324 | | | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.33341 | | | 100.27841 | | | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00006 | | | 99.94324 | | | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00007 | | | 99.94244 | | | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00007 | | | 99.94204 | | | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00006 | | | 99.94372 | | | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00007 | | | 99.94244 | | | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00010 | | | 99.93803 | | | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00010 | | | 99.93803 | | | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00010 | | | 99.93803 | | | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00014 | | | 99.93163 | | | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00015 | | | 99.93004 | | | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00014 | | | 99.93203 | | | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00042 | | | 99.90029 | | | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00044 | | | 99.89832 | | | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00043 | | | 99.89911 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-------------------|
| TL20 | On 22/02/2020 | Spot Bond | 9.49500 | | 89.82218 | | 9.49500 | 89.72251 | | | 0 | 0.00 |
| TL20/R207 | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 8.23500 | | 103.76531 | | 8.22000 | 103.72870 | | | 0 | 13,100,000,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.52000 | | 107.46375 | | 9.50000 | 107.46455 | | | 667,900,000 | 12,339,600,000.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | | 1.46228 | | 100.00000 | 1.45168 | | | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.79000 | | 107.81824 | | 9.78000 | 107.79235 | | | 0 | 10,690,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.91500 | | 101.33878 | | 9.91000 | 101.28843 | | | 0 | 13,200,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.95500 | | 94.20021 | | 9.95000 | 94.15888 | | | 24,500,000 | 9,770,000,000.00 |
| TN30 | On 09/10/2030 | Spot Bond | 10.38500 | | 103.76364 | | 10.38500 | 103.67757 | | | 0 | 2,000,000,000.00 |
| TN40 | On 09/10/2040 | Spot Bond | 10.70000 | | 103.39489 | | 10.69500 | 103.35014 | | | 0 | 2,100,000,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.80036 | | | 100.74070 | | | 0 | 500,000,000.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | | 101.07271 | | | 101.01139 | | | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | | 101.36811 | | | 101.30648 | | | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | | 101.40233 | | | 101.33913 | | | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | | 101.40585 | | | 101.34248 | | | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | | 101.57472 | | | 101.50356 | | | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | | 101.92486 | | | 101.83752 | | | 0 | 0.00 |
| TORQ7 | On 15/08/2025 | Spot Bond | 0.00000 | | 101.40412 | | | 101.34084 | | | 0 | 0.00 |
| TPDA01/JIBAR | On 25/11/2020 | Spot Bond | 10.00000 | | 111.01700 | | 10.00000 | 110.93100 | | | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.28659 | | | 100.22590 | | | 0 | 500,000,000.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | | 100.29225 | | | 100.23034 | | | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.19079 | | | 100.13334 | | | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | | 99.88557 | | | 99.82381 | | | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | | 99.70596 | | 10.00000 | 99.62592 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| TR31 | On 31/12/2099 | Spot Bond | | 9.75000 | 99.71327 | | 9.75000 | 99.63522 | | | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | | 100.00000 | 9.71997 | | 100.00000 | 9.64497 | | | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.69624 | | | 100.57514 | | | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.73840 | | | 100.60998 | | | 0 | 0.00 |
| TRAA3U | On 14/06/2024 | Spot Bond | | 100.00000 | 8.34307 | | 100.00000 | 8.28259 | | | 0 | 0.00 |
| TRAA4U | On 14/06/2024 | Spot Bond | | 100.00000 | 8.88847 | | 100.00000 | 8.82403 | | | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.76180 | | | 100.62933 | | | 0 | 0.00 |
| TRAB2U | On 14/06/2024 | Spot Bond | | 100.00000 | 9.21571 | | 100.00000 | 9.14890 | | | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.76648 | | | 100.63319 | | | 300,000,000 | 300,000,000.00 |
| TRAC2U | On 14/06/2024 | Spot Bond | | 100.00000 | 9.48841 | | 100.00000 | 9.41962 | | | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | | 0.00000 | 100.89716 | | | 100.74116 | | | 0 | 0.00 |
| TRAD2U | On 14/06/2024 | Spot Bond | | 100.00000 | 12.81535 | | 100.00000 | 12.72244 | | | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | | 0.00000 | 101.18458 | | | 100.97845 | | | 0 | 0.00 |
| TRAE2U | On 14/06/2024 | Spot Bond | | 100.00000 | 16.46953 | | 100.00000 | 16.35013 | | | 0 | 0.00 |
| TSE01U | On 31/07/2019 | Spot Bond | | 100.00000 | 13.87371 | | 100.00000 | 13.77312 | | | 0 | 0.00 |
| TSP171 | On 23/07/2015 | Spot Bond | | 0.00000 | 99.94514 | | | 99.83543 | | | 0 | 0.00 |
| TSP172 | On 06/08/2015 | Spot Bond | | 0.00000 | 99.68623 | | | 99.57549 | | | 0 | 0.00 |
| TSP173 | On 20/08/2015 | Spot Bond | | 0.00000 | 99.42097 | | | 99.30889 | | | 0 | 0.00 |
| TSP174 | On 03/09/2015 | Spot Bond | | 0.00000 | 99.15679 | | | 99.04436 | | | 0 | 0.00 |
| TSP175 | On 17/09/2015 | Spot Bond | | 0.00000 | 104.82546 | | | 104.59384 | | | 0 | 0.00 |
| TSP177 | On 15/10/2015 | Spot Bond | | 0.00000 | 103.62426 | | | 103.39536 | | | 0 | 0.00 |
| TSP178 | On 29/10/2015 | Spot Bond | | 0.00000 | 98.10338 | | | 97.99071 | | | 0 | 0.00 |
| TSP179 | On 26/11/2015 | Spot Bond | | 0.00000 | 97.61044 | | | 97.49930 | | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|
| TSP180 | On 10/12/2015 | Spot Bond | | 0.00000 | 97.30177 | | | 97.18856 | | | 0 | 0.00 |
| TSP181 | On 21/01/2016 | Spot Bond | | 0.00000 | 96.59663 | | | 96.48626 | | | 0 | 0.00 |
| TSP183 | On 04/02/2016 | Spot Bond | | 0.00000 | 96.36852 | | | 96.25903 | | | 0 | 0.00 |
| TSP184 | On 18/02/2016 | Spot Bond | | 0.00000 | 96.03412 | | | 95.92240 | | | 0 | 0.00 |
| TSP185 | On 03/03/2016 | Spot Bond | | 0.00000 | 95.72124 | | | 95.60815 | | | 0 | 0.00 |
| TSP186 | On 17/03/2016 | Spot Bond | | 0.00000 | 95.36521 | | | 95.24982 | | | 0 | 0.00 |
| TSP188 | On 31/03/2016 | Spot Bond | | 0.00000 | 95.09602 | | | 94.98063 | | | 0 | 0.00 |
| TSP189 | On 12/11/2015 | Spot Bond | | 0.00000 | 97.91307 | | | 97.80418 | | | 0 | 0.00 |
| TSP190 | On 12/05/2016 | Spot Bond | | 0.00000 | 94.33745 | | | 94.22306 | | | 0 | 0.00 |
| TSP191 | On 26/05/2016 | Spot Bond | | 0.00000 | 94.01375 | | | 93.89826 | | | 0 | 0.00 |
| TSP192 | On 09/06/2016 | Spot Bond | | 0.00000 | 93.67349 | | | 93.55669 | | | 0 | 0.00 |
| TSP193 | On 23/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| TSP194 | On 14/01/2016 | Spot Bond | | 0.00000 | 96.78890 | | | 96.68066 | | | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | | 100.00000 | 14.98251 | | 100.00000 | 14.87388 | | | 0 | 0.00 |
| TWC083 | On 28/07/2015 | Spot Bond | | 0.00000 | 103.12986 | | | 103.01808 | | | 0 | 0.00 |
| TWC090 | On 21/09/2015 | Spot Bond | | 0.00000 | 100.51231 | | | 100.40076 | | | 0 | 0.00 |
| TWC094 | On 15/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 |
| TWC095 | On 16/10/2015 | Spot Bond | | 0.00000 | 100.07372 | | | 99.96254 | | | 0 | 0.00 |
| TWC096 | On 24/07/2015 | Spot Bond | | 0.00000 | 101.62254 | | | 101.51556 | | | 0 | 0.00 |
| TWC097 | On 27/07/2015 | Spot Bond | | 0.00000 | 101.57122 | | | 101.46409 | | | 400,000,000 | 400,000,000.00 |
| TWC098 | On 06/11/2015 | Spot Bond | | 0.00000 | 101.29938 | | | 101.18600 | | | 0 | 0.00 |
| TWC099 | On 18/08/2015 | Spot Bond | | 0.00000 | 101.13486 | | | 101.02678 | | | 0 | 0.00 |
| TWC100 | On 21/08/2015 | Spot Bond | | 0.00000 | 101.00110 | | | 100.89384 | | | 0 | 0.00 |
| TWC101 | On 26/08/2015 | Spot Bond | | 0.00000 | 100.86571 | | | 100.75750 | | | 800,000,000 | 800,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|----------------|-------------------|
| TWC102 | On 24/08/2015 | Spot Bond | 0.00000 | | 100.97274 | | | 100.86466 | | | 0 | 0.00 | |
| TWC103 | On 25/11/2015 | Spot Bond | 0.00000 | | 101.01527 | | | 100.90261 | | | 0 | 0.00 | |
| TWC104 | On 16/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| TWC105 | On 12/10/2015 | Spot Bond | 0.00000 | | 100.18104 | | | 100.07242 | | | 0 | 0.00 | |
| TWC106 | On 14/10/2015 | Spot Bond | 0.00000 | | 100.12673 | | | 100.01810 | | | 0 | 0.00 | |
| TWC107 | On 10/01/2016 | Spot Bond | 0.00000 | | 100.11067 | | | 100.00000 | | | 0 | 0.00 | |
| TWC108 | On 16/10/2015 | Spot Bond | 0.00000 | | 100.09052 | | 100.00000 | 82.68851 | | | 0.00 | 35,200,000,000 | 35,200,000,000.00 |
| TWCJ19 | On 26/08/2015 | Spot Bond | 0.00000 | | 100.95776 | | | 100.83804 | | | 0 | 0.00 | |
| TWCJ20 | On 14/10/2015 | Spot Bond | 0.00000 | | 100.14015 | | | 100.02002 | | | 0 | 0.00 | |
| TWCM19 | On 26/08/2015 | Spot Bond | 0.00000 | | 100.88149 | | | 100.77130 | | | 0 | 0.00 | |
| TWCM20 | On 14/10/2015 | Spot Bond | 0.00000 | | 100.12807 | | | 100.01830 | | | 0 | 0.00 | |
| UG21 | On 02/03/2021 | Spot Bond | 9.18000 | | 110.60765 | | 9.17000 | 110.57175 | | | 0 | 0.00 | |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0 | 0.00 | |
| VJA01U | On 20/01/2023 | Spot Bond | 100.00000 | | 7.39783 | | 100.00000 | 6.69301 | | | 0 | 0.00 | |
| VJA02U | On 20/04/2023 | Spot Bond | 100.00000 | | 6.32915 | | 100.00000 | 6.28353 | | | 0 | 0.00 | |
| VJB01U | On 20/01/2023 | Spot Bond | 100.00000 | | 7.22807 | | 100.00000 | 6.53893 | | | 0 | 0.00 | |
| VJB02U | On 20/04/2023 | Spot Bond | 100.00000 | | 6.25728 | | 100.00000 | 6.21262 | | | 0 | 0.00 | |
| VKC06 | On 29/07/2015 | Spot Bond | 0.00000 | | 103.42664 | | | 103.30916 | | | 0 | 0.00 | |
| VKC07 | On 04/09/2015 | Spot Bond | 0.00000 | | 101.38658 | | | 101.26773 | | | 0 | 0.00 | |
| VKC07U | On 04/09/2015 | Spot Bond | 100.00000 | | 88.80779 | | 100.00000 | 88.16425 | | | 0 | 0.00 | |
| VKC08 | On 28/09/2015 | Spot Bond | 0.00000 | | 102.27889 | | | 102.15999 | | | 0 | 0.00 | |
| VKC09 | On 25/03/2016 | Spot Bond | 0.00000 | | 100.49313 | | | 100.37334 | | | 0 | 0.00 | |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | | 101.54111 | | | 101.47714 | | | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Contracts Traded | Open Interest | |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-----------------------|---------------------------|
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 101.54317 | | | 101.47911 | | | 0 | 0.00 | |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 100.43217 | | | 100.37069 | | | 0 | 0.00 | |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 100.44358 | | | 100.38047 | | | 0 | 0.00 | |
| VKE06 | On 08/05/2018 | Spot Bond | 0.00000 | 101.51727 | | | 101.45430 | | | 0 | 0.00 | |
| VKE07 | On 08/06/2020 | Spot Bond | 0.00000 | 100.88275 | | | 100.75479 | | | 0 | 0.00 | |
| VPA01U | On 20/01/2023 | Spot Bond | 100.00000 | 6.94847 | 100.00000 | 6.28516 | | | | 0 | 0.00 | |
| VPA02U | On 20/04/2023 | Spot Bond | 100.00000 | 6.06191 | 100.00000 | 6.01983 | | | | 0 | 0.00 | |
| VPB01U | On 20/01/2023 | Spot Bond | 100.00000 | 6.77871 | 100.00000 | 6.13109 | | | | 0 | 0.00 | |
| VPB02U | On 20/04/2023 | Spot Bond | 100.00000 | 5.99004 | 100.00000 | 5.94891 | | | | 0 | 0.00 | |
| WRS1U | On 25/11/2029 | Spot Bond | 100.00000 | 0.00034 | 100.00000 | 0.00034 | | | | 0 | 0.00 | |
| WS04 | On 30/05/2016 | Spot Bond | 7.08000 | 106.16395 | 7.07500 | 106.10806 | | | | 0 | 8,900,000,000.00 | |
| WS05 | On 01/08/2018 | Spot Bond | 1.30000 | 246.46292 | 1.30000 | 246.22672 | | | | 0 | 0.00 | |
| WSP2 | On 28/05/2017 | Spot Bond | 7.58500 | 103.68655 | 7.57000 | 103.64971 | | | | 0 | 4,800,000,000.00 | |
| WSP3 | On 28/05/2019 | Spot Bond | 7.97500 | 104.62405 | 7.96500 | 104.59077 | | | | 0 | 0.00 | |
| WSP4 | On 28/05/2020 | Spot Bond | 8.25000 | 104.22928 | 8.24000 | 104.20077 | | | | 0 | 0.00 | |
| WSP5 | On 28/05/2021 | Spot Bond | 8.48000 | 103.63875 | 8.47000 | 103.61478 | | | | 0 | 2,700,000,000.00 | |
| Z020 | On 19/10/2015 | Spot Bond | 5.83000 | 98.56732 | 5.81500 | 98.52453 | | | | 0 | 0.00 | |
| Z083 | On 30/09/2019 | Spot Bond | 7.36500 | 73.82623 | 7.35500 | 73.81264 | | | | 0 | 0.00 | |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 79.86871 | 100.00000 | 79.34783 | | | | 0 | 0.00 | |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 44.44635 | 100.00000 | 44.19386 | | | | 0 | 0.00 | |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 17,420,785,500 | 172 939 482 300.00 |
| Grand Total: | | | | | | | | | | 0.00 | 17,420,880,980 | 172 942 713 526.00 |