



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 08/07/2013

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest | |
|--------------------|---------------|----------------|-----------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|----------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 08/07/2013 | Any day expiry | 9.00 | Call | 1,181.60000 | 1.18160 | 1,181.11550 | 1.18112 | 1,181.600 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 9.00 | Put | 0.00000 | 0.00000 | 0.01550 | 0.00002 | 0.000 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 9.01 | Call | 1,171.60000 | 1.17160 | 1,171.11600 | 1.17112 | 1,171.600 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 8.99 | Put | 0.00000 | 0.00000 | 0.01500 | 0.00002 | 0.000 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 9.98 | Put | 0.00000 | 0.00000 | 13.45330 | 0.01345 | 0.000 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 9.98 | Call | 201.60000 | 0.20160 | 214.55330 | 0.21455 | 201.600 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 10.18 | Call | 1.60000 | 0.00160 | 63.33950 | 0.06334 | 1.600 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 10.18 | Put | 0.00000 | 0.00000 | 62.23950 | 0.06224 | 0.000 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 10.18 | Put | 10.18160 | 10.18160 | 10.18110 | 10.18110 | 0.000 | 19.11 | 10,181,600.00 | 1,000 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 9.01 | Put | 0.00000 | 0.00000 | 0.01600 | 0.00002 | 0.000 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/07/2013 | Any day expiry | 8.99 | Call | 1,191.60000 | 1.19160 | 1,191.11500 | 1.19112 | 1,191.600 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 10.15 | Call | 100.33730 | 0.10034 | 110.68740 | 0.11069 | 100.337 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 10.15 | Put | 50.63730 | 0.05064 | 78.18740 | 0.07819 | 50.637 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 10.16 | Call | 93.91270 | 0.09391 | 104.72800 | 0.10473 | 93.913 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 10.16 | Put | 54.21270 | 0.05421 | 82.22800 | 0.08223 | 54.213 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 10.14 | Call | 106.95910 | 0.10696 | 116.80910 | 0.11681 | 106.959 | 19.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 10.14 | Put | 47.25910 | 0.04726 | 74.30910 | 0.07431 | 47.259 | 19.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 10.19 | Call | 75.88300 | 0.07588 | 87.85580 | 0.08786 | 75.883 | 19.24 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 9.94 | Put | 10.34540 | 0.01035 | 24.63950 | 0.02464 | 10.345 | 22.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 9.94 | Call | 270.04540 | 0.27005 | 267.13950 | 0.26714 | 270.045 | 22.66 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 10.19 | Put | 66.18300 | 0.06618 | 95.35580 | 0.09536 | 66.183 | 19.24 | 0.00 | 0 | 0.00 |
| \$ / R | On 11/07/2013 | Any day expiry | 10.19 | Put | 10.19970 | 10.19970 | 10.18250 | 10.18250 | 0.000 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 9.20 | Call | 1,016.39320 | 1.01639 | 1,000.85140 | 1.00085 | 1,016.393 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 9.20 | Put | 1.69320 | 0.00169 | 2.65140 | 0.00265 | 1.693 | 23.37 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 9.21 | Put | 1.76430 | 0.00176 | 2.75270 | 0.00275 | 1.764 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 9.19 | Call | 1,026.32110 | 1.02632 | 1,010.74450 | 1.01074 | 1,026.321 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 9.19 | Put | 1.62110 | 0.00162 | 2.54450 | 0.00254 | 1.621 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 9.80 | Put | 23.44250 | 0.02344 | 29.84000 | 0.02984 | 23.443 | 18.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 9.80 | Call | 438.14250 | 0.43814 | 428.04000 | 0.42804 | 438.143 | 18.66 | 0.00 | 0 | 2,800.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 8.30 | Call | 1,914.73680 | 1.91474 | 1,898.26750 | 1.89827 | 1,914.737 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 8.30 | Put | 0.03680 | 0.00004 | 0.06750 | 0.00007 | 0.037 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 10.26 | Call | 121.76370 | 0.12176 | 124.11560 | 0.12412 | 121.764 | 17.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 10.26 | Put | 167.06370 | 0.16706 | 185.91560 | 0.18592 | 167.064 | 17.91 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 10.11 | Put | 94.26100 | 0.09426 | 109.75300 | 0.10975 | 94.261 | 17.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 22/07/2013 | Any day expiry | 10.11 | Call | 198.96100 | 0.19896 | 197.95300 | 0.19795 | 198.961 | 17.69 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 22/07/2013 | Any day expiry | | | 10.21470 | 10.21470 | 10.19820 | 10.19820 | | 17.41 | 6,138,180.00 | 600 | 950.00 |
| \$ / R | On 22/07/2013 | Any day expiry | 9.21 | Call | 1,006.46430 | 1.00646 | 990.95270 | 0.99095 | 1,006.464 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.20 | Call | 2,020.75350 | 2.02075 | 2,004.18500 | 2.00418 | 2,020.754 | 29.26 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.20 | Put | 0.05350 | 0.00005 | 0.08500 | 0.00009 | 0.053 | 29.26 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.51 | Call | 719.62550 | 0.71963 | 705.58300 | 0.70558 | 719.626 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.25 | Call | 1,970.76460 | 1.97076 | 1,954.20190 | 1.95420 | 1,970.765 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.25 | Put | 0.06460 | 0.00006 | 0.10190 | 0.00010 | 0.065 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.60 | Put | 12.82820 | 0.01283 | 16.23590 | 0.01624 | 12.828 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | | | 10.22070 | 10.22070 | 10.20410 | 10.20410 | | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.35 | Call | 875.36410 | 0.87536 | 860.26400 | 0.86026 | 875.364 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.51 | Put | 8.92550 | 0.00893 | 11.48300 | 0.01148 | 8.925 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.10 | Call | 2,120.73860 | 2.12074 | 2,104.16030 | 2.10416 | 2,120.739 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 10.20 | Call | 170.33130 | 0.17033 | 170.14230 | 0.17014 | 170.331 | 17.66 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.06 | Put | 1.45830 | 0.00146 | 2.02120 | 0.00202 | 1.458 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.04 | Call | 1,182.04810 | 1.18205 | 1,165.97500 | 1.16597 | 1,182.048 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.04 | Put | 1.34810 | 0.00135 | 1.87500 | 0.00188 | 1.348 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.10 | Put | 0.03860 | 0.00004 | 0.06030 | 0.00006 | 0.039 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.35 | Put | 4.66410 | 0.00466 | 6.16400 | 0.00616 | 4.664 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 10.20 | Put | 149.63130 | 0.14963 | 166.04230 | 0.16604 | 149.631 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.40 | Put | 0.11410 | 0.00011 | 0.17590 | 0.00018 | 0.114 | 27.78 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.85 | Put | 39.33990 | 0.03934 | 47.09140 | 0.04709 | 39.340 | 18.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.85 | Call | 410.03990 | 0.41004 | 401.19140 | 0.40119 | 410.040 | 18.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.05 | Call | 1,172.10210 | 1.17210 | 1,156.04680 | 1.15605 | 1,172.102 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.05 | Put | 1.40210 | 0.00140 | 1.94680 | 0.00195 | 1.402 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.06 | Call | 1,162.15830 | 1.16216 | 1,146.12120 | 1.14612 | 1,162.158 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.60 | Call | 633.52820 | 0.63353 | 620.33590 | 0.62034 | 633.528 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.70 | Put | 19.12980 | 0.01913 | 23.75130 | 0.02375 | 19.130 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 9.70 | Call | 539.82980 | 0.53983 | 527.85130 | 0.52785 | 539.830 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.30 | Call | 1,920.77810 | 1.92078 | 1,904.22220 | 1.90422 | 1,920.778 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.30 | Put | 0.07810 | 0.00008 | 0.12220 | 0.00012 | 0.078 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/07/2013 | Any day expiry | 8.40 | Call | 1,820.81410 | 1.82081 | 1,804.27590 | 1.80428 | 1,820.814 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2013 | Any day expiry | 9.10 | Call | 1,130.08040 | 1.13008 | 1,113.90470 | 1.11390 | 1,130.080 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2013 | Any day expiry | 9.10 | Put | 1.88040 | 0.00188 | 2.50470 | 0.00250 | 1.880 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2013 | Any day expiry | 9.11 | Call | 1,120.15130 | 1.12015 | 1,103.99540 | 1.10400 | 1,120.151 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2013 | Any day expiry | 9.11 | Put | 1.95130 | 0.00195 | 2.59540 | 0.00260 | 1.951 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2013 | Any day expiry | 9.09 | Call | 1,140.01220 | 1.14001 | 1,123.81710 | 1.12382 | 1,140.012 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2013 | Any day expiry | 9.09 | Put | 1.81220 | 0.00181 | 2.41710 | 0.00242 | 1.812 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 31/07/2013 | Any day expiry | | | 10.22820 | 10.22820 | 10.21140 | 10.21140 | | 17.43 | 0.00 | 0 | 50,000.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.30 | Call | 978.70750 | 0.97871 | 962.87370 | 0.96287 | 978.708 | 16.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.30 | Put | 12.30750 | 0.01231 | 13.67370 | 0.01367 | 12.308 | 16.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.31 | Call | 969.23130 | 0.96923 | 953.44010 | 0.95344 | 969.231 | 16.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.31 | Put | 12.83130 | 0.01283 | 14.24010 | 0.01424 | 12.831 | 16.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.29 | Call | 988.20210 | 0.98820 | 972.32660 | 0.97233 | 988.202 | 16.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.29 | Put | 11.80210 | 0.01180 | 13.12660 | 0.01313 | 11.802 | 16.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 8.20 | Put | 0.43360 | 0.00043 | 0.45760 | 0.00046 | 0.434 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | | | 10.26640 | 10.26640 | 10.24920 | 10.24920 | | 17.24 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.70 | Put | 53.74570 | 0.05375 | 57.58240 | 0.05758 | 53.746 | 16.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 8.30 | Put | 0.58520 | 0.00059 | 0.62290 | 0.00062 | 0.585 | 20.91 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.70 | Call | 620.14570 | 0.62015 | 606.78240 | 0.60678 | 620.146 | 16.22 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.51 | Call | 784.40120 | 0.78440 | 769.66420 | 0.76966 | 784.401 | 16.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 8.25 | Call | 2,016.90380 | 2.01690 | 1,999.73390 | 1.99973 | 2,016.904 | 21.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 8.25 | Put | 0.50380 | 0.00050 | 0.53390 | 0.00053 | 0.504 | 21.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.60 | Put | 38.53390 | 0.03853 | 41.60330 | 0.04160 | 38.534 | 16.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.60 | Call | 704.93390 | 0.70493 | 690.80330 | 0.69080 | 704.934 | 16.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 8.30 | Call | 1,966.98520 | 1.96699 | 1,949.82290 | 1.94982 | 1,966.985 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/08/2013 | Any day expiry | 9.24 | Call | 1,036.05700 | 1.03606 | 1,019.98920 | 1.01999 | 1,036.057 | 16.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 26/09/2013 | Any day expiry | 8.30 | Put | 2.13070 | 0.00213 | 2.18130 | 0.00218 | 2.131 | 19.16 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.70 | Put | 87.85570 | 0.08786 | 90.68820 | 0.09069 | 87.856 | 16.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 8.20 | Put | 1.67210 | 0.00167 | 1.70820 | 0.00171 | 1.672 | 19.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.51 | Put | 53.26160 | 0.05326 | 55.16820 | 0.05517 | 53.262 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.51 | Call | 854.26160 | 0.85426 | 839.26820 | 0.83927 | 854.262 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 8.25 | Call | 2,062.86090 | 2.06286 | 2,046.00250 | 2.04600 | 2,062.861 | 19.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 8.25 | Put | 1.86090 | 0.00186 | 1.90250 | 0.00190 | 1.861 | 19.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.60 | Put | 68.00860 | 0.06801 | 70.32480 | 0.07032 | 68.009 | 16.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 9.40 | Call | 1,004.12900 | 1.00413 | 988.75090 | 0.98875 | 1,004.129 | 15.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 9.40 | Put | 55.12900 | 0.05513 | 56.65090 | 0.05665 | 55.129 | 15.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 9.41 | Call | 995.55490 | 0.99555 | 980.21110 | 0.98021 | 995.555 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 9.41 | Put | 56.55490 | 0.05655 | 58.11110 | 0.05811 | 56.555 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 9.39 | Call | 1,012.73110 | 1.01273 | 997.32030 | 0.99732 | 1,012.731 | 15.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 9.47 | Put | 65.71910 | 0.06572 | 67.49140 | 0.06749 | 65.719 | 15.88 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 10.07 | Put | 238.73980 | 0.23874 | 244.14620 | 0.24415 | 238.740 | 16.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 10.07 | Call | 517.73980 | 0.51774 | 506.24620 | 0.50625 | 517.740 | 16.46 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 22/10/2013 | Any day expiry | | | 10.34900 | 10.34900 | 10.33210 | 10.33210 | | 17.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 9.47 | Call | 944.71910 | 0.94472 | 929.59140 | 0.92959 | 944.719 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/10/2013 | Any day expiry | 9.39 | Put | 53.73110 | 0.05373 | 55.22030 | 0.05522 | 53.731 | 15.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 9.50 | Call | 927.03460 | 0.92703 | 911.97790 | 0.91198 | 927.035 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 9.50 | Put | 73.63460 | 0.07363 | 75.37790 | 0.07538 | 73.635 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 9.51 | Call | 918.79050 | 0.91879 | 903.77230 | 0.90377 | 918.791 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 9.51 | Put | 75.39050 | 0.07539 | 77.17230 | 0.07717 | 75.391 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 9.49 | Call | 935.31000 | 0.93531 | 920.21670 | 0.92022 | 935.310 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 9.49 | Put | 71.91000 | 0.07191 | 73.61670 | 0.07362 | 71.910 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | | | 10.35340 | 10.35340 | 10.33660 | 10.33660 | | 17.17 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 9.55 | Call | 886.13000 | 0.88613 | 871.27420 | 0.87127 | 886.130 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 9.55 | Put | 82.73000 | 0.08273 | 84.67420 | 0.08467 | 82.730 | 15.94 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 10.10 | Put | 256.43040 | 0.25643 | 261.87970 | 0.26188 | 256.430 | 16.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/10/2013 | Any day expiry | 10.10 | Call | 509.83040 | 0.50983 | 498.47970 | 0.49848 | 509.830 | 16.57 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.44 | Call | 983.09520 | 0.98310 | 967.76150 | 0.96776 | 983.095 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.44 | Put | 65.19520 | 0.06520 | 66.76150 | 0.06676 | 65.195 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.45 | Call | 974.68300 | 0.97468 | 959.38480 | 0.95938 | 974.683 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.45 | Put | 66.78300 | 0.06678 | 68.38480 | 0.06838 | 66.783 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.43 | Call | 991.53650 | 0.99154 | 976.16780 | 0.97617 | 991.536 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.43 | Put | 63.63650 | 0.06364 | 65.16780 | 0.06517 | 63.636 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | | | 10.35790 | 10.35790 | 10.34100 | 10.34100 | | 17.12 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 8.25 | Call | 2,111.78050 | 2.11178 | 2,095.08110 | 2.09508 | 2,111.780 | 18.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.70 | Call | 774.76150 | 0.77476 | 760.51100 | 0.76051 | 774.761 | 15.91 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 8.25 | Put | 3.88050 | 0.00388 | 4.08110 | 0.00408 | 3.881 | 18.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.60 | Put | 94.31350 | 0.09431 | 96.50360 | 0.09650 | 94.314 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.60 | Call | 852.21350 | 0.85221 | 837.50360 | 0.83750 | 852.214 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 8.30 | Call | 2,062.17670 | 2.06218 | 2,045.50600 | 2.04551 | 2,062.177 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 8.30 | Put | 4.27670 | 0.00428 | 4.50600 | 0.00451 | 4.277 | 18.02 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 28/10/2013 | Any day expiry | 9.70 | Put | 116.86150 | 0.11686 | 119.51100 | 0.11951 | 116.861 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 9.44 | Call | 1,047.77840 | 1.04778 | 1,032.02600 | 1.03203 | 1,047.778 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 9.44 | Put | 85.27840 | 0.08528 | 86.52600 | 0.08653 | 85.278 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 9.45 | Call | 1,039.58800 | 1.03959 | 1,023.86460 | 1.02386 | 1,039.588 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 9.43 | Call | 1,055.99710 | 1.05600 | 1,040.21760 | 1.04022 | 1,055.997 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 9.43 | Put | 83.49710 | 0.08350 | 84.71760 | 0.08472 | 83.497 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 8.30 | Call | 2,111.64400 | 2.11164 | 2,094.92730 | 2.09493 | 2,111.644 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | | | 10.40250 | 10.40250 | 10.38550 | 10.38550 | | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 9.45 | Put | 87.08800 | 0.08709 | 88.36460 | 0.08836 | 87.088 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 8.30 | Put | 9.14400 | 0.00914 | 9.42730 | 0.00943 | 9.144 | 18.18 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 9.70 | Put | 142.20960 | 0.14221 | 144.35600 | 0.14436 | 142.210 | 15.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 9.70 | Call | 844.70960 | 0.84471 | 829.85600 | 0.82986 | 844.710 | 15.96 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Call | 1,705.03090 | 1.70503 | 1,688.34500 | 1.68834 | 1,705.031 | 17.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-------------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.54800 | | 9.54800 | | 9.45660 | 9.45660 | | 13.91 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.90 | Call | 380.17770 | | 0.38018 | | 348.98130 | 0.34898 | 380.178 | 14.38 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Put | 148.73600 | | 0.14874 | | 172.22330 | 0.17222 | 148.736 | 15.40 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Call | 2,205.36620 | | 2.20537 | 2,135.69880 | 2.13570 | 2,205.366 | | 15.17 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Put | 150.96620 | | 0.15097 | | 176.49880 | 0.17650 | 150.966 | 15.17 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Call | 2,300.93630 | | 2.30094 | 2,227.25040 | 2.22725 | 2,300.936 | | 15.62 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Put | 146.53630 | | 0.14654 | | 168.05040 | 0.16805 | 146.536 | 15.62 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | | | 9.40440 | | 9.40440 | | 9.30920 | 9.30920 | | 14.96 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Call | 2,253.13600 | | 2.25314 | 2,181.42330 | 2.18142 | 2,253.136 | | 15.40 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.10 | Call | 690.39100 | | 0.69039 | 659.55640 | 0.65956 | 690.391 | | 15.64 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.10 | Put | 55.19100 | | 0.05519 | | 66.55640 | 0.06656 | 55.191 | 15.64 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.11 | Call | 682.01230 | | 0.68201 | 651.39240 | 0.65139 | 682.012 | | 15.63 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.11 | Put | 56.81230 | | 0.05681 | | 68.39240 | 0.06839 | 56.812 | 15.63 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.09 | Call | 698.80600 | | 0.69881 | 667.76090 | 0.66776 | 698.806 | | 15.65 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.09 | Put | 53.60600 | | 0.05361 | | 64.76090 | 0.06476 | 53.606 | 15.65 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | | | 9.73520 | | 9.73520 | | 9.69300 | 9.69300 | | 15.64 | 0.00 | 0 | 75.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | | | 9.83710 | | 9.83710 | | 9.79400 | 9.79400 | | 15.39 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.95 | Call | 350.92430 | | 0.35092 | 333.92980 | 0.33393 | 350.924 | | 15.60 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.95 | Put | 463.82430 | | 0.46382 | 489.92980 | 0.48993 | 463.824 | | 15.60 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.96 | Call | 347.11700 | | 0.34712 | 330.29020 | 0.33029 | 347.117 | | 15.62 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.96 | Put | 470.01700 | | 0.47002 | 496.29020 | 0.49629 | 470.017 | | 15.62 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.94 | Call | 354.76700 | | 0.35477 | 337.60890 | 0.33761 | 354.767 | | 15.58 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.94 | Put | 457.66700 | | 0.45767 | 483.60890 | 0.48361 | 457.667 | | 15.58 | 0.00 | 0 | 0.00 |
| CF CANDO CADP | On 13/12/2013 | Can-Do Future | | | 310.13060 | | 310.13060 | -300.28350 | -300.28350 | | | | 0.00 | 0 | 2,274.00 |
| CF CANDO CADR | On 13/12/2013 | Can-Do Future | | | 510.04070 | | 510.04070 | 505.13890 | 505.13890 | | | | 0.00 | 0 | 742.00 |
| CF CANDO CADS | On 13/12/2013 | Can-Do Future | | | 746.39260 | | 746.39260 | 732.05470 | 732.05470 | | | | 0.00 | 0 | 6,000.00 |
| CF CANDO CADT | On 13/12/2013 | Can-Do Future | | | 292.34360 | | 292.34360 | 264.17620 | 264.17620 | | | | 0.00 | 0 | 1,600.00 |
| CF CANDO CADU | On 16/09/2013 | Can-Do Future | | | 102.50800 | | 102.50800 | 101.89230 | 101.89230 | | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CAEF | On 18/07/2013 | Can-Do Future | | | 99.39250 | | 99.39250 | 92.37790 | 92.37790 | | | | 0.00 | 0 | 22,500.00 |
| CF CANDO CAEH | On 23/07/2013 | Can-Do Future | | | 75.24020 | | 75.24020 | 72.15660 | 72.15660 | | | | 0.00 | 0 | 30,000.00 |
| CF CANDO CAEI | On 07/08/2013 | Can-Do Future | | | 1,581.28660 | | 1,581.28660 | 1,661.52910 | 1,661.52910 | | | | 0.00 | 0 | 10.00 |
| CF CANDO CAEJ | On 11/07/2013 | Can-Do Future | | | 0.35930 | | 0.35930 | 85.96580 | 85.96580 | | | | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Call | 881.10960 | | 0.88111 | 894.13080 | 0.89413 | 881.110 | | 16.41 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Put | 47.60960 | | 0.04761 | | 50.33080 | 0.05033 | 47.610 | 16.41 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.86 | Call | 872.53450 | | 0.87253 | 885.57340 | 0.88557 | 872.534 | | 16.41 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.86 | Put | 49.03450 | | 0.04903 | | 51.77340 | 0.05177 | 49.034 | 16.41 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.84 | Call | 889.71610 | | 0.88972 | 902.71870 | 0.90272 | 889.716 | | 16.41 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.84 | Put | 46.21610 | | 0.04622 | | 48.91870 | 0.04892 | 46.216 | 16.41 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | | | 10.68350 | | 10.68350 | | 10.69380 | 10.69380 | | 17.17 | 0.00 | 0 | 75.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.80 | Call | 492.95990 | | 0.49296 | 503.70840 | 0.50371 | 492.960 | | 16.86 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.80 | Put | 463.85990 | | 0.46386 | 463.80840 | 0.46381 | 463.860 | | 16.86 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.81 | Call | 488.71340 | | 0.48871 | 499.22090 | 0.49922 | 488.713 | | 16.88 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.81 | Put | 469.61340 | | 0.46961 | 469.32090 | 0.46932 | 469.613 | | 16.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|---------------|-------|-----------|-----------|---------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.79 | Put | 458.31590 | | 0.45832 | | 458.32940 | 0.45833 | 458.316 | 16.84 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | | | 10.82910 | | 10.82910 | | 10.83990 | 10.83990 | | 16.86 | 0.00 | 0 | 50.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.79 | Call | 497.41590 | | 0.49742 | | 508.22940 | 0.50823 | 497.416 | 16.84 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/09/2013 | Foreign Exchange Future | 1.50 | Put | 35.22360 | | 0.00352 | | 42.56530 | 0.00426 | 35.224 | 16.59 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/09/2013 | Foreign Exchange Future | 1.51 | Call | 1,645.82100 | | 0.16458 | | 1,627.82130 | 0.16278 | 1,645.821 | 16.54 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/09/2013 | Foreign Exchange Future | 1.51 | Put | 42.82100 | | 0.00428 | | 50.82130 | 0.00508 | 42.821 | 16.54 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/09/2013 | Foreign Exchange Future | 1.49 | Call | 1,833.24390 | | 0.18332 | | 1,813.58790 | 0.18136 | 1,833.244 | 16.81 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/09/2013 | Foreign Exchange Future | 1.49 | Put | 30.24390 | | 0.00302 | | 36.58790 | 0.00366 | 30.244 | 16.81 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/09/2013 | Foreign Exchange Future | | | 1.67030 | | 1.67030 | | 1.66770 | 1.66770 | | 16.40 | 0.00 | 0 | 0.00 |
| CNH / R | On 16/09/2013 | Foreign Exchange Future | 1.50 | Call | 1,738.22360 | | 0.17382 | | 1,719.56530 | 0.17196 | 1,738.224 | 16.59 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.66 | Call | 826.46520 | | 0.08265 | | 815.49640 | 0.08155 | 826.465 | 16.44 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.66 | Put | 623.46520 | | 0.06235 | | 634.49640 | 0.06345 | 623.465 | 16.44 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.67 | Put | 676.98100 | | 0.06770 | | 685.85540 | 0.06859 | 676.981 | 16.55 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.65 | Call | 875.25130 | | 0.08753 | | 866.39300 | 0.08664 | 875.251 | 16.33 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.65 | Put | 572.25130 | | 0.05723 | | 585.39300 | 0.05854 | 572.251 | 16.33 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | | | 1.68030 | | 1.68030 | | 1.67810 | 1.67810 | | 16.33 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.67 | Call | 779.98100 | | 0.07800 | | 766.85540 | 0.07669 | 779.981 | 16.55 | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 115.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 115.00 | Put | 5,877.15000 | | 5.87715 | | 5,882.71000 | 5.88271 | 5,877.150 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 115.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 115.01 | Put | 5,887.15000 | | 5.88715 | | 5,892.71000 | 5.89271 | 5,887.150 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 114.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 114.99 | Put | 5,867.15000 | | 5.86715 | | 5,872.71000 | 5.87271 | 5,867.150 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | | | 109.12285 | | 109.12285 | | 109.11729 | 109.11729 | | | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On 02/04/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 91.02 | Call | 74,954.16000 | | 74.95416 | | 74,553.78000 | 74.55378 | 74,954.160 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 91.02 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 9.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 9.00 | Put | 3,086.71000 | | 3.08671 | | 3,487.09000 | 3.48709 | 3,086.710 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | | | 9.38573 | | 86.00549 | | 9.43739 | 85.60511 | | | 0.00 | 0 | 6,292.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.50 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.51 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.51 | Put | 8,150.27000 | | 8.15027 | | 8,556.34000 | 8.55634 | 8,150.270 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.49 | Put | 8,326.70000 | | 8.32670 | | 8,732.77000 | 8.73277 | 8,326.700 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | | | 9.50413 | | 83.43754 | | 9.55761 | 83.03147 | | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.49 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.50 | Put | 8,238.42000 | | 8.23842 | | 8,644.49000 | 8.64449 | 8,238.420 | | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.00 | Put | 205,770.00000 | | 20.57700 | | 208,890.00000 | 20.88900 | 205,770.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.01 | Put | 205,870.00000 | | 20.58700 | | 208,990.00000 | 20.89900 | 205,870.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 445.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 445.99 | Put | 205,670.00000 | | 20.56700 | | 208,790.00000 | 20.87900 | 205,670.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | | | 425.42300 | | 425.42300 | | 425.11100 | 425.11100 | | | 12,762,690.00 | 3 | 406.00 |
| GOVI | On 01/08/2013 | GOVI | 446.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|---------------|-------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GOVI | On 07/11/2013 | GOVI | 446.00 | Put | 145,750.00000 | | 14.57500 | 48,910.00000 | 14.89100 | | 145,750.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.01 | Put | 145,850.00000 | | 14.58500 | 49,010.00000 | 14.90100 | | 145,850.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 445.99 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | | | 431.42500 | | 431.42500 | 431.10900 | 431.10900 | | | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 445.99 | Put | 145,650.00000 | | 14.56500 | 48,810.00000 | 14.88100 | | 145,650.000 | | 0.00 | 0 | 0.00 |
| GVIX | On 01/01/2029 | LIVE INDEX | | | 110.00000 | | 110.00000 | 110.00000 | 110.00000 | | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| IGOV | On 01/08/2013 | Index Future | | | 194.18500 | | 194.18500 | 194.30200 | 194.30200 | | | | 0.00 | 0 | 1,064.00 |
| IGOV | On 07/11/2013 | Index Future | | | 196.95000 | | 196.95000 | 197.06900 | 197.06900 | | | | 0.00 | 0 | 7.00 |
| ILBI | On 01/08/2013 | Index Future | | | 519.17100 | | 519.17100 | 519.00100 | 519.00100 | | | | 0.00 | 0 | 186.00 |
| J157 | On 15/09/2015 | Interest Rate Swap | | | 8.82200 | | 0.02000 | 8.82200 | -0.02000 | | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On 21/12/2026 | Interest Rate Swap | | | 8.68300 | | 0.10773 | 8.68300 | 0.10773 | | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On 22/12/2014 | Interest Rate Swap | | | 8.65500 | | 0.05139 | 8.65500 | 0.05139 | | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On 15/09/2017 | Interest Rate Swap | | | 8.97500 | | 0.08468 | 8.97500 | 0.08468 | | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On 21/12/2018 | Interest Rate Swap | | | 8.96200 | | 0.09581 | 8.96200 | 0.09581 | | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On 15/01/2020 | Interest Rate Swap | | | 8.99700 | | 0.06909 | 8.99700 | 0.06909 | | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/07/2013 | Jibar Tradeable Future | | | 5.15000 | | 94.85000 | 5.15000 | 94.85000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/08/2013 | Jibar Tradeable Future | | | 5.18000 | | 94.82000 | 5.19000 | 94.81000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2013 | Jibar Tradeable Future | | | 5.23000 | | 94.77000 | 5.24000 | 94.76000 | | | | 0.00 | 0 | 700.00 |
| JIBAR FUTURE | On 16/10/2013 | Jibar Tradeable Future | | | 5.32000 | | 94.68000 | 5.32000 | 94.68000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/11/2013 | Jibar Tradeable Future | | | 5.38000 | | 94.62000 | 5.39000 | 94.61000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2013 | Jibar Tradeable Future | | | 5.46000 | | 94.54000 | 5.46000 | 94.54000 | | | | 0.00 | 0 | 1,500.00 |
| JIBAR FUTURE | On 15/01/2014 | Jibar Tradeable Future | | | 5.53000 | | 94.47000 | 5.54000 | 94.46000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/03/2014 | Jibar Tradeable Future | | | 5.72000 | | 94.28000 | 5.76000 | 94.24000 | | | | 0.00 | 0 | 400.00 |
| JIBAR FUTURE | On 18/06/2014 | Jibar Tradeable Future | | | 6.01000 | | 93.99000 | 6.06000 | 93.94000 | | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | | | 6.31000 | | 93.69000 | 6.36000 | 93.64000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | | | 6.62000 | | 93.38000 | 6.67000 | 93.33000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | | | 6.89000 | | 93.11000 | 6.94000 | 93.06000 | | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.60 | Call | 454.44810 | | 0.45445 | 345.74320 | 0.34574 | | 454.448 | | 12.08 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.60 | Put | 33.14810 | | 0.03315 | 57.04320 | 0.05704 | | 33.148 | | 12.08 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.61 | Call | 445.93630 | | 0.44594 | 338.09420 | 0.33809 | | 445.936 | | 12.07 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.61 | Put | 34.63630 | | 0.03464 | 59.39420 | 0.05939 | | 34.636 | | 12.07 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.59 | Call | 463.12170 | | 0.46312 | 353.46580 | 0.35347 | | 463.122 | | 12.11 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.59 | Put | 31.82170 | | 0.03182 | 54.76580 | 0.05477 | | 31.822 | | 12.11 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | | | 8.02130 | | 8.02130 | 7.88870 | 7.88870 | | | | 11.38 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2013 | Foreign Exchange Future | | | 8.07160 | | 8.07160 | 7.93690 | 7.93690 | | | | 13.10 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NZ\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.15 | Put | 324.53760 | | 0.32454 | | 405.52980 | 0.40553 | 324.538 | 13.33 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.16 | Call | 242.24830 | | 0.24225 | | 189.27050 | 0.18927 | 242.248 | 13.35 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.15 | Call | 246.13760 | | 0.24614 | | 192.42980 | 0.19243 | 246.138 | 13.33 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.16 | Put | 330.64830 | | 0.33065 | | 412.37050 | 0.41237 | 330.648 | 13.35 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.14 | Call | 250.08130 | | 0.25008 | | 195.63960 | 0.19564 | 250.081 | 13.30 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.14 | Put | 318.48130 | | 0.31848 | | 398.73960 | 0.39874 | 318.481 | 13.30 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 16/09/2013 | Foreign Exchange Future | 10.05 | Call | 251.90240 | | 0.25190 | 0.10092 | 289.46110 | 0.28946 | 251.902 | 18.32 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 16/09/2013 | Foreign Exchange Future | 10.05 | Put | 397.00240 | | 0.39700 | 0.10092 | 433.76110 | 0.43376 | 397.002 | 18.32 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 16/09/2013 | Foreign Exchange Future | 10.06 | Call | 247.59060 | | 0.24759 | 0.10092 | 285.09570 | 0.28510 | 247.591 | 18.31 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 16/09/2013 | Foreign Exchange Future | 10.06 | Put | 402.69060 | | 0.40269 | 0.10092 | 439.39570 | 0.43940 | 402.691 | 18.31 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 16/09/2013 | Foreign Exchange Future | 10.04 | Call | 256.26330 | | 0.25626 | 0.10092 | 293.87220 | 0.29387 | 256.263 | 18.33 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 16/09/2013 | Foreign Exchange Future | 10.04 | Put | 391.36330 | | 0.39136 | 0.10092 | 428.17220 | 0.42817 | 391.363 | 18.33 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 16/09/2013 | Foreign Exchange Future | | | 9.90490 | | 9.90490 | 0.10092 | 9.90570 | 9.90570 | | 18.50 | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.30 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.30 | Put | 3,168.22000 | | 3.16822 | | 3,208.64000 | 3.20864 | 3,168.220 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.31 | Put | 3,098.91000 | | 3.09891 | | 3,139.33000 | 3.13933 | 3,098.910 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.29 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.29 | Put | 3,237.59000 | | 3.23759 | | 3,278.01000 | 3.27801 | 3,237.590 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | | | 7.76614 | | 103.23223 | | 7.77221 | 103.19181 | | | 0.00 | 0 | 10,999.00 |
| R023 | On 01/08/2013 | Bond Future | 7.31 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.50 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.50 | Put | 9,396.57000 | | 9.39657 | | 9,437.50000 | 9.43750 | 9,396.570 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.51 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.51 | Put | 9,323.89000 | | 9.32389 | | 9,364.82000 | 9.36482 | 9,323.890 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.49 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.49 | Put | 9,469.30000 | | 9.46930 | | 9,510.23000 | 9.51023 | 9,469.300 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | | | 7.86863 | | 100.77283 | | 7.87495 | 100.73190 | | | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | 116.11 | Call | 90,068.27000 | | 90.06827 | | 90,087.62000 | 90.08762 | 90,068.270 | 3.08 | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | 116.11 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | | | 6.18378 | | 119.52390 | | 6.17469 | 119.54325 | | 2.94 | 55,698,137.40 | 466 | 22,113.00 |
| R157 | On 07/11/2013 | Bond Future | 5.60 | Call | 272.88000 | | 0.27288 | | 285.09000 | 0.28509 | 272.880 | 2.91 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.61 | Put | 1,628.00000 | | 1.62800 | | 1,620.68000 | 1.62068 | 1,628.000 | 2.91 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Call | 268.24000 | | 0.26824 | | 280.33000 | 0.28033 | 268.240 | 2.91 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Put | 1,656.31000 | | 1.65631 | | 1,648.75000 | 1.64875 | 1,656.310 | 2.91 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.61 | Call | 277.57000 | | 0.27757 | | 289.90000 | 0.28990 | 277.570 | 2.91 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | | | 6.33341 | | 114.40375 | | 6.32280 | 114.42340 | | 2.96 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.60 | Put | 1,642.13000 | | 1.64213 | | 1,634.69000 | 1.63469 | 1,642.130 | 2.91 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | | | 6.50300 | | 115.94050 | | 6.49044 | 115.96051 | | 2.54 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Put | 1,723.52000 | | 1.72352 | | 1,714.24000 | 1.71424 | 1,723.520 | 2.50 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.65 | Call | 365.34000 | | 0.36534 | | 376.00000 | 0.37600 | 365.340 | 2.50 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.65 | Put | 1,735.39000 | | 1.73539 | | 1,726.04000 | 1.72604 | 1,735.390 | 2.50 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Call | 369.66000 | | 0.36966 | | 380.39000 | 0.38039 | 369.660 | 2.50 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.64 | Call | 361.05000 | | 0.36105 | | 371.64000 | 0.37164 | 361.050 | 2.50 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.64 | Put | 1,747.30000 | | 1.74730 | | 1,737.88000 | 1.73788 | 1,747.300 | 2.50 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Call | 227.20000 | | 0.22720 | | 234.00000 | 0.23400 | 227.200 | 2.23 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | | | 6.71146 | | 110.70122 | | 6.69633 | 110.72150 | | 2.29 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Put | 2,291.07000 | | 2.29107 | | 2,277.54000 | 2.27754 | 2,291.070 | 2.23 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Put | 2,279.78000 | | 2.27978 | | 2,266.30000 | 2.26630 | 2,279.780 | 2.23 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Call | 229.70000 | | 0.22970 | | 236.55000 | 0.23655 | 229.700 | 2.23 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Put | 2,268.52000 | | 2.26852 | | 2,255.09000 | 2.25509 | 2,268.520 | 2.23 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Call | 224.73000 | | 0.22473 | | 231.48000 | 0.23148 | 224.730 | 2.23 | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186 | On 08/05/2014 | Bond Future | 7.11 | Put | 14,053.43000 | | 14.05343 | 14,012.33000 | 14.01233 | 14,053.430 | 13.96 | 0.00 | 0 | 0.00 | |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Call | 2,084.59000 | | 2.08459 | 2,129.68000 | 2.12968 | 2,084.590 | 13.96 | 0.00 | 0 | 0.00 | |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Put | 14,206.05000 | | 14.20605 | 14,164.42000 | 14.16442 | 14,206.050 | 13.96 | 0.00 | 0 | 0.00 | |
| R186 | On 08/05/2014 | Bond Future | | | 8.41700 | | 120.10205 | 8.40683 | 120.18877 | | 14.20 | 0.00 | 0 | 0.00 | |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R186/R157 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R197 | On 01/08/2013 | Bond Future | 295.00 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R197 | On 01/08/2013 | Bond Future | 295.00 | Put | 20,213.02000 | | 20.21302 | 19,991.36000 | 19.99136 | 20,213.020 | | 0.00 | 0 | 0.00 | |
| R197 | On 01/08/2013 | Bond Future | 295.01 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R197 | On 01/08/2013 | Bond Future | 294.99 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R197 | On 01/08/2013 | Bond Future | 294.99 | Put | 20,203.02000 | | 20.20302 | 19,981.36000 | 19.98136 | 20,203.020 | | 0.00 | 0 | 0.00 | |
| R197 | On 01/08/2013 | Bond Future | | | 274.78698 | | 274.78698 | 275.00864 | 275.00864 | | | 0.00 | 0 | 2,546.00 | |
| R197 | On 01/08/2013 | Bond Future | 295.01 | Put | 20,223.02000 | | 20.22302 | 20,001.36000 | 20.00136 | 20,223.020 | | 0.00 | 0 | 0.00 | |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R201 | On 01/08/2013 | Bond Future | | | 5.61396 | | 105.18120 | 5.62526 | 105.16602 | | 1.94 | 0.00 | 0 | 0.00 | |
| R201 | On 01/08/2013 | Bond Future | 107.45 | Call | 67,935.52000 | | 67.93552 | 67,920.34000 | 67.92034 | 67,935.520 | 2.04 | 0.00 | 0 | 0.00 | |
| R201 | On 01/08/2013 | Bond Future | 107.45 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 2.04 | 0.00 | 0 | 0.00 | |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Call | 97.67000 | | 0.09767 | 98.24000 | 0.09824 | 97.670 | 1.68 | 0.00 | 0 | 0.00 | |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Put | 1,074.40000 | | 1.07440 | 1,090.36000 | 1.09036 | 1,074.400 | 1.68 | 0.00 | 0 | 0.00 | |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Call | 99.59000 | | 0.09959 | 100.15000 | 0.10015 | 99.590 | 1.68 | 0.00 | 0 | 0.00 | |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Put | 1,065.32000 | | 1.06532 | 1,081.27000 | 1.08127 | 1,065.320 | 1.68 | 0.00 | 0 | 0.00 | |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Call | 95.78000 | | 0.09578 | 96.36000 | 0.09636 | 95.780 | 1.68 | 0.00 | 0 | 0.00 | |
| R201 | On 07/11/2013 | Bond Future | | | 5.69416 | | 106.66505 | 5.70835 | 106.64966 | | 1.72 | 0.00 | 0 | 0.00 | |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Put | 1,083.51000 | | 1.08351 | 1,099.48000 | 1.09948 | 1,083.510 | 1.68 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Call | 246.92000 | | 0.24692 | 244.43000 | 0.24443 | 246.920 | 1.37 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Put | 687.06000 | | 0.68706 | 700.04000 | 0.70004 | 687.060 | 1.37 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.24 | Call | 244.05000 | | 0.24405 | 241.60000 | 0.24160 | 244.050 | 1.37 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.24 | Put | 698.28000 | | 0.69828 | 711.34000 | 0.71134 | 698.280 | 1.37 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | | | 5.77694 | | 103.68921 | 5.79535 | 103.67370 | | 1.39 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Call | 249.81000 | | 0.24981 | 247.28000 | 0.24728 | 249.810 | 1.37 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Put | 692.66000 | | 0.69266 | 705.68000 | 0.70568 | 692.660 | 1.37 | 0.00 | 0 | 0.00 | |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Call | 139.68000 | | 0.13968 | 137.43000 | 0.13743 | 139.680 | 1.03 | 0.00 | 0 | 0.00 | |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Put | 841.56000 | | 0.84156 | 855.02000 | 0.85502 | 841.560 | 1.03 | 0.00 | 0 | 0.00 | |
| R201 | On 08/05/2014 | Bond Future | 4.76 | Call | 141.12000 | | 0.14112 | 138.86000 | 0.13886 | 141.120 | 1.03 | 0.00 | 0 | 0.00 | |
| R201 | On 08/05/2014 | Bond Future | 4.76 | Put | 836.94000 | | 0.83694 | 850.39000 | 0.85039 | 836.940 | 1.03 | 0.00 | 0 | 0.00 | |
| R201 | On 08/05/2014 | Bond Future | 4.74 | Call | 138.24000 | | 0.13824 | 136.02000 | 0.13602 | 138.240 | 1.03 | 0.00 | 0 | 0.00 | |
| R201 | On 08/05/2014 | Bond Future | 4.74 | Put | 846.18000 | | 0.84618 | 859.67000 | 0.85967 | 846.180 | 1.03 | 0.00 | 0 | 0.00 | |
| R201 | On 08/05/2014 | Bond Future | | | 5.91517 | | 105.09325 | 5.94143 | 105.07754 | | 1.06 | 0.00 | 0 | 0.00 | |
| R201 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R201/R206 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R202 | On 01/08/2013 | Bond Future | 223.00 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R202 | On 01/08/2013 | Bond Future | 223.01 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R202 | On 01/08/2013 | Bond Future | 223.01 | Put | 18,434.59000 | | 18.43459 | 18,443.55000 | 18.44355 | 18,434.590 | | 0.00 | 0 | 0.00 | |
| R202 | On 01/08/2013 | Bond Future | 222.99 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R202 | On 01/08/2013 | Bond Future | 222.99 | Put | 18,414.59000 | | 18.41459 | 18,423.55000 | 18.42355 | 18,414.590 | | 0.00 | 0 | 0.00 | |
| R202 | On 01/08/2013 | Bond Future | | | 204.57541 | | 204.57541 | 204.56645 | 204.56645 | | | 0.00 | 0 | 44,020.00 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|-----------|---------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R202 | On 01/08/2013 | Bond Future | 223.00 | Put | 18,424.59000 | | 18.42459 | | 18,433.55000 | 18.43355 | 18,424.590 | | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On 01/08/2013 | Bond Future | 109.11 | Call | 94,568.03000 | | 94.56803 | | 94,581.83000 | 94.58183 | 94,568.030 | 5.90 | 0.00 | 0 | 0.00 |
| R203 | On 01/08/2013 | Bond Future | | | 6.95360 | | 107.78123 | | 6.94979 | 107.79503 | | 5.70 | 0.00 | 0 | 3,923.00 |
| R203 | On 01/08/2013 | Bond Future | 109.11 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 5.90 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Put | 4,015.32000 | | 4.01532 | | 4,012.46000 | 4.01246 | 4,015.320 | 5.54 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Call | 238.52000 | | 0.23852 | | 249.80000 | 0.24980 | 238.520 | 5.54 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Put | 3,984.74000 | | 3.98474 | | 3,982.02000 | 3.98202 | 3,984.740 | 5.54 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Call | 229.07000 | | 0.22907 | | 240.08000 | 0.24008 | 229.070 | 5.54 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Put | 4,046.13000 | | 4.04613 | | 4,043.14000 | 4.04314 | 4,046.130 | 5.54 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Put | 4,941.66000 | | 4.94166 | | 4,935.27000 | 4.93527 | 4,941.660 | 5.54 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Call | 126.83000 | | 0.12683 | | 134.44000 | 0.13444 | 126.830 | 5.54 | 0.00 | 0 | 15.00 |
| R203 | On 07/11/2013 | Bond Future | 571.00 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 5.85 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | | | 7.09126 | | 105.14237 | | 7.08713 | 105.15637 | | 5.66 | 0.00 | 0 | 1,656.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Call | 233.69000 | | 0.23369 | | 244.83000 | 0.24483 | 233.690 | 5.54 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 571.00 | Call | 102,912.85000 | | 102.91285 | | 102,926.85000 | 102.92685 | 102,912.850 | 5.85 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Call | 489.55000 | | 0.48955 | | 501.08000 | 0.50108 | 489.550 | 5.14 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Put | 3,992.40000 | | 3.99240 | | 3,989.65000 | 3.98965 | 3,992.400 | 5.14 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Call | 496.41000 | | 0.49641 | | 508.03000 | 0.50803 | 496.410 | 5.14 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Put | 3,966.20000 | | 3.96620 | | 3,963.54000 | 3.96354 | 3,966.200 | 5.14 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Call | 482.75000 | | 0.48275 | | 494.20000 | 0.49420 | 482.750 | 5.14 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Put | 4,018.67000 | | 4.01867 | | 4,015.84000 | 4.01584 | 4,018.670 | 5.14 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | | | 7.23137 | | 106.55461 | | 7.22687 | 106.56889 | | 5.23 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Put | 4,533.71000 | | 4.53371 | | 4,529.24000 | 4.52924 | 4,533.710 | 5.12 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Call | 367.09000 | | 0.36709 | | 376.90000 | 0.37690 | 367.090 | 5.12 | 0.00 | 0 | 16.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Call | 398.84000 | | 0.39884 | | 406.98000 | 0.40698 | 398.840 | 5.06 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Put | 5,371.71000 | | 5.37171 | | 5,365.38000 | 5.36538 | 5,371.710 | 5.06 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Call | 403.57000 | | 0.40357 | | 411.77000 | 0.41177 | 403.570 | 5.06 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Put | 5,345.06000 | | 5.34506 | | 5,338.79000 | 5.33879 | 5,345.060 | 5.06 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.74 | Call | 394.16000 | | 0.39416 | | 402.24000 | 0.40224 | 394.160 | 5.06 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | | | 7.38147 | | 103.83626 | | 7.37658 | 103.85073 | | 5.18 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.74 | Put | 5,398.41000 | | 5.39841 | | 5,392.02000 | 5.39202 | 5,398.410 | 5.06 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 7.40 | Put | 1,939.38000 | | 1.93938 | | 1,942.03000 | 1.94203 | 1,939.380 | 5.20 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 7.40 | Call | 1,994.22000 | | 1.99422 | | 2,011.34000 | 2.01134 | 1,994.220 | 5.20 | 0.00 | 0 | 16.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R157 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On 01/08/2013 | Bond Future | | | 7.19072 | | 104.54763 | | 7.18682 | 104.56514 | | 7.91 | 0.00 | 0 | 25,172.00 |
| R204 | On 01/08/2013 | Bond Future | 110.75 | Call | 95,664.13000 | | 95.66413 | | 95,681.64000 | 95.68164 | 95,664.130 | 8.19 | 0.00 | 0 | 0.00 |
| R204 | On 01/08/2013 | Bond Future | 110.75 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 8.19 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Call | 443.49000 | | 0.44349 | | 461.70000 | 0.46170 | 443.490 | 7.57 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Put | 4,883.89000 | | 4.88389 | | 4,884.36000 | 4.88436 | 4,883.890 | 7.57 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Call | 451.46000 | | 0.45146 | | 469.84000 | 0.46984 | 451.460 | 7.57 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Put | 4,921.06000 | | 4.92106 | | 4,921.34000 | 4.92134 | 4,921.060 | 7.57 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 7.00 | Call | 1,292.67000 | | 1.29267 | | 1,321.93000 | 1.32193 | 1,292.670 | 7.68 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Put | 4,846.86000 | | 4.84686 | | 4,847.50000 | 4.84750 | 4,846.860 | 7.57 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 7.00 | Put | 2,638.36000 | | 2.63836 | | 2,649.88000 | 2.64988 | 2,638.360 | 7.68 | 0.00 | 0 | 1,270.00 |
| R204 | On 07/11/2013 | Bond Future | | | 7.31236 | | 106.02255 | | 7.30821 | 106.04029 | | 7.72 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Call | 435.64000 | | 0.43564 | | 453.66000 | 0.45366 | 435.640 | 7.57 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.40 | Call | 876.34000 | | 0.87634 | | 894.39000 | 0.89439 | 876.340 | 7.62 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.40 | Put | 5,180.53000 | | 5.18053 | | 5,180.49000 | 5.18049 | 5,180.530 | 7.62 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.41 | Call | 886.61000 | | 0.88661 | | 904.76000 | 0.90476 | 886.610 | 7.62 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|--------------|----------------|-------------------|---------------|---------------|------------------|---------------|
| R204 | On 06/02/2014 | Bond Future | 6.41 | Put | 5,147.97000 | | 5.14797 | 5,148.03000 | 5.14803 | 5,147.970 | 7.62 | 0.00 | 0 | 0.00 | |
| R204 | On 06/02/2014 | Bond Future | 6.39 | Call | 866.16000 | | 0.86616 | 884.11000 | 0.88411 | 866.160 | 7.62 | 0.00 | 0 | 0.00 | |
| R204 | On 06/02/2014 | Bond Future | | | 7.43025 | | 103.41594 | 7.42581 | 103.43403 | | 7.75 | 0.00 | 0 | 0.00 | |
| R204 | On 06/02/2014 | Bond Future | 6.39 | Put | 5,213.20000 | | 5.21320 | 5,213.06000 | 5.21306 | 5,213.200 | 7.62 | 0.00 | 0 | 0.00 | |
| R204 | On 08/05/2014 | Bond Future | 6.05 | Call | 774.71000 | | 0.77471 | 788.20000 | 0.78820 | 774.710 | 7.21 | 0.00 | 0 | 0.00 | |
| R204 | On 08/05/2014 | Bond Future | 6.05 | Put | 6,830.75000 | | 6.83075 | 6,825.92000 | 6.82592 | 6,830.750 | 7.21 | 0.00 | 0 | 0.00 | |
| R204 | On 08/05/2014 | Bond Future | 6.06 | Call | 782.54000 | | 0.78254 | 796.10000 | 0.79610 | 782.540 | 7.21 | 0.00 | 0 | 0.00 | |
| R204 | On 08/05/2014 | Bond Future | 6.06 | Put | 6,797.04000 | | 6.79704 | 6,792.28000 | 6.79228 | 6,797.040 | 7.21 | 0.00 | 0 | 0.00 | |
| R204 | On 08/05/2014 | Bond Future | 6.04 | Call | 766.94000 | | 0.76694 | 780.36000 | 0.78036 | 766.940 | 7.21 | 0.00 | 0 | 0.00 | |
| R204 | On 08/05/2014 | Bond Future | 6.04 | Put | 6,864.53000 | | 6.86453 | 6,859.63000 | 6.85963 | 6,864.530 | 7.21 | 0.00 | 0 | 0.00 | |
| R204 | On 08/05/2014 | Bond Future | | | 7.55983 | | 104.81628 | 7.55510 | 104.83460 | | 7.35 | 0.00 | 0 | 0.00 | |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R204/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R206 | On 01/08/2013 | Bond Future | 103.94 | Call | 30,326.74000 | | 30.32674 | 30,326.08000 | 30.32608 | 30,326.740 | 0.71 | 0.00 | 0 | 0.00 | |
| R206 | On 01/08/2013 | Bond Future | 103.94 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.71 | 0.00 | 0 | 0.00 | |
| R206 | On 01/08/2013 | Bond Future | | | 5.39261 | | 101.32485 | 5.39413 | 101.32419 | | 0.66 | 0.00 | 0 | 0.00 | |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Call | 18.45000 | | 0.01845 | 19.00000 | 0.01900 | 18.450 | 0.37 | 0.00 | 0 | 0.00 | |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Put | 237.74000 | | 0.23774 | 238.96000 | 0.23896 | 237.740 | 0.37 | 0.00 | 0 | 0.00 | |
| R206 | On 07/11/2013 | Bond Future | 4.31 | Call | 18.74000 | | 0.01874 | 19.29000 | 0.01929 | 18.740 | 0.37 | 0.00 | 0 | 0.00 | |
| R206 | On 07/11/2013 | Bond Future | 4.31 | Put | 236.24000 | | 0.23624 | 237.46000 | 0.23746 | 236.240 | 0.37 | 0.00 | 0 | 0.00 | |
| R206 | On 07/11/2013 | Bond Future | 4.29 | Call | 18.17000 | | 0.01817 | 18.71000 | 0.01871 | 18.170 | 0.37 | 0.00 | 0 | 0.00 | |
| R206 | On 07/11/2013 | Bond Future | 4.29 | Put | 239.26000 | | 0.23926 | 240.47000 | 0.24047 | 239.260 | 0.37 | 0.00 | 0 | 0.00 | |
| R206 | On 07/11/2013 | Bond Future | | | 5.52634 | | 102.75431 | 5.53004 | 102.75364 | | 0.39 | 0.00 | 0 | 0.00 | |
| R206 | On 15/01/2014 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R207 | On 01/08/2013 | Bond Future | 106.18 | Call | 91,849.79000 | | 91.84979 | 91,742.15000 | 91.74215 | 91,849.790 | 9.76 | 0.00 | 0 | 0.00 | |
| R207 | On 01/08/2013 | Bond Future | | | 7.44940 | | 99.42098 | 7.47089 | 99.31334 | | 9.39 | 0.00 | 0 | 23,668.00 | |
| R207 | On 01/08/2013 | Bond Future | 106.18 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 9.76 | 0.00 | 0 | 0.00 | |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Call | 650.16000 | | 0.65016 | 645.22000 | 0.64522 | 650.160 | 9.02 | 0.00 | 0 | 0.00 | |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Put | 4,921.23000 | | 4.92123 | 5,025.38000 | 5.02538 | 4,921.230 | 9.02 | 0.00 | 0 | 0.00 | |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Put | 4,881.35000 | | 4.88135 | 4,985.34000 | 4.98534 | 4,881.350 | 9.02 | 0.00 | 0 | 0.00 | |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Call | 639.44000 | | 0.63944 | 634.66000 | 0.63466 | 639.440 | 9.02 | 0.00 | 0 | 0.00 | |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Put | 4,961.27000 | | 4.96127 | 5,065.58000 | 5.06558 | 4,961.270 | 9.02 | 0.00 | 0 | 0.00 | |
| R207 | On 07/11/2013 | Bond Future | | | 7.56378 | | 100.82351 | 7.58644 | 100.71442 | | 9.14 | 65,031,163.95 | 645 | 645.00 | |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Call | 661.00000 | | 0.66100 | 655.90000 | 0.65590 | 661.000 | 9.02 | 0.00 | 0 | 0.00 | |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Put | 5,846.13000 | | 5.84613 | 5,944.19000 | 5.94419 | 5,846.130 | 8.87 | 0.00 | 0 | 0.00 | |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Call | 963.52000 | | 0.96352 | 950.92000 | 0.95092 | 963.520 | 8.87 | 0.00 | 0 | 0.00 | |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Put | 5,808.65000 | | 5.80865 | 5,906.54000 | 5.90654 | 5,808.650 | 8.87 | 0.00 | 0 | 0.00 | |
| R207 | On 06/02/2014 | Bond Future | 6.64 | Call | 940.26000 | | 0.94026 | 928.00000 | 0.92800 | 940.260 | 8.87 | 0.00 | 0 | 0.00 | |
| R207 | On 06/02/2014 | Bond Future | 6.64 | Put | 5,883.75000 | | 5.88375 | 5,981.98000 | 5.98198 | 5,883.750 | 8.87 | 0.00 | 0 | 0.00 | |
| R207 | On 06/02/2014 | Bond Future | | | 7.67510 | | 98.53824 | 7.69896 | 98.42775 | | 9.02 | 0.00 | 0 | 0.00 | |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Call | 951.84000 | | 0.95184 | 939.41000 | 0.93941 | 951.840 | 8.87 | 0.00 | 0 | 0.00 | |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Call | 798.26000 | | 0.79826 | 787.48000 | 0.78748 | 798.260 | 8.62 | 0.00 | 0 | 0.00 | |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Put | 8,235.19000 | | 8.23519 | 8,336.40000 | 8.33640 | 8,235.190 | 8.62 | 0.00 | 0 | 0.00 | |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Call | 806.59000 | | 0.80659 | 795.68000 | 0.79568 | 806.590 | 8.62 | 0.00 | 0 | 0.00 | |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Put | 8,275.59000 | | 8.27559 | 8,376.92000 | 8.37692 | 8,275.590 | 8.62 | 0.00 | 0 | 0.00 | |
| R207 | On 08/05/2014 | Bond Future | | | 7.79810 | | 99.87254 | 7.82329 | 99.76055 | | 8.79 | 0.00 | 0 | 0.00 | |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Put | 8,194.88000 | | 8.19488 | 8,295.96000 | 8.29596 | 8,194.880 | 8.62 | 0.00 | 0 | 0.00 | |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Call | 790.00000 | | 0.79000 | 779.34000 | 0.77934 | 790.000 | 8.62 | 0.00 | 0 | 0.00 | |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R207/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2013 | Bond Future | 101.40 | Call | 88,590.67000 | | 88.59067 | 88,612.86000 | 88.61286 | 88,590.670 | | 10.69 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2013 | Bond Future | 101.40 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 10.69 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2013 | Bond Future | | | 7.57280 | | 97.63514 | 7.56881 | 97.65733 | | | 10.32 | 0.00 | 0 | 18,125.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Call | 700.78000 | | 0.70078 | 726.74000 | 0.72674 | 700.780 | | 10.57 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Put | 5,584.86000 | | 5.58486 | 5,588.34000 | 5.58834 | 5,584.860 | | 10.57 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Call | 712.55000 | | 0.71255 | 738.74000 | 0.73874 | 712.550 | | 10.57 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Put | 5,539.45000 | | 5.53945 | 5,543.16000 | 5.54316 | 5,539.450 | | 10.57 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Call | 689.15000 | | 0.68915 | 714.90000 | 0.71490 | 689.150 | | 10.57 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Put | 5,630.46000 | | 5.63046 | 5,633.73000 | 5.63373 | 5,630.460 | | 10.57 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | | | 7.68045 | | 95.61670 | 7.67627 | 95.63918 | | | 10.73 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Call | 1,921.57000 | | 1.92157 | 1,960.33000 | 1.96033 | 1,921.570 | | 10.73 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Put | 2,898.14000 | | 2.89814 | 2,914.42000 | 2.91442 | 2,898.140 | | 10.73 | 0.00 | 0 | 1,520.00 |
| R208 | On 06/02/2014 | Bond Future | 6.74 | Call | 1,044.53000 | | 1.04453 | 1,066.71000 | 1.06671 | 1,044.530 | | 10.12 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | | | 7.78267 | | 96.90100 | 7.77828 | 96.92388 | | | 10.28 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Put | 6,587.50000 | | 6.58750 | 6,587.08000 | 6.58708 | 6,587.500 | | 10.12 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Call | 1,057.40000 | | 1.05740 | 1,079.72000 | 1.07972 | 1,057.400 | | 10.12 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Put | 6,630.38000 | | 6.63038 | 6,629.82000 | 6.62982 | 6,630.380 | | 10.12 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Call | 1,070.39000 | | 1.07039 | 1,092.85000 | 1.09285 | 1,070.390 | | 10.12 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.74 | Put | 6,673.42000 | | 6.67342 | 6,672.72000 | 6.67272 | 6,673.420 | | 10.12 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Call | 867.79000 | | 0.86779 | 883.84000 | 0.88384 | 867.790 | | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Put | 9,316.91000 | | 9.31691 | 9,309.77000 | 9.30977 | 9,316.910 | | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Call | 877.07000 | | 0.87707 | 893.22000 | 0.89322 | 877.070 | | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Put | 9,270.20000 | | 9.27020 | 9,263.16000 | 9.26316 | 9,270.200 | | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Call | 858.58000 | | 0.85858 | 874.54000 | 0.87454 | 858.580 | | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Put | 9,363.71000 | | 9.36371 | 9,356.48000 | 9.35648 | 9,363.710 | | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | | | 7.88974 | | 94.81652 | 7.88514 | 94.83971 | | | 10.29 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R208/R157 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2013 | Bond Future | 8.00 | Put | 6,635.23000 | | 6.63523 | 7,041.73000 | 7.04173 | 6,635.230 | | 20.61 | 0.00 | 0 | 2,000.00 |
| R209 | On 01/08/2013 | Bond Future | | | 8.77877 | | 77.48078 | 8.83012 | 77.07958 | | | 20.82 | 0.00 | 0 | 18,298.00 |
| R209 | On 01/08/2013 | Bond Future | 79.36 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 21.46 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2013 | Bond Future | 8.00 | Call | 117.05000 | | 0.11705 | 122.35000 | 0.12235 | 117.050 | | 20.61 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2013 | Bond Future | 79.36 | Call | 67,531.67000 | | 67.53167 | 67,130.47000 | 67.13047 | 67,531.670 | | 21.46 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Put | 4,177.11000 | | 4.17711 | 4,429.55000 | 4.42955 | 4,177.110 | | 22.37 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Call | 3,677.53000 | | 3.67753 | 3,521.93000 | 3.52193 | 3,677.530 | | 22.38 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Put | 4,135.59000 | | 4.13559 | 4,386.76000 | 4.38676 | 4,135.590 | | 22.38 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Call | 3,604.84000 | | 3.60484 | 3,451.78000 | 3.45178 | 3,604.840 | | 22.37 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Put | 4,218.94000 | | 4.21894 | 4,472.65000 | 4.47265 | 4,218.940 | | 22.37 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Put | 1,961.83000 | | 1.96183 | 2,126.13000 | 2.12613 | 1,961.830 | | 22.80 | 0.00 | 0 | 980.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Call | 3,641.09000 | | 3.64109 | 3,486.76000 | 3.48676 | 3,641.090 | | 22.37 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Call | 6,591.13000 | | 6.59113 | 6,348.66000 | 6.34866 | 6,591.130 | | 22.80 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.70 | Call | 7,552.37000 | | 7.55237 | 7,286.99000 | 7.28699 | 7,552.370 | | 22.93 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | | | 8.86909 | | 75.42945 | 8.92204 | 75.02268 | | | 22.34 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.65 | Put | 4,841.21000 | | 4.84121 | 5,112.48000 | 5.11248 | 4,841.210 | | 22.30 | 0.00 | 0 | 4,700.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209 | On 07/11/2013 | Bond Future | 8.65 | Call | 3,120.61000 | | 3.12061 | | 2,985.11000 | 2.98511 | 3,120.610 | 22.30 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.40 | Call | 6,127.00000 | | 6.12700 | | 5,896.58000 | 5.89658 | 6,127.000 | 22.74 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.40 | Put | 2,200.73000 | | 2.20073 | | 2,377.08000 | 2.37708 | 2,200.730 | 22.74 | 0.00 | 0 | 5,000.00 |
| R209 | On 07/11/2013 | Bond Future | 9.70 | Put | 1,549.95000 | | 1.54995 | | 1,691.34000 | 1.69134 | 1,549.950 | 22.93 | 0.00 | 0 | 1,520.00 |
| R209 | On 07/11/2013 | Bond Future | 9.25 | Call | 5,454.29000 | | 5.45429 | | 5,242.47000 | 5.24247 | 5,454.290 | 22.65 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.25 | Put | 2,603.74000 | | 2.60374 | | 2,798.69000 | 2.79869 | 2,603.740 | 22.65 | 0.00 | 0 | 1,000.00 |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Call | 3,702.86000 | | 3.70286 | | 3,560.57000 | 3.56057 | 3,702.860 | 21.60 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Put | 6,864.98000 | | 6.86498 | | 7,134.94000 | 7.13494 | 6,864.980 | 21.60 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Call | 3,733.95000 | | 3.73395 | | 3,590.70000 | 3.59070 | 3,733.950 | 21.60 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Put | 6,815.08000 | | 6.81508 | | 7,084.08000 | 7.08408 | 6,815.080 | 21.60 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.54 | Call | 3,671.91000 | | 3.67191 | | 3,530.57000 | 3.53057 | 3,671.910 | 21.60 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.54 | Put | 6,915.16000 | | 6.91516 | | 7,186.07000 | 7.18607 | 6,915.160 | 21.60 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | | | 8.95291 | | 76.44271 | | 9.00741 | 76.03046 | | 21.68 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Call | 2,497.32000 | | 2.49732 | | 2,399.36000 | 2.39936 | 2,497.320 | 21.56 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.86 | Put | 12,217.60000 | | 12.21760 | | 12,536.70000 | 12.53670 | 12,217.600 | 21.56 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Call | 2,475.28000 | | 2.47528 | | 2,378.05000 | 2.37805 | 2,475.280 | 21.56 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Put | 12,354.58000 | | 12.35458 | | 12,675.13000 | 12.67513 | 12,354.580 | 21.56 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | | | 9.03795 | | 74.33276 | | 9.09405 | 73.91498 | | 21.91 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.86 | Call | 2,519.48000 | | 2.51948 | | 2,420.80000 | 2.42080 | 2,519.480 | 21.56 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Put | 12,285.96000 | | 12.28596 | | 12,605.78000 | 12.60578 | 12,285.960 | 21.56 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R157 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 173.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | | | 157.42400 | | 157.42400 | | 157.41788 | 157.41788 | | | 0.00 | 0 | 1,237.00 |
| R210 | On 01/08/2013 | Bond Future | 172.99 | Put | 15,566.00000 | | 15.56600 | | 15,572.12000 | 15.57212 | 15,566.000 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 173.00 | Put | 15,576.00000 | | 15.57600 | | 15,582.12000 | 15.58212 | 15,576.000 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 173.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 173.01 | Put | 15,586.00000 | | 15.58600 | | 15,592.12000 | 15.59212 | 15,586.000 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 172.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 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 01/08/2013 | Bond Future | 130.00 | Put | 1,482.39000 | | 1.48239 | | 1,480.22000 | 1.48022 | 1,482.390 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | 130.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | 130.01 | Put | 1,492.39000 | | 1.49239 | | 1,490.22000 | 1.49022 | 1,492.390 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | 129.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | 129.99 | Put | 1,472.39000 | | 1.47239 | | 1,470.22000 | 1.47022 | 1,472.390 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | | | 128.51761 | | 128.51761 | | 128.51978 | 128.51978 | | | 0.00 | 0 | 522.00 |
| R211 | On 01/08/2013 | Bond Future | 130.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 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 01/08/2013 | Bond Future | 138.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | 138.00 | Put | 8,961.62000 | | 8.96162 | | 8,468.17000 | 8.46817 | 8,961.620 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | 138.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | 137.99 | Put | 8,951.62000 | | 8.95162 | | 8,458.17000 | 8.45817 | 8,951.620 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | | | 129.03838 | | 129.03838 | | 129.53183 | 129.53183 | | | 0.00 | 0 | 21,791.00 |
| R212 | On 01/08/2013 | Bond Future | 137.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | 138.01 | Put | 8,971.62000 | | 8.97162 | | 8,478.17000 | 8.47817 | 8,971.620 | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-------|-----------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R212 | On 31/01/2022 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2013 | Bond Future | 91.25 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.88 | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2013 | Bond Future | | | 8.64024 | 88.32739 | 8.65130 | 88.23921 | | 18.25 | 0.00 | 0 | 8,086.00 |
| R213 | On 01/08/2013 | Bond Future | 91.25 | Call | 77,712.37000 | 77.71237 | 77,624.19000 | 77.62419 | 77,712.370 | 18.88 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Call | 3,403.73000 | 3.40373 | 3,408.65000 | 3.40865 | 3,403.730 | 19.66 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Put | 4,491.87000 | 4.49187 | 4,586.18000 | 4.58618 | 4,491.870 | 19.66 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Call | 3,439.62000 | 3.43962 | 3,444.28000 | 3.44428 | 3,439.620 | 19.67 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Put | 4,448.02000 | 4.44802 | 4,542.07000 | 4.54207 | 4,448.020 | 19.67 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Put | 4,536.05000 | 4.53605 | 4,630.60000 | 4.63060 | 4,536.050 | 19.65 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | | | 8.73763 | 86.03666 | 8.74905 | 85.94727 | | 19.60 | 14,884,342.18 | 173 | 173.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Call | 3,368.05000 | 3.36805 | 3,373.21000 | 3.37321 | 3,368.050 | 19.65 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Call | 3,311.51000 | 3.31151 | 3,309.58000 | 3.30958 | 3,311.510 | 18.95 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Put | 7,484.05000 | 7.48405 | 7,572.49000 | 7.57249 | 7,484.050 | 18.95 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.29 | Call | 3,282.32000 | 3.28232 | 3,280.56000 | 3.28056 | 3,282.320 | 18.94 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.29 | Put | 7,590.78000 | 7.59078 | 7,679.54000 | 7.67954 | 7,590.780 | 18.94 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Call | 3,340.84000 | 3.34084 | 3,338.76000 | 3.33876 | 3,340.840 | 18.95 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Put | 7,537.29000 | 7.53729 | 7,625.88000 | 7.62588 | 7,537.290 | 18.95 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | | | 8.82984 | 87.19229 | 8.84161 | 87.10177 | | 19.01 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | | | 8.91987 | 84.83446 | 8.93201 | 84.74266 | | 19.20 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Call | 2,320.42000 | 2.32042 | 2,318.95000 | 2.31895 | 2,320.420 | 18.87 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Put | 12,698.85000 | 12.69885 | 12,789.18000 | 12.78918 | 12,698.850 | 18.87 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.64 | Call | 2,280.42000 | 2.28042 | 2,279.13000 | 2.27913 | 2,280.420 | 18.87 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.64 | Put | 12,838.13000 | 12.83813 | 12,928.64000 | 12.92864 | 12,838.130 | 18.87 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.65 | Call | 2,300.36000 | 2.30036 | 2,298.98000 | 2.29898 | 2,300.360 | 18.87 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.65 | Put | 12,768.37000 | 12.76837 | 12,858.79000 | 12.85879 | 12,768.370 | 18.87 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2013 | Bond Future | 84.31 | Call | 67,800.62000 | 67.80062 | 67,467.45000 | 67.46745 | 67,800.620 | 22.39 | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2013 | Bond Future | | | 8.90374 | 78.24852 | 8.94501 | 77.91535 | | 21.65 | 0.00 | 0 | 840.00 |
| R214 | On 01/08/2013 | Bond Future | 84.31 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 22.39 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | | | 8.99491 | 76.06828 | 9.03749 | 75.73044 | | 23.31 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.80 | Put | 11,541.00000 | 11.54100 | 11,851.20000 | 11.85120 | 11,541.000 | 22.90 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.81 | Call | 931.20000 | 0.93120 | 903.05000 | 0.90305 | 931.200 | 22.91 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.80 | Call | 916.19000 | 0.91619 | 888.55000 | 0.88855 | 916.190 | 22.90 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.81 | Put | 11,457.06000 | 11.45706 | 11,766.75000 | 11.76675 | 11,457.060 | 22.91 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.79 | Call | 901.35000 | 0.90135 | 874.21000 | 0.87421 | 901.350 | 22.90 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.79 | Put | 11,625.31000 | 11.62531 | 11,936.01000 | 11.93601 | 11,625.310 | 22.90 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | 7.85 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | 7.85 | Put | 13,464.03000 | 13.46403 | 13,733.11000 | 13.73311 | 13,464.030 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | 7.86 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | 7.84 | Put | 13,593.58000 | 13.59358 | 13,862.66000 | 13.86266 | 13,593.580 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | | | 9.01482 | 100.97097 | 9.04100 | 100.70189 | | | 0.00 | 0 | 603.00 |
| R248 | On 01/08/2013 | Bond Future | 7.84 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | 7.86 | Put | 13,334.73000 | 13.33473 | 13,603.81000 | 13.60381 | 13,334.730 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.85 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.85 | Put | 14,417.33000 | 14.41733 | 14,690.21000 | 14.69021 | 14,417.330 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.86 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.86 | Put | 14,288.26000 | 14.28826 | 14,561.14000 | 14.56114 | 14,288.260 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.84 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R248 | On 07/11/2013 | Bond Future | | | 9.11010 | | 97.97450 | | 9.13716 | 97.70162 | | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.84 | Put | 14,546.66000 | | 14.54666 | 14,819.54000 | 14.81954 | | 14,546.660 | | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.50 | Call | 344.83320 | | 0.03448 | 352.37140 | 0.03524 | | 344.833 | 13.59 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.50 | Put | 366.83320 | | 0.03668 | 374.37140 | 0.03744 | | 366.833 | 13.59 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.51 | Call | 303.09580 | | 0.03031 | 310.67630 | 0.03107 | | 303.096 | 13.73 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.51 | Put | 425.09580 | | 0.04251 | 432.67630 | 0.04327 | | 425.096 | 13.73 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.49 | Put | 314.50730 | | 0.03145 | 321.94310 | 0.03219 | | 314.507 | 13.49 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.49 | Call | 392.50730 | | 0.03925 | 399.94310 | 0.03999 | | 392.507 | 13.49 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | | | 1.49780 | | 1.49780 | 1.49780 | 1.49780 | | | 13.59 | 0.00 | 0 | 0.00 |

Total for Derivatives : **244,093,227.15** **37,971** **2 185 197.00**

i-Bonds

| | | | | | | | | | | | | | | | |
|--------|---------------|-----------|--|--|---------|--|-----------|---------|-----------|-----------|--|--|------------------|---------|----------------|
| AA02 | On 28/03/2016 | Spot Bond | | | 0.00000 | | 100.20444 | | | 100.18881 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | | 6.85000 | | 106.55527 | 6.84000 | 106.55335 | | | | 0.00 | 0 | 148,940,500.00 |
| AA04 | On 22/03/2017 | Spot Bond | | | 0.00000 | | 100.30884 | | | 100.29080 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | | 8.35000 | | 106.87854 | 8.34500 | 106.87769 | | | | 0.00 | 0 | 51,000,000.00 |
| AB010 | On 21/11/2022 | Spot Bond | | | 0.00000 | | 100.88259 | | | 100.86300 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | | 0.00000 | | 101.00522 | | | 100.98532 | | | 0.00 | 0 | 0.00 |
| AB012 | On 21/11/2022 | Spot Bond | | | 8.00000 | | 47.98304 | 8.00000 | 47.97281 | | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | | 9.21500 | | 97.30640 | 9.21000 | 97.30289 | | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | | | 7.20000 | | 103.74126 | 7.19000 | 103.73737 | | | | 3,823,200,000.00 | 531,000 | 2,989,000.00 |
| AB07 | On 07/03/2014 | Spot Bond | | | 6.74500 | | 104.29779 | 6.75500 | 104.27254 | | | | 0.00 | 0 | 7,900,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | | | 0.00000 | | 101.36991 | | | 101.34858 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | | 8.62000 | | 107.20031 | 8.61500 | 107.19224 | | | | 0.00 | 0 | 5,000,000.00 |
| ABCL1 | On 22/09/2013 | Spot Bond | | | 0.00000 | | 100.29817 | | | 100.28075 | | | 0.00 | 0 | 0.00 |
| ABCP12 | On 20/09/2014 | Spot Bond | | | 0.60000 | | 137.12927 | 0.60000 | 137.10980 | | | | 0.00 | 0 | 500,000.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | | | 2.32000 | | 259.38308 | 2.31000 | 259.54848 | | | | 0.00 | 0 | 300,000.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | | | 0.00000 | | 100.85066 | | | 100.83157 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On 17/03/2014 | Spot Bond | | | 0.00000 | | 100.84554 | | | 100.83018 | | | 0.00 | 0 | 50,000,000.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | | | 0.00000 | | 101.02726 | | | 101.00983 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | 100.41916 | | | 100.40090 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | 100.43789 | | | 100.41882 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | 100.45025 | | | 100.43063 | | | 0.00 | 0 | 0.00 |
| ABL10A | On 15/03/2015 | Spot Bond | 7.46000 | 109.93097 | | 7.45000 | 109.92531 | | | 0.00 | 0 | 3,700,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 0.00000 | 102.62574 | | | 102.60562 | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 7.34500 | 105.13028 | | 7.35500 | 105.09798 | | | 0.00 | 0 | 12,000.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 0.00000 | 101.22701 | | | 101.20806 | | | 0.00 | 0 | 0.00 |
| ABL12B | On 08/03/2015 | Spot Bond | 0.00000 | 101.25955 | | | 101.23952 | | | 0.00 | 0 | 10,000,000.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 0.00000 | 99.99980 | | | 99.97994 | | | 0.00 | 0 | 0.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 0.00000 | 100.03683 | | | 100.01841 | | | 0.00 | 0 | 0.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 0.00000 | 100.04014 | | | 100.01999 | | | 0.00 | 13,000,000 | 13,000,000.00 |
| ABL16 | On 25/03/2016 | Spot Bond | 0.00000 | 100.31627 | | | 100.29658 | | | 0.00 | 20,000,000 | 20,000,000.00 |
| ABL17 | On 21/06/2016 | Spot Bond | 0.00000 | 100.43375 | | | 100.41199 | | | 0.00 | 0 | 0.00 |
| ABL8A | On 19/09/2013 | Spot Bond | 6.44500 | 105.19970 | | 6.45500 | 105.17934 | | | 148,235,000.00 | 23,000 | 13,277,000.00 |
| ABL8B | On 19/09/2013 | Spot Bond | 0.00000 | 100.89889 | | | 100.88215 | | | 0.00 | 0 | 0.00 |
| ABLC08 | On 19/08/2013 | Spot Bond | 0.00000 | 100.78072 | | | 100.76551 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On 08/05/2014 | Spot Bond | 5.05000 | 130.49242 | | 5.05000 | 130.45833 | | | 0.00 | 0 | 200,000.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 2.99000 | 125.29233 | | 2.98000 | 125.28635 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 2.55000 | 116.81520 | | 2.55000 | 116.79243 | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 4.20000 | 99.99658 | | 4.20000 | 99.97253 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 10.92000 | 111.38883 | | 10.91500 | 111.36956 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 0.00000 | 99.88004 | | | 99.84981 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 0.00000 | 100.25222 | | | 100.22715 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 0.00000 | 100.26662 | | | 100.24022 | | | 0.00 | 0 | 25,000,000.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 0.00000 | 100.36139 | | | 100.33365 | | | 0.00 | 0 | 0.00 |
| ABLSI1 | On 29/06/2019 | Spot Bond | 3.85000 | 109.93831 | | 3.85000 | 109.91303 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | | 27.77776 | | 100.00000 | 27.71047 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.06000 | | 161.96549 | | 2.05000 | 162.04805 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | | 152.00837 | | 2.76000 | 151.97787 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.09000 | | 163.87524 | | 2.08000 | 163.98641 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 2.22000 | | 163.34673 | | 2.22000 | 163.31635 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 7.91625 | | 70.68075 | | 7.91125 | 70.68097 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 7.91625 | | 70.68075 | | 7.91125 | 70.68097 | | | 0.00 | 0 | 0.00 |
| ABN37 | On 07/07/2016 | Spot Bond | 84.61000 | | 16.00119 | | 84.61000 | 15.97433 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | | 88.43000 | | | 88.58000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | | 100.38243 | | | 100.36324 | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | | 89.94000 | | | 90.21000 | | | 0.00 | 0 | 0.00 |
| ABN41 | On 01/10/2014 | Spot Bond | 100.00000 | | 42.78991 | | 100.00000 | 42.70873 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | | 88.73000 | | | 88.99000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | | 89.16000 | | | 89.47000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | | 85.21000 | | | 85.38000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | | 84.95000 | | | 85.15000 | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.10268 | | | 100.08555 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | | 99.93384 | | | 99.91712 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | | 84.40000 | | | 84.57000 | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 6.88500 | | 102.99567 | | 6.89500 | 102.96282 | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | | 107.68000 | | | 108.17000 | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | | 86.78000 | | | 87.06000 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | | 88.61000 | | | 88.43000 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | | 87.37000 | | | 87.61000 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | | 100.24206 | | | 100.22488 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| ABN56 | On 15/09/2015 | Spot Bond | 6.99000 | | 117.25352 | | 6.98000 | 117.25324 | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | | 99.90943 | | | 99.89115 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | | 85.10000 | | | 85.27000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | | 84.46000 | | | 84.65000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.64000 | | 100.24205 | | 2.64000 | 100.22219 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.79000 | | 143.38202 | | 2.79000 | 143.35312 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.82000 | | 186.26111 | | 2.82000 | 186.22344 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | | 95.40000 | | | 95.40000 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | | 83.73000 | | | 83.95000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.35000 | | 92.76323 | | 9.35500 | 92.71098 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN69 | On 28/02/2016 | Spot Bond | 0.00000 | | 100.16000 | | | 99.79000 | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 0.00000 | | 90.67000 | | | 90.74000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | | 101.90000 | | | 101.90000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | | 103.50933 | | | 103.53257 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | | 88.34000 | | | 88.46000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.56000 | | 86.87581 | | 9.55000 | 86.92125 | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.50500 | | 108.02659 | | 9.49500 | 108.07828 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 8.72000 | | 90.95948 | | 8.71500 | 90.96404 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 8.22000 | | 109.43929 | | 8.21500 | 109.43523 | | | 2,219,400,000.00 | 270,000 | 1,740,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 6.90000 | | 103.92553 | | 6.99000 | 103.75329 | | | 0.00 | 0 | 1,400,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 8.82000 | | 97.72985 | | 8.84000 | 97.60718 | | | 1,728,720,000.00 | 196,000 | 1,312,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABS7 | On 11/09/2026 | Spot Bond | | 9.76000 | 95.86224 | | 9.75000 | 95.90705 | | | 0.00 | 0 | 200,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | | 7.45000 | 107.52873 | | 7.44000 | 107.53203 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On 11/06/2014 | Spot Bond | | 1.30000 | 127.56897 | | 1.30000 | 127.54842 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On 11/06/2014 | Spot Bond | | 4.00000 | 124.51841 | | 4.00000 | 124.48929 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | | 2.13000 | 263.49207 | | 2.12000 | 263.66215 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | | 0.54001 | 127.16320 | | 0.54001 | 127.14532 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | | 2.05000 | 125.34303 | | 2.00000 | 125.79415 | | | 0.00 | 0 | 0.00 |
| ACL001 | On 31/07/2013 | Spot Bond | | 0.00000 | 101.12307 | | | 101.09833 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | | 100.00000 | 30.14210 | | 100.00000 | 30.06908 | | | 0.00 | 0 | 0.00 |
| ACL020 | On 31/08/2013 | Spot Bond | | 0.00000 | 100.91861 | | | 100.89595 | | | 0.00 | 0 | 0.00 |
| ACL025 | On 31/08/2013 | Spot Bond | | 0.00000 | 100.91861 | | | 100.89595 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | | 11.15000 | 108.72495 | | 11.14000 | 108.71240 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | | 0.00000 | 101.30037 | | | 101.27512 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | | 100.00000 | 1.51646 | | 100.00000 | 1.51278 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | | 0.00000 | 101.33562 | | | 101.30969 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | | 0.00000 | 101.83517 | | | 101.79947 | | | 0.00 | 0 | 0.00 |
| ACL039 | On 20/09/2013 | Spot Bond | | 0.00000 | 100.38306 | | | 100.36478 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | | 100.00000 | 9.03880 | | 100.00000 | 9.01690 | | | 0.00 | 0 | 0.00 |
| ACL041 | On 20/09/2013 | Spot Bond | | 0.00000 | 100.37965 | | | 100.36154 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | | 0.00000 | 101.26511 | | | 101.24055 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | | 11.00000 | 57.62293 | | 11.00000 | 57.60646 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | | 100.00000 | 9.03880 | | 100.00000 | 9.01690 | | | 0.00 | 0 | 0.00 |
| ACL068 | On 22/02/2014 | Spot Bond | | 0.00000 | 100.97181 | | | 100.95218 | | | 0.00 | 0 | 0.00 |
| ACL070 | On 31/12/2013 | Spot Bond | | 0.00000 | 100.19900 | | | 100.17932 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL074 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL075 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.42504 | | 100.40475 | | | 0.00 | 0 | 0.00 |
| ACL076 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.44585 | | 100.42456 | | | 0.00 | 0 | 0.00 |
| ACL077 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.49277 | | 100.46923 | | | 0.00 | 0 | 0.00 |
| ACL078 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.42491 | | 100.40462 | | | 0.00 | 0 | 0.00 |
| ACL080 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.43906 | | 100.41809 | | | 0.00 | 0 | 0.00 |
| ACL081 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.44528 | | 100.42402 | | | 0.00 | 0 | 0.00 |
| ACL082 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.41441 | | 103.39243 | | | 0.00 | 0 | 0.00 |
| ACL083 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.41441 | | 103.39243 | | | 0.00 | 0 | 0.00 |
| ACL084 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.43643 | | 103.41430 | | | 0.00 | 0 | 0.00 |
| ACL085 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.41360 | | 100.39386 | | | 0.00 | 0 | 0.00 |
| ACL086 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.43643 | | 103.41430 | | | 0.00 | 0 | 0.00 |
| ACL087 | | On 30/07/2017 | Spot Bond | 0.00000 | 103.39239 | | 103.37056 | | | 0.00 | 0 | 0.00 |
| ACL088 | | On 20/12/2015 | Spot Bond | 0.00000 | 83.35564 | | 83.33698 | | | 0.00 | 0 | 0.00 |
| ACL089 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.40561 | | 100.38624 | | | 0.00 | 0 | 0.00 |
| ACL091 | | On 20/12/2013 | Spot Bond | 0.00000 | 100.39954 | | 100.38047 | | | 0.00 | 0 | 0.00 |
| ACL092 | | On 26/12/2015 | Spot Bond | 0.00000 | 100.29311 | | 100.27367 | | | 0.00 | 0 | 0.00 |
| ACL093 | | On 20/12/2013 | Spot Bond | 0.00000 | 100.39954 | | 100.38047 | | | 0.00 | 0 | 0.00 |
| ACL095 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.43063 | | 100.41007 | | | 0.00 | 0 | 0.00 |
| ACL096 | | On 20/06/2020 | Spot Bond | 0.00000 | 100.44457 | | 100.42333 | | | 0.00 | 0 | 0.00 |
| ACL097 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.45021 | | 100.42871 | | | 0.00 | 0 | 0.00 |
| ACL098 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.43890 | | 100.41794 | | | 0.00 | 0 | 0.00 |
| ACL099 | | On 20/12/2013 | Spot Bond | 0.00000 | 100.37115 | | 100.35344 | | | 0.00 | 0 | 0.00 |
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.41362 | | 100.39388 | | | 0.00 | 0 | 0.00 |
| ACL102 | | On 12/07/2013 | Spot Bond | 0.00000 | 99.98284 | | 99.96562 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL104 | | On 20/12/2019 | Spot Bond | 9.21000 | 104.37259 | | 9.23000 | 104.24815 | | | 0.00 | 0 | 0.00 |
| ACL114 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.37974 | | | 100.36162 | | | 0.00 | 0 | 0.00 |
| ACL115 | | On 31/01/2014 | Spot Bond | 7.38500 | 104.89691 | | 7.38500 | 104.87590 | | | 0.00 | 0 | 0.00 |
| ACL116 | | On 31/01/2014 | Spot Bond | 0.00000 | 101.34208 | | | 101.32259 | | | 0.00 | 0 | 0.00 |
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 101.53679 | | | 101.51623 | | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 102.29437 | | | 102.27299 | | | 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 |
| ACL123 | | On 27/01/2014 | Spot Bond | 0.00000 | 101.38096 | | | 101.36142 | | | 0.00 | 0 | 0.00 |
| ACL124 | | On 09/06/2018 | Spot Bond | 100.00000 | 4.55146 | | 100.00000 | 4.54139 | | | 0.00 | 0 | 0.00 |
| ACL125 | | On 20/09/2017 | Spot Bond | 100.00000 | 6.14786 | | 100.00000 | 6.13432 | | | 0.00 | 0 | 0.00 |
| ACL126 | | On 20/09/2016 | Spot Bond | 0.00000 | 76.59108 | | | 76.57102 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 154.59771 | | | 154.56834 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 154.64923 | | | 154.61845 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.42487 | | | 100.40458 | | | 0.00 | 0 | 0.00 |
| ACL130 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.94044 | | | 100.92221 | | | 0.00 | 0 | 0.00 |
| ACL131 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.94044 | | | 100.92221 | | | 0.00 | 0 | 0.00 |
| ACL132 | | On 27/01/2014 | Spot Bond | 0.00000 | 101.38096 | | | 101.36142 | | | 0.00 | 0 | 0.00 |
| ACL133 | | On 26/08/2014 | Spot Bond | 0.00000 | 100.82991 | | | 100.81129 | | | 0.00 | 0 | 0.00 |
| ACL134 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.41068 | | | 100.39107 | | | 0.00 | 0 | 0.00 |
| ACL135 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.40728 | | | 100.38784 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 101.56444 | | | 101.54321 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.74141 | | | 100.72170 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 101.56429 | | | 101.54308 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.20549 | | | 100.18537 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 104.15566 | | | 104.13452 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL142 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.51982 | | 100.50039 | | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.88865 | | 100.86744 | | | 0.00 | 0 | 0.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.28863 | | 100.26916 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 100.42659 | | 100.40622 | | | 0.00 | 0 | 0.00 |
| ACL146 | | On 30/11/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL149 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.48915 | | 100.47204 | | | 0.00 | 0 | 0.00 |
| ACL150 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.35187 | | 100.33509 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.41770 | | 100.39777 | | | 0.00 | 0 | 0.00 |
| ACL152 | | On 08/02/2014 | Spot Bond | 0.00000 | 101.07766 | | 101.06073 | | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.37235 | | 100.35458 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.36268 | | 100.34538 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.38144 | | 100.36324 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.41657 | | 100.39669 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.39671 | | 100.37778 | | | 0.00 | 0 | 0.00 |
| ACL158 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.37405 | | 100.35621 | | | 0.00 | 0 | 0.00 |
| ACL159 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.38030 | | 100.36216 | | | 0.00 | 0 | 0.00 |
| ACL161 | | On 20/03/2022 | Spot Bond | 10.23000 | 103.11099 | 10.23000 | 103.08304 | | | 0.00 | 0 | 0.00 |
| ACL162 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.38638 | | 100.36794 | | | 0.00 | 0 | 0.00 |
| ACL163 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.37689 | | 100.35891 | | | 0.00 | 0 | 0.00 |
| ACL164 | | On 20/06/2014 | Spot Bond | 0.00000 | 100.52703 | | 100.50187 | | | 0.00 | 0 | 0.00 |
| ACL165 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.96788 | | 100.92136 | | | 0.00 | 0 | 0.00 |
| ACL166 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.35311 | | 100.33625 | | | 0.00 | 0 | 0.00 |
| ACL167 | | On 20/06/2019 | Spot Bond | 9.29000 | 102.84050 | 9.28500 | 102.83778 | | | 0.00 | 0 | 0.00 |
| ACL168 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.41480 | | 100.39500 | | | 0.00 | 0 | 0.00 |
| ACL169 | | On 20/06/2017 | Spot Bond | 1.75000 | 107.90767 | 1.75000 | 107.88898 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL170 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.37974 | | | 100.36162 | | | 0.00 | 0 | 0.00 |
| ACL172 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.38069 | | | 100.36252 | | | 0.00 | 0 | 0.00 |
| ACL173 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.40246 | | | 100.38322 | | | 0.00 | 0 | 0.00 |
| ACL174 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.41645 | | | 100.39654 | | | 0.00 | 0 | 0.00 |
| ACL175 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.38846 | | | 100.36990 | | | 0.00 | 0 | 0.00 |
| ACL177 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.38117 | | | 100.36295 | | | 0.00 | 0 | 0.00 |
| ACL178 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.41365 | | | 100.39387 | | | 0.00 | 0 | 0.00 |
| ACL180 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.39967 | | | 100.38055 | | | 0.00 | 0 | 0.00 |
| ACL181 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.43042 | | | 100.40984 | | | 0.00 | 0 | 0.00 |
| ACL182 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.40246 | | | 100.38322 | | | 0.00 | 0 | 0.00 |
| ACL183 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.41924 | | | 100.39920 | | | 0.00 | 0 | 0.00 |
| ACL184 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.99223 | | | 101.97350 | | | 0.00 | 0 | 0.00 |
| ACL185 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.41365 | | | 100.39387 | | | 0.00 | 0 | 0.00 |
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.40481 | | | 100.38548 | | | 0.00 | 0 | 0.00 |
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.42875 | | | 100.40828 | | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.43611 | | | 100.41528 | | | 0.00 | 0 | 15,000,000.00 |
| ACL189 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.34172 | | | 100.32518 | | | 0.00 | 0 | 0.00 |
| ACL190 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.35011 | | | 100.33341 | | | 0.00 | 0 | 0.00 |
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.37674 | | | 100.35876 | | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.38526 | | | 100.36687 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.43789 | | | 100.41699 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.42931 | | | 100.40878 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.46112 | | | 100.43907 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.40526 | | | 100.38588 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.45666 | | | 100.43483 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.45834 | | | 100.43641 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.46112 | | | 100.43907 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 88.14314 | | | 88.12571 | | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.43880 | | | 100.41782 | | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.43880 | | | 100.41782 | | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 114.08309 | | | 114.08078 | | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 114.90600 | | | 114.90322 | | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.37725 | | | 100.35922 | | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.37333 | | | 100.35548 | | | 0.00 | 0 | 0.00 |
| ACL209 | | On 20/10/2013 | Spot Bond | 0.00000 | 99.82876 | | | 99.81322 | | | 0.00 | 0 | 0.00 |
| ACL210 | | On 20/05/2018 | Spot Bond | 0.00000 | 100.87652 | | | 100.85951 | | | 0.00 | 0 | 0.00 |
| ACL212 | | On 20/09/2018 | Spot Bond | 100.00000 | 1.01019 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADCB01 | | On 08/03/2018 | Spot Bond | 0.00000 | 101.36819 | | | 101.34678 | | | 0.00 | 0 | 0.00 |
| ADCP02 | | On 10/09/2013 | Spot Bond | 0.00000 | 100.45905 | | | 100.44425 | | | 0.00 | 0 | 0.00 |
| AER01U | | On 18/11/2016 | Spot Bond | 100.00000 | 6.26689 | | 100.00000 | 6.25170 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | | On 21/11/2014 | Spot Bond | 0.00000 | 100.89632 | | | 100.87851 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | | On 21/11/2014 | Spot Bond | 0.00000 | 100.99952 | | | 100.97965 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | | On 21/11/2014 | Spot Bond | 0.00000 | 101.06822 | | | 101.04698 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | | On 18/10/2015 | Spot Bond | 0.00000 | 101.52857 | | | 101.51069 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | | On 18/10/2015 | Spot Bond | 0.00000 | 101.70087 | | | 101.68091 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | | On 18/10/2015 | Spot Bond | 0.00000 | 101.93056 | | | 101.90781 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | | On 18/10/2039 | Spot Bond | 0.00000 | 101.36184 | | | 101.34387 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | | On 18/04/2016 | Spot Bond | 7.85500 | 98.26626 | | 7.85000 | 98.25681 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | | On 18/10/2039 | Spot Bond | 0.00000 | 101.80568 | | | 101.78176 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | | On 18/10/2039 | Spot Bond | 0.00000 | 102.13149 | | | 102.10318 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| AIR01 | On 15/03/2019 | Spot Bond | | 8.51000 | 103.04076 | | 8.50500 | 103.03964 | | | 1,404,150,000.00 | 165,000 | 1,339,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | | 9.20000 | 118.06164 | | 9.19000 | 118.10310 | | | 0.00 | 0 | 0.00 |
| AIR02U | On 05/10/2014 | Spot Bond | | 100.00000 | 39.74608 | | 100.00000 | 39.64979 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | | 7.10000 | 112.61791 | | 7.09000 | 112.62184 | | | 0.00 | 0 | 7,600,000.00 |
| AIR03U | On 26/10/2014 | Spot Bond | | 100.00000 | 47.40227 | | 100.00000 | 47.28617 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | | 100.00000 | 13.71574 | | 100.00000 | 13.68539 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | | 3.04000 | 148.61480 | | 3.04000 | 148.58385 | | | 0.00 | 0 | 200,000.00 |
| AIRL02 | On 18/02/2014 | Spot Bond | | 4.55000 | 129.24801 | | 4.55000 | 129.21571 | | | 0.00 | 0 | 100,000.00 |
| ANG02 | On 11/10/2013 | Spot Bond | | 0.00000 | 99.98490 | | | 99.96973 | | | 0.00 | 0 | 0.00 |
| ANG04 | On 24/07/2013 | Spot Bond | | 0.00000 | 101.22548 | | | 101.21089 | | | 0.00 | 0 | 0.00 |
| ANG05 | On 04/12/2013 | Spot Bond | | 0.00000 | 100.51644 | | | 100.50105 | | | 0.00 | 0 | 0.00 |
| ANG06 | On 06/06/2014 | Spot Bond | | 0.00000 | 100.53930 | | | 100.52322 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | | 0.00000 | 100.50290 | | | 100.48549 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.25731 | | | 100.23886 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | | 8.76000 | 106.96450 | | 8.75500 | 106.96063 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | | 0.00000 | 99.90009 | | | 99.88319 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | | 0.00000 | 99.89543 | | | 99.87777 | | | 0.00 | 0 | 7,000,000.00 |
| BAW14U | On 01/01/2014 | Spot Bond | | 100.00000 | 83.10769 | | 100.00000 | 82.92342 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | | 0.00000 | 101.22846 | | | 101.20997 | | | 0.00 | 0 | 0.00 |
| BAW2 | On 02/10/2015 | Spot Bond | | 7.17500 | 112.26404 | | 7.16500 | 112.26391 | | | 0.00 | 0 | 5,000.00 |
| BAW3 | On 02/10/2017 | Spot Bond | | 0.00000 | 100.19124 | | | 100.16996 | | | 0.00 | 0 | 23,300,000.00 |
| BAW4 | On 15/09/2013 | Spot Bond | | 0.00000 | 100.43519 | | | 100.41625 | | | 0.00 | 8,400,000 | 2,100,000.00 |
| BAW5 | On 15/09/2013 | Spot Bond | | 6.62000 | 102.92297 | | 6.62000 | 102.90452 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | | 0.00000 | 100.17320 | | | 100.15393 | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | | 7.32500 | 103.98604 | | 7.33500 | 103.95388 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAW8 | On 02/10/2017 | Spot Bond | | 8.67000 | 107.10532 | | 8.66500 | 107.09836 | | | 0.00 | 0 | 0.00 |
| BAW9 | On 03/02/2014 | Spot Bond | | 0.00000 | 101.26631 | | | 101.24649 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | | 10.87454 | 102.65199 | | 10.91707 | 102.56203 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | | 10.81331 | 101.07485 | | 10.85134 | 101.00145 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | | 10.85277 | 100.99741 | | 10.89344 | 100.92066 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.27280 | | | 100.24571 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | | 10.89261 | 100.89203 | | 10.93411 | 100.81019 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | | 11.88063 | 99.97152 | | 11.92080 | 99.80174 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.27953 | | | 100.25177 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.27953 | | | 100.25177 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.27960 | | | 100.25184 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | | 11.12454 | 100.13430 | | 11.16707 | 100.04597 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | | 11.03492 | 100.94532 | | 11.07714 | 100.85738 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | | 10.81331 | 101.07485 | | 10.85134 | 101.00145 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | | 11.01354 | 101.07794 | | 11.05655 | 100.98364 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | | 10.19833 | 100.57172 | | 10.24897 | 100.46276 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.26477 | | | 100.23849 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.25934 | | | 100.23355 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.25934 | | | 100.23355 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | | 0.00000 | 100.24488 | | | 100.22054 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | | 0.00000 | 100.00203 | | | 100.00203 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | | 10.53931 | 100.22836 | | 10.56793 | 100.14491 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | | 11.44500 | 99.20735 | | 11.44000 | 99.19262 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.05030 | | | 100.05030 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | | 10.22500 | 96.50583 | | 10.22500 | 96.49264 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | 92.44366 | | | 92.44366 | | | 0.00 | 0 | 0.00 |
| BAYA28 | On 30/09/2013 | Spot Bond | 0.00000 | 100.18962 | | | 100.17089 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | 100.23933 | | | 100.21560 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 12.22500 | 100.27460 | | 12.22500 | 100.24961 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | 100.25540 | | | 100.23000 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.16000 | 96.66754 | | 11.15500 | 96.65587 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | 100.24751 | | | 100.22291 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | 100.25408 | | | 100.22882 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | 100.25408 | | | 100.22882 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | 98.48990 | | | 98.48990 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | 100.24436 | | | 100.22007 | | | 0.00 | 0 | 0.00 |
| BAYA38 | On 31/03/2014 | Spot Bond | 0.00000 | 100.18535 | | | 100.16699 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 13.87454 | 102.68670 | | 13.91707 | 102.58973 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.17706 | 100.89982 | | 15.22224 | 100.73773 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.08464 | 100.63927 | | 14.13310 | 100.51570 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.33892 | | | 100.30513 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 100.33892 | | | 100.30513 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 100.33892 | | | 100.30513 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 100.35186 | | | 100.31677 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 8.99974 | | 100.00000 | 8.98267 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 19.19536 | | 100.00000 | 19.14886 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 17.46994 | | 100.00000 | 17.42762 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 10.78391 | | 100.00000 | 10.75779 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 10.78391 | | 100.00000 | 10.75779 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 13.03827 | | 100.00000 | 13.00668 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | | 11.29744 | 100.00000 | 11.27006 | | | | 0.00 | 0 | 0.00 |
| BCJ01U | On 15/04/2014 | Spot Bond | 100.00000 | | 62.40337 | 100.00000 | 62.28498 | | | | 0.00 | 0 | 0.00 |
| BCJ02 | On 17/04/2014 | Spot Bond | 0.00000 | | 99.91224 | | 99.89737 | | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.27971 | | 100.25195 | | | | 0.00 | 0 | 0.00 |
| BCP2 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.28641 | | 100.25798 | | | | 0.00 | 0 | 0.00 |
| BCP70U | On 24/07/2013 | Spot Bond | 100.00000 | | 96.56085 | 100.00000 | 96.30607 | | | | 0.00 | 0 | 0.00 |
| BCP71U | On 15/08/2013 | Spot Bond | 100.00000 | | 91.25000 | 100.00000 | 91.02244 | | | | 0.00 | 0 | 0.00 |
| BCP72U | On 06/09/2013 | Spot Bond | 100.00000 | | 86.49289 | 100.00000 | 86.28842 | | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 2.03000 | | 168.13988 | 2.02000 | 168.19449 | | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.12000 | | 138.32029 | 8.11000 | 138.42654 | | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.12000 | | 138.62289 | 8.11000 | 138.72765 | | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.50500 | | 98.63867 | 8.49500 | 98.69764 | | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | 0.00000 | | 101.43882 | | 101.41619 | | | | 0.00 | 0 | 0.00 |
| BD310C | On 18/02/2014 | Spot Bond | 0.00000 | | 101.00541 | | 100.98591 | | | | 0.00 | 0 | 0.00 |
| BD311A | On 08/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| BD311C | On 31/10/2013 | Spot Bond | 0.00000 | | 101.22028 | | 101.20251 | | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 100.66461 | | 100.64483 | | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | | 100.39058 | | 100.37193 | | | | 0.00 | 0 | 0.00 |
| BD32AU | On 08/05/2014 | Spot Bond | 100.00000 | | 59.79786 | 100.00000 | 59.65299 | | | | 0.00 | 0 | 0.00 |
| BEER01 | On 19/07/2013 | Spot Bond | 100.00000 | | 102.71619 | 100.00000 | 102.44155 | | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 7.91000 | | 98.97604 | 7.90500 | 98.97420 | | | | 0.00 | 0 | 3,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 102.51921 | | 102.50161 | | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.44650 | | 101.42845 | | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.47931 | | 101.46085 | | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | | 101.58868 | | 101.56883 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| BG22C1 | | On 21/07/2016 | Spot Bond | 0.00000 | 101.69802 | | | 101.67678 | | | 0.00 | 0 | 0.00 |
| BG22D1 | | On 21/07/2016 | Spot Bond | 0.00000 | 102.00392 | | | 101.97878 | | | 0.00 | 0 | 0.00 |
| BG22YU | | On 21/07/2016 | Spot Bond | 100.00000 | 6.70549 | | 100.00000 | 6.68907 | | | 0.00 | 0 | 0.00 |
| BG32A1 | | On 30/10/2016 | Spot Bond | 0.00000 | 101.24393 | | | 101.22594 | | | 0.00 | 0 | 0.00 |
| BG32A2 | | On 30/10/2016 | Spot Bond | 0.00000 | 101.31269 | | | 101.29373 | | | 0.00 | 0 | 0.00 |
| BG32A3 | | On 30/10/2016 | Spot Bond | 0.00000 | 101.34216 | | | 101.32279 | | | 0.00 | 0 | 0.00 |
| BG32A4 | | On 30/10/2016 | Spot Bond | 0.00000 | 101.35198 | | | 101.33247 | | | 0.00 | 0 | 0.00 |
| BG32B | | On 30/10/2016 | Spot Bond | 0.00000 | 101.46982 | | | 101.44865 | | | 0.00 | 0 | 0.00 |
| BG32C | | On 30/10/2016 | Spot Bond | 0.00000 | 101.62687 | | | 101.60349 | | | 0.00 | 0 | 0.00 |
| BG32DU | | On 30/10/2016 | Spot Bond | 100.00000 | 6.55912 | | 100.00000 | 6.54306 | | | 0.00 | 0 | 0.00 |
| BG32YU | | On 30/10/2016 | Spot Bond | 100.00000 | 6.55912 | | 100.00000 | 6.54306 | | | 0.00 | 0 | 0.00 |
| BG42A1 | | On 15/03/2017 | Spot Bond | 0.00000 | 100.40101 | | | 100.38356 | | | 0.00 | 0 | 0.00 |
| BG42A2 | | On 15/03/2017 | Spot Bond | 0.00000 | 100.43531 | | | 100.41637 | | | 0.00 | 0 | 0.00 |
| BG42A3 | | On 15/03/2017 | Spot Bond | 0.00000 | 100.44466 | | | 100.42531 | | | 0.00 | 0 | 0.00 |
| BG42A4 | | On 15/03/2017 | Spot Bond | 8.27000 | 104.45347 | | 8.26500 | 104.44624 | | | 0.00 | 0 | 0.00 |
| BG42B | | On 15/03/2017 | Spot Bond | 0.00000 | 100.47269 | | | 100.45213 | | | 0.00 | 0 | 0.00 |
| BG42C | | On 15/06/2017 | Spot Bond | 0.00000 | 100.52238 | | | 100.49964 | | | 0.00 | 0 | 0.00 |
| BG42DU | | On 15/03/2017 | Spot Bond | 100.00000 | 3.74746 | | 100.00000 | 3.73839 | | | 0.00 | 0 | 0.00 |
| BG42YU | | On 15/03/2017 | Spot Bond | 100.00000 | 3.74746 | | 100.00000 | 3.73839 | | | 0.00 | 0 | 0.00 |
| BID01 | | On 06/08/2014 | Spot Bond | 6.57000 | 108.04133 | | 6.58000 | 108.01153 | | | 917,474,220,000.00 | 139,646,000 | 61,200,000.00 |
| BID04 | | On 23/11/2017 | Spot Bond | 0.00000 | 101.14261 | | | 101.12468 | | | 0.00 | 0 | 10,000,000.00 |
| BIDC26 | | On 02/08/2013 | Spot Bond | 0.00000 | 99.67079 | | | 99.65583 | | | 0.00 | 0 | 0.00 |
| BIDC31 | | On 04/09/2013 | Spot Bond | 0.00000 | 99.21569 | | | 99.20143 | | | 0.00 | 0 | 0.00 |
| BIDC32 | | On 21/10/2013 | Spot Bond | 0.00000 | 98.52150 | | | 98.50700 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | | On 21/11/2015 | Spot Bond | 0.00000 | 100.78605 | | | 100.77044 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| BLG1A5 | On 21/11/2032 | Spot Bond | 100.00000 | | 7.15785 | | 100.00000 | 7.14051 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | | 100.94273 | | | 100.92407 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | | 100.78881 | | | 100.77314 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | | 100.83432 | | | 100.81774 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | | 100.91697 | | | 100.89874 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | | 101.26019 | | | 101.23509 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | | 101.82586 | | | 101.78962 | | | 0.00 | 0 | 0.00 |
| BSR09 | On 20/12/2013 | Spot Bond | 0.00000 | | 100.41372 | | | 100.39398 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | | 10.25645 | | 100.00000 | 10.23161 | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 7.14500 | | 109.64490 | | 7.15500 | 109.61100 | | | 835,965,000.00 | 117,000 | 1,287,000.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.32000 | | 115.99405 | | 9.31500 | 115.98050 | | | 0.00 | 0 | 200,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | | 102.04727 | | | 102.01843 | | | 0.00 | 0 | 0.00 |
| CBL10 | On 06/05/2014 | Spot Bond | 0.00000 | | 102.35971 | | | 102.34187 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 9.02000 | | 105.52372 | | 9.01500 | 105.51094 | | | 703,560,000.00 | 78,000 | 7,531,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 11.07000 | | 104.83635 | | 11.06500 | 104.82506 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | | 101.84848 | | | 101.82100 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 11.32000 | | 106.01858 | | 11.31500 | 106.00670 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | | 101.28933 | | | 101.27033 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.21000 | | 102.09537 | | 9.20500 | 102.08640 | | | 2,956,410,000.00 | 321,000 | 1,695,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | | 101.29000 | | | 101.26342 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 11.76000 | | 101.19331 | | 11.75500 | 101.18237 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | | 101.33136 | | | 101.31126 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | | 100.71202 | | | 100.68549 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | | 101.20218 | | | 101.18293 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.04500 | | 94.00219 | | 10.04000 | 94.00028 | | | 170,765,000.00 | 17,000 | 17,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CCT01 | On 23/06/2023 | Spot Bond | | 9.95000 | 116.91718 | | 9.94000 | 116.95537 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | | 9.80000 | 112.90779 | | 9.79000 | 112.94995 | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | | 9.24000 | 117.09338 | | 9.23000 | 117.14184 | | | 0.00 | 0 | 27,000,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | | 0.00000 | 100.88308 | | | 100.85433 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | | 11.57000 | 104.48824 | | 11.56500 | 104.46778 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | | 0.00000 | 101.31114 | | | 101.28817 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | | 0.00000 | 100.37156 | | | 100.34512 | | | 0.00 | 0 | 0.00 |
| CGR7 | On 22/07/2014 | Spot Bond | | 0.00000 | 102.87788 | | | 102.84157 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | | 0.00000 | 103.31437 | | | 103.27244 | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | | 0.00000 | 100.80304 | | | 100.77985 | | | 0.00 | 0 | 0.00 |
| CLN104 | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN116 | On 31/08/2013 | Spot Bond | | 0.00000 | 100.91306 | | | 100.89054 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | | 0.00000 | 101.78460 | | | 101.74989 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | | 0.00000 | 101.76493 | | | 101.73061 | | | 0.00 | 0 | 0.00 |
| CLN132 | On 20/09/2013 | Spot Bond | | 0.00000 | 100.38533 | | | 100.36694 | | | 0.00 | 0 | 0.00 |
| CLN133 | On 20/09/2013 | Spot Bond | | 0.00000 | 100.36546 | | | 100.34802 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | | 0.00000 | 101.86887 | | | 101.83251 | | | 0.00 | 0 | 0.00 |
| CLN135 | On 22/08/2013 | Spot Bond | | 0.00000 | 100.97209 | | | 100.95247 | | | 0.00 | 0 | 0.00 |
| CLN136 | On 22/08/2013 | Spot Bond | | 0.00000 | 100.92725 | | | 100.90853 | | | 0.00 | 0 | 0.00 |
| CLN138 | On 31/08/2013 | Spot Bond | | 0.00000 | 101.01283 | | | 100.98785 | | | 0.00 | 0 | 0.00 |
| CLN143 | On 20/09/2013 | Spot Bond | | 0.00000 | 100.40519 | | | 100.38585 | | | 0.00 | 0 | 0.00 |
| CLN145 | On 20/09/2013 | Spot Bond | | 10.71000 | 104.89961 | | 10.70000 | 104.87149 | | | 0.00 | 0 | 0.00 |
| CLN149 | On 20/09/2013 | Spot Bond | | 8.29000 | 103.40255 | | 8.28000 | 103.38145 | | | 0.00 | 0 | 0.00 |
| CLN152 | On 20/08/2013 | Spot Bond | | 0.00000 | 101.32858 | | | 101.30279 | | | 0.00 | 0 | 0.00 |
| CLN154 | On 20/03/2014 | Spot Bond | | 0.00000 | 100.52717 | | | 100.50201 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN156 | | On 20/12/2013 | Spot Bond | 0.00000 | 100.82301 | | 100.80115 | | | 0.00 | 0 | 0.00 |
| CLN157 | | On 20/12/2013 | Spot Bond | 0.00000 | 100.82301 | | 100.80115 | | | 0.00 | 0 | 0.00 |
| CLN159 | | On 14/02/2015 | Spot Bond | 0.00000 | 101.22631 | | 101.20498 | | | 0.00 | 0 | 0.00 |
| CLN162 | | On 20/09/2015 | Spot Bond | 100.00000 | 21.32476 | 100.00000 | 21.27310 | | | 0.00 | 0 | 0.00 |
| CLN163 | | On 20/09/2015 | Spot Bond | 100.00000 | 21.15167 | 100.00000 | 21.10042 | | | 0.00 | 0 | 0.00 |
| CLN164 | | On 30/04/2014 | Spot Bond | 100.00000 | 68.13174 | 100.00000 | 67.96669 | | | 0.00 | 0 | 0.00 |
| CLN165 | | On 30/04/2014 | Spot Bond | 100.00000 | 68.13174 | 100.00000 | 67.96669 | | | 0.00 | 0 | 0.00 |
| CLN166 | | On 30/04/2014 | Spot Bond | 100.00000 | 68.13174 | 100.00000 | 67.96669 | | | 0.00 | 0 | 0.00 |
| CLN167 | | On 30/04/2014 | Spot Bond | 100.00000 | 68.13174 | 100.00000 | 67.96669 | | | 0.00 | 0 | 0.00 |
| CLN168 | | On 30/04/2014 | Spot Bond | 100.00000 | 68.13174 | 100.00000 | 67.96669 | | | 0.00 | 0 | 0.00 |
| CLN169 | | On 30/04/2014 | Spot Bond | 100.00000 | 68.13174 | 100.00000 | 67.96669 | | | 0.00 | 0 | 0.00 |
| CLN170 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.42493 | | 100.40465 | | | 0.00 | 0 | 0.00 |
| CLN172 | | On 30/04/2014 | Spot Bond | 100.00000 | 68.13174 | 100.00000 | 67.96669 | | | 0.00 | 0 | 0.00 |
| CLN178 | | On 15/04/2014 | Spot Bond | 100.00000 | 66.46784 | 100.00000 | 66.30505 | | | 0.00 | 0 | 0.00 |
| CLN179 | | On 20/03/2016 | Spot Bond | 0.00000 | 101.98232 | | 101.96426 | | | 0.00 | 0 | 0.00 |
| CLN183 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.57827 | | 100.55310 | | | 0.00 | 0 | 0.00 |
| CLN184 | | On 01/07/2021 | Spot Bond | 10.11000 | 100.26837 | 10.11000 | 100.24150 | | | 0.00 | 0 | 0.00 |
| CLN185 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.57827 | | 100.55310 | | | 0.00 | 0 | 0.00 |
| CLN186 | | On 06/07/2016 | Spot Bond | 0.00000 | 100.01320 | | 100.03481 | | | 0.00 | 0 | 0.00 |
| CLN187 | | On 15/06/2014 | Spot Bond | 0.00000 | 100.86830 | | 100.83044 | | | 0.00 | 0 | 0.00 |
| CLN188 | | On 20/06/2014 | Spot Bond | 0.00000 | 100.92014 | | 100.87613 | | | 0.00 | 0 | 0.00 |
| CLN191 | | On 23/08/2016 | Spot Bond | 2.76000 | 112.85890 | 2.76000 | 112.83617 | | | 0.00 | 0 | 0.00 |
| CLN192 | | On 24/08/2016 | Spot Bond | 0.00000 | 100.31511 | | 100.31511 | | | 0.00 | 0 | 0.00 |
| CLN193 | | On 29/08/2021 | Spot Bond | 3.14000 | 112.85893 | 3.14000 | 112.83502 | | | 0.00 | 0 | 0.00 |
| CLN194 | | On 31/08/2016 | Spot Bond | 8.25000 | 102.96490 | 8.25000 | 102.94229 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN195 | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN196 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.57827 | | | 100.55310 | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.57827 | | | 100.55310 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | | 3.10000 | 112.45027 | | 3.10000 | 112.42673 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | | 2.40000 | 112.19735 | | 2.40000 | 112.17598 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.61346 | | | 100.58414 | | | 0.00 | 0 | 0.00 |
| CLN211 | On 20/12/2013 | Spot Bond | | 0.00000 | 100.57831 | | | 100.55069 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | | 0.00000 | 99.98356 | | | 99.96716 | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | | 0.00000 | 99.98331 | | | 99.96666 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | | 8.05000 | 103.28504 | | 8.04000 | 103.29130 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | | 0.00000 | 99.99982 | | | 99.98278 | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | | 0.00000 | 99.99983 | | | 99.98307 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | | 0.00000 | 99.78973 | | | 99.77066 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | | 0.00000 | 99.79855 | | | 99.77972 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | | 8.10000 | 103.45673 | | 8.09000 | 103.46289 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | | 8.10000 | 103.45673 | | 8.09000 | 103.46289 | | | 0.00 | 0 | 0.00 |
| CLN223 | On 15/06/2014 | Spot Bond | | 0.00000 | 106.66836 | | | 106.66836 | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | | 0.00000 | 108.53813 | | | 108.53813 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | | 8.15000 | 102.29814 | | 8.14000 | 102.30542 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.43627 | | | 100.41544 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.48491 | | | 100.46176 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | | 0.00000 | 99.89983 | | | 99.88292 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | | 0.00000 | 99.89983 | | | 99.88292 | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | | 100.17539 | 62.32950 | | 100.17539 | 62.17827 | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.62479 | | | 100.59759 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN237 | | On 14/02/2017 | Spot Bond | 0.00000 | 101.05610 | | | 101.03775 | | | 0.00 | 0 | 0.00 |
| CLN239 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.44293 | | | 100.42179 | | | 0.00 | 0 | 0.00 |
| CLN240 | | On 24/02/2015 | Spot Bond | 0.00000 | 100.87156 | | | 100.85321 | | | 0.00 | 0 | 0.00 |
| CLN241 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.93275 | | | 100.91310 | | | 0.00 | 0 | 0.00 |
| CLN242 | | On 24/02/2019 | Spot Bond | 9.35000 | 103.51881 | | 9.35000 | 103.49268 | | | 0.00 | 0 | 0.00 |
| CLN243 | | On 24/02/2019 | Spot Bond | 9.35000 | 103.51881 | | 9.35000 | 103.49268 | | | 0.00 | 0 | 0.00 |
| CLN244 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.81766 | | | 100.79931 | | | 0.00 | 0 | 0.00 |
| CLN245 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.82010 | | | 100.80170 | | | 0.00 | 0 | 0.00 |
| CLN246 | | On 24/02/2017 | Spot Bond | 0.00000 | 88.13630 | | | 88.13630 | | | 0.00 | 0 | 0.00 |
| CLN247 | | On 24/02/2017 | Spot Bond | 0.00000 | 101.47838 | | | 101.44722 | | | 0.00 | 0 | 0.00 |
| CLN248 | | On 14/03/2015 | Spot Bond | 0.00000 | 100.47719 | | | 100.45944 | | | 0.00 | 0 | 0.00 |
| CLN249 | | On 24/02/2017 | Spot Bond | 0.00000 | 101.44858 | | | 101.41805 | | | 0.00 | 0 | 0.00 |
| CLN250 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.26989 | | | 100.25202 | | | 0.00 | 0 | 0.00 |
| CLN251 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.26989 | | | 100.25202 | | | 0.00 | 0 | 0.00 |
| CLN252 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.26989 | | | 100.25202 | | | 0.00 | 0 | 0.00 |
| CLN253 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.26989 | | | 100.25202 | | | 0.00 | 0 | 0.00 |
| CLN254 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.26989 | | | 100.25202 | | | 0.00 | 0 | 0.00 |
| CLN255 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.27719 | | | 100.25883 | | | 0.00 | 0 | 0.00 |
| CLN256 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.28919 | | | 100.27002 | | | 0.00 | 0 | 0.00 |
| CLN257 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.28919 | | | 100.27002 | | | 0.00 | 0 | 0.00 |
| CLN258 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.28919 | | | 100.27002 | | | 0.00 | 0 | 0.00 |
| CLN259 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.28919 | | | 100.27002 | | | 0.00 | 0 | 0.00 |
| CLN260 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.28919 | | | 100.27002 | | | 0.00 | 0 | 0.00 |
| CLN261 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.29121 | | | 100.27191 | | | 0.00 | 0 | 0.00 |
| CLN262 | | On 26/03/2019 | Spot Bond | 9.09000 | 105.23173 | | 9.08500 | 105.22857 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN263 | On 20/06/2014 | Spot Bond | 0.00000 | 100.51346 | | | 100.48895 | | | 0.00 | 0 | 0.00 |
| CLN264 | On 18/08/2014 | Spot Bond | 0.00000 | 100.90029 | | | 100.88274 | | | 0.00 | 0 | 0.00 |
| CLN266 | On 16/03/2014 | Spot Bond | 0.00000 | 100.38270 | | | 100.36599 | | | 0.00 | 0 | 0.00 |
| CLN267 | On 16/03/2014 | Spot Bond | 0.00000 | 100.38270 | | | 100.36599 | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | 0.00000 | 101.37951 | | | 101.36004 | | | 0.00 | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | 100.50139 | | | 100.47745 | | | 0.00 | 0 | 0.00 |
| CLN270 | On 24/02/2017 | Spot Bond | 0.00000 | 101.36389 | | | 101.33500 | | | 0.00 | 0 | 0.00 |
| CLN271 | On 20/06/2017 | Spot Bond | 0.00000 | 100.58602 | | | 100.55802 | | | 0.00 | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | 100.39686 | | | 100.37790 | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | 100.39406 | | | 100.37523 | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | 100.40516 | | | 100.38582 | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | 100.91771 | | | 100.89918 | | | 0.00 | 0 | 0.00 |
| CLN276 | On 24/05/2017 | Spot Bond | 0.00000 | 101.06714 | | | 101.04467 | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | 101.00101 | | | 100.97855 | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | 100.40402 | | | 100.38474 | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | 0.00000 | 100.54728 | | | 100.52109 | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | 0.00000 | 100.65089 | | | 100.63151 | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | 0.00000 | 100.36087 | | | 100.34277 | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | 0.00000 | 100.25107 | | | 100.23326 | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | 0.00000 | 100.38286 | | | 100.36456 | | | 0.00 | 0 | 0.00 |
| CLN284 | On 20/06/2017 | Spot Bond | 0.00000 | 100.44718 | | | 100.42579 | | | 0.00 | 0 | 0.00 |
| CLN285 | On 20/06/2017 | Spot Bond | 0.00000 | 100.44718 | | | 100.42579 | | | 0.00 | 0 | 0.00 |
| CLN286 | On 20/06/2017 | Spot Bond | 0.00000 | 100.44718 | | | 100.42579 | | | 0.00 | 0 | 0.00 |
| CLN287 | On 20/06/2017 | Spot Bond | 0.00000 | 100.44718 | | | 100.42579 | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | 101.18782 | | | 101.16852 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN289 | On 30/08/2017 | Spot Bond | | 0.00000 | 100.81076 | | | 100.79125 | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.33565 | | | 100.31337 | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.33565 | | | 100.31337 | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.33162 | | | 100.30961 | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.22191 | | | 100.19994 | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.33162 | | | 100.30961 | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.04216 | | | 100.02009 | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.46853 | | | 100.44616 | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.22195 | | | 100.19997 | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.22195 | | | 100.19997 | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.21850 | | | 100.19681 | | | 0.00 | 0 | 0.00 |
| CLN300 | On 20/12/2017 | Spot Bond | 100.00000 | | 6.44205 | | 100.00000 | 6.42644 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | | 0.00000 | 107.27128 | | | 107.27128 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.45275 | | | 100.43110 | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | | 0.00000 | 107.36936 | | | 107.36936 | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | | 0.00000 | 106.84193 | | | 106.84193 | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | | 0.00000 | 107.22960 | | | 107.22960 | | | 0.00 | 0 | 0.00 |
| CLN307 | On 11/07/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN309 | On 11/07/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN312 | On 20/03/2018 | Spot Bond | | 0.00000 | 107.73697 | | | 107.73697 | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | | 0.00000 | 101.23600 | | | 101.21436 | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | | 10.63000 | 95.11946 | | 10.63500 | 95.06478 | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | | 11.15000 | 96.72665 | | 11.15500 | 96.67023 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | 100.20791 | | | 100.18729 | | | 0.00 | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | 100.46781 | | | 100.44543 | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | 101.20467 | | | 101.18359 | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | 101.51814 | | | 101.49834 | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | 101.55561 | | | 101.53361 | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | 101.70017 | | 8.80500 | 101.67635 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | 100.40526 | | | 100.38588 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | 101.77143 | | | 101.75135 | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 101.27925 | | | 101.27925 | | | 0.00 | 0 | 0.00 |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 100.42596 | | | 100.40559 | | | 0.00 | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 100.43434 | | | 100.41357 | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 100.46670 | | | 100.44438 | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 101.01847 | | | 100.99737 | | | 0.00 | 0 | 0.00 |
| CLN329 | On 20/06/2017 | Spot Bond | 0.00000 | 101.42880 | | | 101.39851 | | | 0.00 | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 101.42880 | | | 101.39851 | | | 0.00 | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 101.42880 | | | 101.39851 | | | 0.00 | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 100.47060 | | | 100.44708 | | | 0.00 | 0 | 0.00 |
| CLN333 | On 21/06/2014 | Spot Bond | 0.00000 | 100.33920 | | | 100.32218 | | | 0.00 | 0 | 0.00 |
| CLN39 | On 07/02/2016 | Spot Bond | 100.00000 | 27.43883 | | 100.00000 | 27.37743 | | | 0.00 | 0 | 0.00 |
| CLN40 | On 07/02/2016 | Spot Bond | 100.00000 | 27.43883 | | 100.00000 | 27.37743 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | 36.76260 | | 7.01000 | 36.75577 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | 141.75887 | | | 141.11151 | | | 0.00 | 0 | 0.00 |
| CLN61 | On 02/03/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN71 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00070 | | 100.00000 | 0.00069 | | | 0.00 | 0 | 0.00 |
| CLN72 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00070 | | 100.00000 | 0.00069 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN81 | On 18/04/2028 | Spot Bond | | 8.50500 | 126.18075 | | 8.49500 | 126.17184 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | | 8.12000 | 138.32029 | | 8.11000 | 138.42654 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | | 8.12000 | 138.62289 | | 8.11000 | 138.72765 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | | 0.00000 | 84.08998 | | | 84.07083 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | | 0.00000 | 83.95394 | | | 83.93463 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | | 0.00000 | 100.01909 | | | 99.99981 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | | 0.00000 | 100.01909 | | | 99.99981 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.44190 | | | 100.42080 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.41021 | | | 100.39063 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.41650 | | | 100.39662 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2013 | Spot Bond | | 0.00000 | 100.02015 | | | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.41365 | | | 100.39387 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | | 0.00000 | 101.51814 | | | 101.49834 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.37221 | | | 100.35442 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | | 8.60000 | 109.45487 | | 8.59000 | 109.44760 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | | 8.67000 | 102.16560 | | 8.66500 | 102.16172 | | | 0.00 | 0 | 6,900,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | | 9.95500 | 115.14182 | | 9.95000 | 115.14525 | | | 0.00 | 0 | 258,000,000.00 |
| COJ06 | On 09/12/2015 | Spot Bond | | 8.05000 | 106.88532 | | 8.04000 | 106.88467 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | | 9.54500 | 109.82061 | | 9.54000 | 109.82080 | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | | 9.94000 | 97.33588 | | 9.94500 | 97.28041 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | | 10.85000 | 97.99830 | | 10.84000 | 98.04022 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | | 10.85000 | 90.75312 | | 10.84000 | 90.79444 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | | 0.00000 | 100.79517 | | | 100.77648 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | | 0.00000 | 100.83138 | | | 100.81228 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | | 0.00000 | 100.70295 | | | 100.68427 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| CPL007 | On 01/08/2015 | Spot Bond | | 0.00000 | 101.25707 | | | 101.23817 | | | 0.00 | 0 | 0.00 |
| CPL015 | On 23/07/2013 | Spot Bond | | 0.00000 | 101.69938 | | | 101.68447 | | | 0.00 | 0 | 0.00 |
| CPL016 | On 26/09/2013 | Spot Bond | | 0.00000 | 100.41363 | | | 100.39886 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | | 12.40500 | 90.65054 | | 12.40000 | 90.65267 | | | 0.00 | 0 | 0.00 |
| DEN38U | On 10/06/2018 | Spot Bond | | 100.00000 | 11.64790 | | 100.00000 | 11.61153 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | | 0.00000 | 101.19151 | | | 101.17459 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | | 7.94500 | 98.50708 | | 7.94000 | 98.50841 | | | 0.00 | 0 | 0.00 |
| DENG46 | On 29/07/2013 | Spot Bond | | 0.00000 | 101.05500 | | | 101.04055 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | | 0.00000 | 99.87532 | | | 99.84419 | | | 0.00 | 0 | 0.00 |
| DRD03 | On 03/07/2014 | Spot Bond | | 0.00000 | 100.21088 | | | 100.18449 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | | 0.00000 | 100.22156 | | | 100.19382 | | | 0.00 | 0 | 0.00 |
| DRD05 | On 03/10/2013 | Spot Bond | | 0.00000 | 100.20001 | | | 100.17497 | | | 0.00 | 0 | 0.00 |
| DV13 | On 25/08/2013 | Spot Bond | | 7.05000 | 104.12497 | | 7.04000 | 104.10633 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | | 6.85000 | 122.35146 | | 6.84000 | 122.35857 | | | 0.00 | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | | 8.17000 | 110.42078 | | 8.19000 | 110.29215 | | | 5,514,750,000.00 | 675,000 | 47,762,831.00 |
| DV23 | On 27/02/2023 | Spot Bond | | 8.61000 | 112.65631 | | 8.61500 | 112.59589 | | | 286,859,370,000.00 | 33,317,000 | 92,003,216.00 |
| E170 | On 01/08/2020 | Spot Bond | | 7.83000 | 136.25674 | | 7.85000 | 136.10075 | | | 0.00 | 0 | 18,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | | 0.00000 | 105.91779 | | | 105.88906 | | | 0.00 | 0 | 0.00 |
| EFC01 | On 31/08/2014 | Spot Bond | | 0.00000 | 100.99635 | | | 100.97178 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | | 0.00000 | 101.07968 | | | 101.05306 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | | 0.00000 | 101.13483 | | | 101.10684 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | | 0.00000 | 102.82551 | | | 102.79576 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | | 0.00010 | 130.51504 | | 0.00010 | 130.49862 | | | 0.00 | 0 | 20,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | | 2.22000 | 112.79001 | | 2.22000 | 112.76906 | | | 0.00 | 0 | 15,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | | 2.27000 | 99.80861 | | 2.27000 | 99.78993 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| EMM01 | On 28/07/2020 | Spot Bond | 9.39500 | 110.68088 | | 9.39000 | 110.67915 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.29500 | 111.21938 | | 9.29000 | 111.22028 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 9.90000 | 102.81116 | | 9.89000 | 102.85016 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.41500 | 95.42759 | | 10.42500 | 95.35615 | | | 0.00 | 0 | 0.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.93331 | | | 100.91521 | | | 0.00 | 0 | 0.00 |
| EPFC02 | On 07/11/2013 | Spot Bond | 0.00000 | 101.04182 | | | 101.02523 | | | 0.00 | 0 | 0.00 |
| EPFC05 | On 22/08/2013 | Spot Bond | 0.00000 | 100.74544 | | | 100.73082 | | | 0.00 | 0 | 0.00 |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | 55.06442 | | 100.00000 | 54.93102 | | | 0.00 | 0 | 0.00 |
| EQ187U | On 21/02/2014 | Spot Bond | 100.00000 | 57.94178 | | 100.00000 | 57.80141 | | | 0.00 | 0 | 0.00 |
| EQ193U | On 15/08/2013 | Spot Bond | 100.00000 | 91.25000 | | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| EQ194U | On 22/08/2013 | Spot Bond | 100.00000 | 92.11766 | | 100.00000 | 91.89188 | | | 0.00 | 0 | 0.00 |
| EQ195U | On 12/09/2013 | Spot Bond | 100.00000 | 87.61492 | | 100.00000 | 87.41069 | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | 127.53261 | | 3.00000 | 127.50625 | | | 0.00 | 0 | 300,000.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 11.01000 | 103.64846 | | 11.00000 | 103.63600 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | 105.66704 | | | 105.64335 | | | 0.00 | 0 | 100,000.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | 101.65585 | | | 101.63407 | | | 0.00 | 0 | 100,000.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 100.03956 | | | 100.01974 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 9.68000 | 98.34581 | | 9.67500 | 98.33865 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | 101.15116 | | | 101.13003 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | 101.05397 | | | 101.03463 | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | 101.02662 | | | 101.00768 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | 101.17358 | | | 101.15204 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | 101.13790 | | | 101.11690 | | | 0.00 | 0 | 0.00 |
| ERSA10 | On 17/08/2013 | Spot Bond | 0.00000 | 100.93421 | | | 100.91706 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | 100.97167 | | | 100.95383 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| ERSA12 | On 17/08/2015 | Spot Bond | 0.00000 | | 101.00167 | | | 100.98328 | | | 0.00 | 0 | 0.00 |
| ERSA13 | On 17/08/2013 | Spot Bond | 0.00000 | | 100.93871 | | | 100.92148 | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.94490 | | | 100.92748 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.98949 | | | 100.97124 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.49000 | | 105.28049 | 6.48000 | 105.28213 | | | | 0.00 | 0 | 6,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.46000 | | 109.13403 | 7.45500 | 109.13286 | | | | 1,723,260,000.00 | 231,000 | 254,910,888.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.15000 | | 116.71073 | 8.15500 | 116.64970 | | | | 0.00 | 0 | 246,025,560.00 |
| ES26 | On 02/04/2026 | Spot Bond | 8.68500 | | 95.76830 | 8.67500 | 95.81891 | | | | 9,145,305,000.00 | 1,053,000 | 52,443,015.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.35500 | | 85.68978 | 9.40500 | 85.27881 | | | | 45,774,015,000.00 | 4,893,000 | 897,794,000.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | | 100.89384 | | | 100.87502 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | | 99.89623 | | | 99.87871 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | | 100.27906 | | | 100.26043 | | | 0.00 | 0 | 0.00 |
| FIFC03 | On 09/10/2013 | Spot Bond | 0.00000 | | 100.11579 | | | 100.10140 | | | 0.00 | 0 | 0.00 |
| FIFC06 | On 12/09/2013 | Spot Bond | 0.00000 | | 100.43103 | | | 100.41616 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | | 12.12843 | 100.00000 | 12.09905 | | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | | 11.80257 | 100.00000 | 11.77398 | | | | 0.00 | 0 | 0.00 |
| FR2A3C | On 15/08/2013 | Spot Bond | 0.00000 | | 101.07691 | | | 101.05787 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On 15/08/2013 | Spot Bond | 0.00000 | | 101.11569 | | | 101.09596 | | | 0.00 | 0 | 0.00 |
| FR2C3C | On 15/08/2013 | Spot Bond | 0.00000 | | 101.23972 | | | 101.21778 | | | 0.00 | 0 | 0.00 |
| FR2D3D | On 15/08/2013 | Spot Bond | 0.00000 | | 101.30944 | | | 101.28627 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 7.10000 | | 104.98154 | 7.09000 | 104.97298 | | | | 0.00 | 0 | 8,400,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.16000 | | 97.67427 | 9.15500 | 97.67110 | | | | 0.00 | 0 | 100,000.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.49710 | | | 100.48086 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | | 100.49703 | | | 100.48080 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | | 101.50853 | | | 101.48869 | | | 0.00 | 0 | 200,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | | 101.92569 | | | 101.90304 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 10.96000 | | 104.82189 | | 10.95500 | 104.81200 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | | 98.78552 | | | 98.76414 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On 30/06/2014 | Spot Bond | 100.00000 | | 78.19069 | | 100.00000 | 78.00878 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On 07/07/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.15000 | | 124.40147 | | 2.10000 | 124.84833 | | | 0.00 | 0 | 100,000.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.16000 | | 262.83810 | | 2.15000 | 263.00742 | | | 0.00 | 0 | 100,000.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.77000 | | 143.72759 | | 2.77000 | 143.69870 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.71000 | | 189.33570 | | 2.71000 | 189.29798 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.26000 | | 116.67291 | | 7.25000 | 116.67177 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On 15/09/2015 | Spot Bond | 100.00000 | | 32.28267 | | 100.00000 | 32.21162 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On 15/09/2015 | Spot Bond | 100.00000 | | 32.28267 | | 100.00000 | 32.21162 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 8.11700 | | 55.48975 | | 8.11800 | 55.44904 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.50300 | | 34.97588 | | 9.50300 | 34.94830 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.74000 | | 33.73020 | | 9.74000 | 33.70324 | | | 0.00 | 0 | 0.00 |
| FRC01U | On 30/09/2013 | Spot Bond | 100.00000 | | 82.95996 | | 100.00000 | 82.77436 | | | 0.00 | 0 | 0.00 |
| FRC04 | On 03/06/2014 | Spot Bond | 0.00000 | | 100.96435 | | | 100.94705 | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | 0.00000 | | 101.42265 | | | 101.39267 | | | 0.00 | 0 | 0.00 |
| FRC103 | On 20/03/2014 | Spot Bond | 0.00000 | | 100.70487 | | | 100.67120 | | | 0.00 | 0 | 0.00 |
| FRC104 | On 20/03/2014 | Spot Bond | 0.00000 | | 100.43936 | | | 100.41840 | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | 0.00000 | | 101.38116 | | | 101.35205 | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | 0.00000 | | 101.38116 | | | 101.35205 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | | 100.95921 | | | 100.93362 | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | 0.00000 | | 101.35652 | | | 101.32793 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.49856 | | | 100.47476 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC110 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.60495 | | | 100.57861 | | | 0.00 | 0 | 0.00 |
| FRC112 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.42500 | | | 100.40471 | | | 0.00 | 0 | 0.00 |
| FRC113 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.47142 | | | 100.44892 | | | 0.00 | 0 | 0.00 |
| FRC114 | | On 20/06/2014 | Spot Bond | 0.00000 | 100.53897 | | | 100.51317 | | | 0.00 | 0 | 0.00 |
| FRC115 | | On 20/06/2017 | Spot Bond | 7.47000 | 98.00000 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | | On 20/06/2017 | Spot Bond | 7.47000 | 100.00000 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC117 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.59565 | | | 100.56971 | | | 0.00 | 0 | 0.00 |
| FRC118 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.46112 | | | 100.43907 | | | 0.00 | 0 | 0.00 |
| FRC119 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.56667 | | | 100.53954 | | | 0.00 | 0 | 0.00 |
| FRC120 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.61364 | | | 100.58425 | | | 0.00 | 0 | 0.00 |
| FRC121 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.43713 | | | 100.41623 | | | 0.00 | 0 | 0.00 |
| FRC122 | | On 20/06/2017 | Spot Bond | 0.00000 | 107.71489 | | | 107.68663 | | | 0.00 | 0 | 0.00 |
| FRC123 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.67915 | | | 100.64660 | | | 0.00 | 0 | 0.00 |
| FRC124 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.45275 | | | 100.43110 | | | 0.00 | 0 | 0.00 |
| FRC125 | | On 20/09/2017 | Spot Bond | 6.00000 | 100.00000 | | 6.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC126 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.53675 | | | 100.51106 | | | 0.00 | 0 | 0.00 |
| FRC127 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.64230 | | | 100.61153 | | | 0.00 | 0 | 0.00 |
| FRC128 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.48452 | | | 100.46134 | | | 0.00 | 0 | 0.00 |
| FRC129 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.51788 | | | 100.49310 | | | 0.00 | 0 | 0.00 |
| FRC130 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.60978 | | | 100.58058 | | | 0.00 | 0 | 0.00 |
| FRC131 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.56501 | | | 100.53796 | | | 0.00 | 0 | 0.00 |
| FRC132 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.63680 | | | 100.60629 | | | 0.00 | 0 | 0.00 |
| FRC133 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.67640 | | | 100.64399 | | | 0.00 | 0 | 0.00 |
| FRC134 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.60812 | | | 100.57899 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.58879 | | | 100.56060 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC136 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.52621 | | | 100.50103 | | | 0.00 | 0 | 0.00 |
| FRC137 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.51621 | | | 100.49152 | | | 0.00 | 0 | 0.00 |
| FRC138 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.65111 | | | 100.61991 | | | 0.00 | 0 | 0.00 |
| FRC139 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.64286 | | | 100.61205 | | | 0.00 | 0 | 0.00 |
| FRC140 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.62026 | | | 100.59055 | | | 0.00 | 0 | 0.00 |
| FRC141 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.65221 | | | 100.62096 | | | 0.00 | 0 | 0.00 |
| FRC142 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.55116 | | | 100.52478 | | | 0.00 | 0 | 0.00 |
| FRC143 | | On 20/09/2017 | Spot Bond | 100.09221 | 11.18521 | | 100.09221 | 11.15809 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.40638 | | | 100.38695 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.68354 | | | 100.65078 | | | 0.00 | 0 | 0.00 |
| FRC146 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.49603 | | | 100.47232 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.56046 | | | 100.53368 | | | 0.00 | 0 | 0.00 |
| FRC148 | | On 24/02/2017 | Spot Bond | 0.00000 | 101.26437 | | | 101.23774 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.53396 | | | 100.50845 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.46002 | | | 100.43805 | | | 0.00 | 0 | 0.00 |
| FRC151 | | On 20/09/2017 | Spot Bond | 0.00000 | 98.00000 | | | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC152 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.46571 | | | 100.44347 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.42099 | | | 100.40089 | | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.42763 | | | 100.40718 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.57497 | | | 100.54744 | | | 0.00 | 0 | 0.00 |
| FRC157 | | On 30/09/2013 | Spot Bond | 0.00000 | 100.15737 | | | 100.14182 | | | 0.00 | 0 | 0.00 |
| FRC158 | | On 11/06/2014 | Spot Bond | 0.00000 | 100.49322 | | | 100.47657 | | | 0.00 | 0 | 0.00 |
| FRC159 | | On 30/09/2013 | Spot Bond | 0.00000 | 100.15737 | | | 100.14182 | | | 0.00 | 0 | 0.00 |
| FRC160 | | On 12/06/2014 | Spot Bond | 0.00000 | 100.48092 | | | 100.46428 | | | 0.00 | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.41924 | | | 100.39920 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC162 | On 14/12/2018 | Spot Bond | | 13.22500 | 50.99027 | | 13.22500 | 50.97225 | | | 0.00 | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.39238 | | | 100.37363 | | | 0.00 | 0 | 0.00 |
| FRC164 | On 30/09/2013 | Spot Bond | | 0.00000 | 100.15203 | | | 100.13702 | | | 0.00 | 0 | 0.00 |
| FRC165 | On 30/09/2013 | Spot Bond | | 0.00000 | 100.15203 | | | 100.13702 | | | 0.00 | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.39294 | | | 100.37416 | | | 0.00 | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.60591 | | | 100.57697 | | | 0.00 | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.41310 | | | 100.39335 | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | | 3.59500 | 91.08658 | | 3.59500 | 91.06616 | | | 0.00 | 0 | 0.00 |
| FRC17 | On 03/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.43322 | | | 100.41250 | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.43322 | | | 100.41250 | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | | 0.00000 | 101.07520 | | | 101.05422 | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.20791 | | | 100.18729 | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | | 0.00000 | 98.61668 | | | 98.59633 | | | 0.00 | 0 | 0.00 |
| FRC175 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.79344 | | | 100.76384 | | | 0.00 | 0 | 0.00 |
| FRC29 | On 22/07/2014 | Spot Bond | | 0.00000 | 101.70894 | | | 101.68757 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.46165 | | | 100.43960 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.45889 | | | 100.43698 | | | 0.00 | 0 | 0.00 |
| FRC41 | On 25/10/2013 | Spot Bond | | 0.00000 | 101.66643 | | | 101.64451 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | | 0.00000 | 98.77437 | | | 98.75402 | | | 0.00 | 0 | 0.00 |
| FRC55 | On 11/07/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | | 0.00000 | 100.38821 | | | 100.36969 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | | 0.00000 | 101.47062 | | | 101.44983 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | | 3.39000 | 113.37582 | | 3.34000 | 113.77333 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.46792 | | | 100.44557 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC68 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.47300 | | | 100.45042 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | | 3.37000 | 113.54449 | | 3.32000 | 113.94276 | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | | 0.88010 | 118.52599 | | 0.88010 | 118.50824 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | | 3.39000 | 113.37582 | | 3.34000 | 113.77333 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | | 1.86001 | 121.62817 | | 1.86001 | 121.60667 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | | 1.93010 | 123.47662 | | 1.93010 | 123.45460 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | | 0.00000 | 101.67383 | | | 101.65022 | | | 0.00 | 0 | 0.00 |
| FRC77 | On 15/06/2016 | Spot Bond | | 100.00000 | 21.28504 | | 100.00000 | 21.23347 | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.76773 | | | 100.73428 | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.66816 | | | 100.63907 | | | 0.00 | 0 | 0.00 |
| FRC80 | On 15/06/2016 | Spot Bond | | 4.73000 | 111.01451 | | 4.73000 | 110.98637 | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.68055 | | | 100.65091 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.40226 | | | 100.38306 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.46456 | | | 100.44238 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.61939 | | | 100.58977 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.54814 | | | 100.52195 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.52670 | | | 100.50154 | | | 0.00 | 0 | 30,000,000.00 |
| FRC94 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | | 0.00000 | 100.41950 | | | 100.39844 | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.61859 | | | 100.59166 | | | 0.00 | 0 | 0.00 |
| FRC96 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | | 0.00000 | 100.41897 | | | 100.39794 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | | 0.00000 | 98.75390 | | | 98.72651 | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | | 0.00000 | 102.67758 | | | 102.64988 | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | | 0.00000 | 101.43302 | | | 101.40282 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | 8.25430 | 100.00000 | 8.23431 | | | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On 02/08/2013 | Spot Bond | 0.00000 | 101.00757 | | 100.98697 | | | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On 02/08/2013 | Spot Bond | 10.52500 | 101.87373 | 10.53500 | 101.84391 | | | | | 0.00 | 0 | 0.00 |
| FRE2B1 | On 02/08/2013 | Spot Bond | 0.00000 | 100.98044 | | 100.95713 | | | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On 02/08/2013 | Spot Bond | 7.33500 | 102.10359 | 7.34500 | 102.08253 | | | | | 0.00 | 0 | 0.00 |
| FRE2C | On 02/08/2013 | Spot Bond | 0.00000 | 100.85280 | | 100.82009 | | | | | 0.00 | 0 | 0.00 |
| FRE2D | On 02/08/2013 | Spot Bond | 0.00000 | 101.19962 | | 101.18143 | | | | | 0.00 | 0 | 0.00 |
| FRE2E | On 02/08/2013 | Spot Bond | 0.00000 | 101.40017 | | 101.37907 | | | | | 0.00 | 0 | 0.00 |
| FRE2F | On 02/08/2013 | Spot Bond | 0.00000 | 101.64638 | | 101.62172 | | | | | 0.00 | 0 | 0.00 |
| FRE2G | On 02/08/2013 | Spot Bond | 0.00000 | 101.80088 | | 101.77397 | | | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 4.00000 | 139.16251 | 4.00000 | 139.13005 | | | | | 0.00 | 0 | 0.00 |
| FRJ13 | On 01/09/2013 | Spot Bond | 0.00000 | 100.84706 | | 100.83270 | | | | | 0.00 | 0 | 0.00 |
| FRJ14 | On 20/07/2014 | Spot Bond | 0.00000 | 103.36487 | | 103.34923 | | | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | 100.95481 | | 100.93891 | | | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | 104.15580 | | 104.13848 | | | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | 102.11492 | | 102.09678 | | | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | 103.41618 | | 103.39684 | | | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | 100.95283 | | 100.93616 | | | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 2.67000 | 252.01410 | 2.66000 | 252.17119 | | | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.17000 | 262.62054 | 2.16000 | 262.78963 | | | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.89000 | 247.51141 | 2.88000 | 247.66347 | | | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.52000 | 120.98750 | 2.47000 | 121.41901 | | | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | 101.37092 | | 101.35152 | | | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 2.05000 | 121.51046 | 2.00000 | 121.94779 | | | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | 101.64256 | | 101.62300 | | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS59 | On 07/10/2016 | Spot Bond | | 0.00000 | 100.01471 | | | 100.03576 | | | 0.00 | 0 | 0.00 |
| FRS61 | On 02/08/2013 | Spot Bond | | 0.00000 | 101.50517 | | | 101.48255 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | | 0.00000 | 101.25648 | | | 101.23599 | | | 0.00 | 0 | 0.00 |
| FRS63 | On 22/12/2013 | Spot Bond | | 0.00000 | 100.31887 | | | 100.30023 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | | 2.92000 | 90.67889 | | 2.92000 | 90.66023 | | | 0.00 | 0 | 0.00 |
| FRS68 | On 09/11/2024 | Spot Bond | | 100.00000 | 0.88352 | | 100.00000 | 0.88138 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | | 104.97509 | 13.53599 | | 104.97509 | 13.50175 | | | 0.00 | 0 | 0.00 |
| FRS72 | On 09/11/2024 | Spot Bond | | 0.00000 | 101.15078 | | | 101.13223 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | | 101.07593 | 17.58527 | | 101.07593 | 17.54227 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | | 100.44759 | 9.81903 | | 100.44759 | 9.79514 | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | | 0.00000 | 100.44509 | | | 100.42912 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | | 100.76967 | 16.02922 | | 100.76967 | 15.99011 | | | 0.00 | 0 | 0.00 |
| FRS77 | On 19/07/2014 | Spot Bond | | 0.00000 | 101.26110 | | | 101.24620 | | | 0.00 | 0 | 0.00 |
| FRS78 | On 08/08/2013 | Spot Bond | | 0.00000 | 101.21521 | | | 101.19593 | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | | 0.00000 | 100.02707 | | | 99.99967 | | | 0.00 | 0 | 0.00 |
| FRS80 | On 24/10/2013 | Spot Bond | | 0.00000 | 101.10167 | | | 101.08746 | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | | 2.54000 | 99.16856 | | 2.54000 | 99.14924 | | | 0.00 | 0 | 0.00 |
| FRS82 | On 21/11/2017 | Spot Bond | | 0.00000 | 101.25421 | | | 101.22937 | | | 0.00 | 0 | 0.00 |
| FRS83 | On 13/12/2013 | Spot Bond | | 0.00000 | 100.42641 | | | 100.41113 | | | 0.00 | 0 | 0.00 |
| FRS84 | On 30/03/2014 | Spot Bond | | 0.00000 | 100.14134 | | | 100.12739 | | | 0.00 | 0 | 0.00 |
| FRS85 | On 31/01/2025 | Spot Bond | | 2.31000 | 103.64531 | | 2.31000 | 103.62571 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | | 0.00000 | 98.08653 | | | 98.08543 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | | 2.34000 | 103.33057 | | 2.34000 | 103.31095 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.93292 | | | 100.91150 | | | 0.00 | 0 | 0.00 |
| FRS89 | On 09/09/2013 | Spot Bond | | 0.00000 | 100.47740 | | | 100.46336 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| FRS90 | On 07/12/2023 | Spot Bond | | 2.37000 | 327.28461 | | 2.36000 | 327.49265 | | | 0.00 | 0 | 0.00 |
| FRS91 | On 13/09/2013 | Spot Bond | | 0.00000 | 100.39445 | | | 100.38037 | | | 0.00 | 0 | 0.00 |
| FRS92 | On 21/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | | 5.95000 | 105.81028 | | 5.75000 | 106.01668 | | | 0.00 | 0 | 1,200,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | | 6.30000 | 106.65514 | | 6.29000 | 106.65329 | | | 63,000,000,000.00 | 10,000,000 | 16,600,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | | 7.32000 | 104.44680 | | 7.31000 | 104.45468 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | | 7.79000 | 105.19875 | | 7.78500 | 105.19474 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | | 8.00000 | 112.23558 | | 7.99500 | 112.23219 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | | 8.66000 | 103.00710 | | 8.68000 | 102.88628 | | | 2,693,260,000.00 | 311,000 | 1,199,000.00 |
| FRX23 | On 28/02/2023 | Spot Bond | | 9.47000 | 92.06531 | | 9.44500 | 92.18701 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | | 9.74000 | 107.76052 | | 9.74000 | 107.73252 | | | 0.00 | 0 | 0.00 |
| FRX31 | On 21/02/2031 | Spot Bond | | 10.43500 | 96.18615 | | 10.44500 | 96.08395 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | | 10.30500 | 80.45037 | | 10.34500 | 80.12917 | | | 0.00 | 0 | 0.00 |
| FTG1 | On 05/09/2016 | Spot Bond | | 0.00000 | 101.04468 | | | 101.01536 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.11366 | | | 100.09561 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | | 0.00000 | 100.01777 | | | 99.99997 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | | 9.02000 | 103.78472 | | 9.01500 | 103.77550 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 65.00 |
| GPT24 | On 30/07/2013 | Spot Bond | | 0.00000 | 101.05238 | | | 101.03777 | | | 0.00 | 0 | 0.00 |
| GPT25 | On 15/08/2013 | Spot Bond | | 100.00000 | 91.25000 | | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| GRA304 | On 27/06/2013 | Spot Bond | | 0.00000 | 99.47975 | | | | | | 0.00 | 0 | 0.00 |
| GRA305 | On 16/09/2013 | Spot Bond | | 0.00000 | 99.02758 | | | 99.01307 | | | 0.00 | 0 | 0.00 |
| GRA306 | On 16/09/2013 | Spot Bond | | 0.00000 | 99.02859 | | | 99.01409 | | | 0.00 | 0 | 0.00 |
| GRB91 | On 26/07/2013 | Spot Bond | | 0.00000 | 99.78323 | | | 99.76878 | | | 0.00 | 0 | 0.00 |
| GRD187 | On 12/07/2013 | Spot Bond | | 0.00000 | 99.98558 | | | 99.97115 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRD188 | On 17/07/2013 | Spot Bond | | 0.00000 | 99.91345 | | | 99.89903 | | | 0.00 | 0 | 0.00 |
| GRD189 | On 01/08/2013 | Spot Bond | | 0.00000 | 99.69652 | | | 99.68207 | | | 0.00 | 0 | 0.00 |
| GRD190 | On 07/08/2013 | Spot Bond | | 0.00000 | 99.60982 | | | 99.59536 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.01502 | | | 99.99993 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.01967 | | | 99.99972 | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | | 0.00000 | 101.30945 | | | 101.29216 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | | 0.00000 | 101.34093 | | | 101.32324 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | | 0.00000 | 101.40181 | | | 101.38330 | | | 0.00 | 0 | 0.00 |
| GRH1A4 | On 25/10/2017 | Spot Bond | | 100.00000 | 3.08512 | | 100.00000 | 3.07829 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | | 0.00000 | 101.47736 | | | 101.45784 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | | 0.00000 | 101.58225 | | | 101.56133 | | | 0.00 | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GRT01 | On 08/12/2014 | Spot Bond | | 0.00000 | 100.56979 | | | 100.55121 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | | 0.00000 | 101.73892 | | | 101.72129 | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | | 0.00000 | 99.93159 | | | 99.91434 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | | 0.00000 | 100.42273 | | | 100.40434 | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | | 0.00000 | 102.02924 | | | 102.01221 | | | 0.00 | 0 | 3,000,000.00 |
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 100.54598 | | | 100.52757 | | | 0.00 | 0 | 0.00 |
| GSIS01 | On 27/06/2014 | Spot Bond | | 0.00000 | 100.22337 | | | 100.20754 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 100.33714 | | | 100.31741 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 99.88187 | | | 99.86472 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 100.51358 | | | 100.49518 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 101.26648 | | | 101.24732 | | | 0.00 | 0 | 0.00 |
| HILC04 | On 24/07/2013 | Spot Bond | | 0.00000 | 101.23774 | | | 101.22318 | | | 0.00 | 0 | 0.00 |
| HILC05 | On 02/08/2013 | Spot Bond | | 0.00000 | 101.01932 | | | 101.00475 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| HM1B5U | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On 19/07/2045 | Spot Bond | 0.00000 | | 101.31497 | | | 101.29979 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | 0.00000 | | 101.31497 | | | 101.29979 | | | 0.00 | 0 | 0.00 |
| HMS1B5 | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B6 | On 19/07/2013 | Spot Bond | 100.00000 | | 107.92454 | | 100.00000 | 107.63596 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2013 | Spot Bond | 0.00000 | | 101.49958 | | | 101.48177 | | | 0.00 | 900,000 | 300,000.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 0.00000 | | 101.54494 | | | 101.52657 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 7.63709 | | 101.41345 | | 7.62728 | 101.41472 | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | 0.00000 | | 101.38441 | | | 101.36857 | | | 0.00 | 0 | 0.00 |
| HMS1C3 | On 19/07/2013 | Spot Bond | 0.00000 | | 101.55635 | | | 101.53784 | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 0.00000 | | 101.62439 | | | 101.60505 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 7.99020 | | 117.06290 | | 7.98039 | 117.06290 | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | 0.00000 | | 101.47411 | | | 101.45740 | | | 0.00 | 0 | 0.00 |
| HMS1D3 | On 19/07/2013 | Spot Bond | 0.00000 | | 101.65852 | | | 101.63877 | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 0.00000 | | 101.72653 | | | 101.70595 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 8.44094 | | 114.94363 | | 8.43114 | 114.94363 | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | 0.00000 | | 101.79232 | | | 101.77254 | | | 0.00 | 0 | 0.00 |
| HMS1E3 | On 19/07/2013 | Spot Bond | 0.00000 | | 101.79473 | | | 101.77331 | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 0.00000 | | 101.85136 | | | 101.82924 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | 0.00000 | | 101.96498 | | | 101.94147 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | | 102.41882 | | | 102.38973 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | | 99.89102 | | | 99.87265 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | | 99.92138 | | | 99.90157 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | | 99.91803 | | | 99.89742 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| HWAY20 | On 31/07/2020 | Spot Bond | | 7.98000 | 113.73677 | | 8.00000 | 113.59962 | | | 2,777,040,000.00 | 348,000 | 44,327,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | | 1.94000 | 267.67958 | | 1.93000 | 267.85443 | | | 0.00 | 0 | 76,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | | 1.92000 | 268.12501 | | 1.91000 | 268.30038 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | | 9.33000 | 103.37179 | | 9.38000 | 102.89263 | | | 1,016,970,000.00 | 109,000 | 12,695,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | | 9.32500 | 103.40699 | | 9.37500 | 102.92084 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | 1.70000 | 110.28593 | | 1.70000 | 110.26691 | | | 0.00 | 0 | 770,349,148.00 |
| I2038 | On 31/01/2038 | Spot Bond | | 2.35000 | 105.11006 | | 2.35000 | 105.09007 | | | 14,100,000,000.00 | 6,000,000 | 513,585,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | | 2.52000 | 105.48877 | | 2.52000 | 105.46833 | | | 5,040,000,000.00 | 2,000,000 | 344,880,000.00 |
| IBC01 | On 16/03/2015 | Spot Bond | | 0.00000 | 91.35000 | | | 91.65000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | | 7.15000 | 108.34036 | | 7.14000 | 108.33573 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | | 0.00000 | 101.91937 | | | 101.90140 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | | 0.00000 | 100.74915 | | | 100.73064 | | | 0.00 | 0 | 100,000.00 |
| IBL18 | On 10/12/2013 | Spot Bond | | 0.00000 | 100.52654 | | | 100.50935 | | | 0.00 | 0 | 0.00 |
| IBL19 | On 15/03/2014 | Spot Bond | | 0.00000 | 100.91912 | | | 100.90340 | | | 0.00 | 0 | 0.00 |
| IBL20 | On 15/03/2014 | Spot Bond | | 6.91000 | 103.98956 | | 6.91000 | 103.97035 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | | 7.65000 | 107.45900 | | 7.64000 | 107.46160 | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | | 8.37000 | 109.34724 | | 8.36500 | 109.34267 | | | 0.00 | 0 | 0.00 |
| IBL23 | On 21/04/2014 | Spot Bond | | 6.84000 | 103.06322 | | 6.84000 | 103.04429 | | | 0.00 | 0 | 0.00 |
| IBL24 | On 21/04/2014 | Spot Bond | | 0.00000 | 99.82072 | | | 101.35284 | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | | 0.00000 | 100.89090 | | | 100.87363 | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | | 3.85000 | 110.03407 | | 3.85000 | 110.00863 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | | 7.47000 | 105.43524 | | 7.46000 | 105.44155 | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | | 0.00000 | 101.16283 | | | 101.14453 | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | | 0.00000 | 101.23807 | | | 101.21867 | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | | 0.70001 | 126.47668 | | 0.70001 | 126.45834 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| IBL36 | On 31/01/2022 | Spot Bond | | 2.12000 | 124.68308 | | 2.07000 | 125.13122 | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | | 0.00000 | 100.15625 | | | 100.13888 | | | 0.00 | 0 | 50,000,000.00 |
| IBL38 | On 02/04/2017 | Spot Bond | | 0.00000 | 101.55835 | | | 101.54005 | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | | 8.07000 | 105.06024 | | 8.06500 | 105.05721 | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | | 0.00000 | 100.58368 | | | 100.56629 | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | | 0.00000 | 102.18728 | | | 102.16860 | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | | 0.00000 | 100.97595 | | | 100.95869 | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | | 8.59000 | 97.90524 | | 8.58500 | 97.90381 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | | 9.07000 | 91.11807 | | 9.09000 | 91.00442 | | | 1,360,500,000.00 | 150,000 | 656,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | | 0.00000 | 100.80256 | | | 100.78573 | | | 0.00 | 0 | 18,000.00 |
| IBL49 | On 02/04/2018 | Spot Bond | | 8.17000 | 98.76536 | | 8.16500 | 98.76267 | | | 0.00 | 0 | 1,000,000.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00203 | | 100.00000 | 0.00202 | | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | | 5.00000 | 101.12624 | | 5.00000 | 101.11259 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | | 5.00000 | 101.12624 | | 5.00000 | 101.11259 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | | 5.00000 | 102.22071 | | 5.00000 | 102.20677 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | | 5.00000 | 101.12624 | | 5.00000 | 101.11259 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | | 4.00000 | 101.28895 | | 4.00000 | 101.27805 | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | | 0.00000 | 101.16217 | | | 101.13881 | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | | 0.00000 | 101.10086 | | | 101.07806 | | | 0.00 | 163,252,426 | 75,000,000.00 |
| IDW003 | On 30/06/2016 | Spot Bond | | 0.00000 | 100.23698 | | | 100.21343 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | | 9.15000 | 111.36090 | | 9.14000 | 111.35853 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | | 0.00000 | 100.20458 | | | 100.18436 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | | 0.00000 | 100.20458 | | | 100.18436 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | | 0.00000 | 101.15123 | | | 101.13010 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 7.78661 | | 100.00000 | 7.76775 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN01E | On 23/07/2013 | Spot Bond | 0.00000 | | 102.34483 | | | 102.31440 | | | 0.00 | 0 | 0.00 |
| IN02E | On 06/08/2013 | Spot Bond | 0.00000 | | 101.95012 | | | 101.91994 | | | 0.00 | 0 | 0.00 |
| IN03E | On 13/08/2013 | Spot Bond | 0.00000 | | 101.73925 | | | 101.70919 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 9.15000 | | 102.44970 | | 9.14000 | 102.44005 | | | 0.00 | 0 | 0.00 |
| IN04E | On 27/08/2013 | Spot Bond | 0.00000 | | 100.70680 | | | 100.69093 | | | 0.00 | 0 | 0.00 |
| IN05E | On 14/11/2013 | Spot Bond | 0.00000 | | 100.88762 | | | 100.87210 | | | 0.00 | 0 | 0.00 |
| IN06E | On 10/03/2014 | Spot Bond | 0.00000 | | 99.07826 | | | 99.06329 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | | 100.53748 | | | 100.51216 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | | 4.32358 | | 100.00000 | 4.30914 | | | 0.00 | 0 | 0.00 |
| IN212U | On 25/07/2013 | Spot Bond | 100.00000 | | 96.30607 | | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| IN218U | On 19/09/2013 | Spot Bond | 100.00000 | | 83.90805 | | 100.00000 | 83.71560 | | | 0.00 | 0 | 0.00 |
| INA335 | On 27/08/2013 | Spot Bond | 5.35000 | | 99.21471 | | 5.35000 | 99.21471 | | | 0.00 | 0 | 0.00 |
| INA336 | On 03/09/2013 | Spot Bond | 5.45000 | | 99.09740 | | 5.45000 | 99.09740 | | | 0.00 | 0 | 0.00 |
| INA338 | On 17/09/2013 | Spot Bond | 5.45000 | | 98.89254 | | 5.45000 | 98.89254 | | | 0.00 | 0 | 0.00 |
| INA339 | On 25/09/2013 | Spot Bond | 5.45000 | | 98.77586 | | 5.45000 | 98.77586 | | | 0.00 | 0 | 0.00 |
| IND234 | On 21/08/2013 | Spot Bond | 100.00000 | | 89.90148 | | 100.00000 | 89.68059 | | | 0.00 | 0 | 0.00 |
| IND330 | On 23/07/2013 | Spot Bond | 5.25000 | | 99.72746 | | 5.25000 | 99.72746 | | | 0.00 | 0 | 0.00 |
| IND332 | On 06/08/2013 | Spot Bond | 5.35000 | | 99.51863 | | 5.35000 | 99.51863 | | | 0.00 | 0 | 0.00 |
| IND333 | On 13/08/2013 | Spot Bond | 5.35000 | | 99.41712 | | 5.35000 | 99.41712 | | | 0.00 | 0 | 0.00 |
| IND334 | On 20/08/2013 | Spot Bond | 5.35000 | | 99.31581 | | 5.35000 | 99.31581 | | | 0.00 | 0 | 0.00 |
| IND335 | On 27/08/2013 | Spot Bond | 100.00000 | | 88.59223 | | 100.00000 | 88.37772 | | | 0.00 | 0 | 0.00 |
| IND336 | On 03/09/2013 | Spot Bond | 100.00000 | | 87.11217 | | 100.00000 | 86.90476 | | | 0.00 | 0 | 0.00 |
| IND337 | On 10/09/2013 | Spot Bond | 5.45000 | | 98.99486 | | 5.45000 | 98.99486 | | | 0.00 | 0 | 0.00 |
| IND338 | On 17/09/2013 | Spot Bond | 100.00000 | | 84.29561 | | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IND339 | On 25/09/2013 | Spot Bond | 100.00000 | | 82.76644 | | 100.00000 | 82.57919 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IND340 | | On 01/10/2013 | Spot Bond | 5.45000 | 98.68852 | | 5.45000 | 98.68852 | | | 0.00 | 0 | 0.00 |
| IND341 | | On 08/10/2013 | Spot Bond | 100.00000 | 80.39648 | | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| IND342 | | On 15/10/2013 | Spot Bond | 100.00000 | 79.17570 | | 100.00000 | 79.00433 | | | 0.00 | 0 | 0.00 |
| IND343 | | On 22/10/2013 | Spot Bond | 100.00000 | 77.99145 | | 100.00000 | 77.82516 | | | 0.00 | 0 | 0.00 |
| IND344 | | On 29/10/2013 | Spot Bond | 100.00000 | 76.84211 | | 100.00000 | 76.68067 | | | 0.00 | 0 | 0.00 |
| IND345 | | On 05/11/2013 | Spot Bond | 100.00000 | 75.72614 | | 100.00000 | 75.56936 | | | 0.00 | 0 | 0.00 |
| IND346 | | On 12/11/2013 | Spot Bond | 100.00000 | 74.64213 | | 100.00000 | 74.48980 | | | 0.00 | 0 | 0.00 |
| IND347 | | On 19/11/2013 | Spot Bond | 100.00000 | 73.58871 | | 100.00000 | 73.44064 | | | 0.00 | 0 | 0.00 |
| IND348 | | On 26/11/2013 | Spot Bond | 100.00000 | 72.56461 | | 100.00000 | 72.42063 | | | 0.00 | 0 | 0.00 |
| IND349 | | On 03/12/2013 | Spot Bond | 100.00000 | 71.56863 | | 100.00000 | 71.42857 | | | 0.00 | 0 | 0.00 |
| IND350 | | On 10/12/2013 | Spot Bond | 100.00000 | 70.59961 | | 100.00000 | 70.46332 | | | 0.00 | 0 | 0.00 |
| IND351 | | On 17/12/2013 | Spot Bond | 100.00000 | 69.65649 | | 100.00000 | 69.52381 | | | 0.00 | 0 | 0.00 |
| INF001 | | On 30/07/2013 | Spot Bond | 0.00000 | 101.09506 | | | 101.07874 | | | 0.00 | 0 | 0.00 |
| INF073 | | On 30/07/2013 | Spot Bond | 100.00000 | 95.05208 | | 100.00000 | 94.80519 | | | 0.00 | 0 | 0.00 |
| ING114 | | On 31/12/2015 | Spot Bond | 0.00000 | 100.23261 | | | 100.20956 | | | 0.00 | 0 | 0.00 |
| ING115 | | On 31/03/2016 | Spot Bond | 10.87454 | 101.97368 | | 10.91707 | 101.88432 | | | 0.00 | 0 | 0.00 |
| ING116 | | On 31/03/2016 | Spot Bond | 10.87454 | 100.47700 | | 10.91707 | 100.38895 | | | 0.00 | 0 | 0.00 |
| ING132 | | On 22/12/2018 | Spot Bond | 0.00000 | 100.36458 | | | 100.34324 | | | 0.00 | 0 | 0.00 |
| ING135 | | On 10/12/2014 | Spot Bond | 0.00000 | 100.81567 | | | 100.78909 | | | 0.00 | 0 | 0.00 |
| ING138 | | On 22/03/2017 | Spot Bond | 0.00000 | 100.35714 | | | 100.33625 | | | 0.00 | 0 | 0.00 |
| ING153 | | On 03/04/2017 | Spot Bond | 6.50000 | 101.74528 | | 6.50000 | 101.72751 | | | 0.00 | 0 | 0.00 |
| ING161 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.44718 | | | 100.42579 | | | 0.00 | 0 | 0.00 |
| ING167 | | On 30/09/2014 | Spot Bond | 0.00000 | 100.22894 | | | 100.21141 | | | 0.00 | 0 | 0.00 |
| ING175 | | On 28/08/2013 | Spot Bond | 0.00000 | 100.64952 | | | 100.63458 | | | 0.00 | 0 | 0.00 |
| ING177 | | On 28/02/2015 | Spot Bond | 100.00000 | 23.33341 | | 100.00000 | 23.27688 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING178 | On 28/08/2015 | Spot Bond | 100.00000 | | 14.93338 | | 100.00000 | 14.89720 | | | 0.00 | 0 | 0.00 |
| ING192 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.78776 | | | 100.77241 | | | 0.00 | 0 | 0.00 |
| ING193 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.78776 | | | 100.77241 | | | 0.00 | 0 | 0.00 |
| ING194 | On 11/02/2014 | Spot Bond | 0.00000 | | 100.89531 | | | 100.87993 | | | 0.00 | 0 | 0.00 |
| ING195 | On 04/02/2014 | Spot Bond | 0.00000 | | 101.00310 | | | 100.98769 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | | 97.40994 | | | 97.40994 | | | 0.00 | 0 | 0.00 |
| ING198 | On 28/08/2013 | Spot Bond | 0.00000 | | 100.64121 | | | 100.62645 | | | 0.00 | 0 | 0.00 |
| ING199 | On 28/02/2014 | Spot Bond | 0.00000 | | 100.67613 | | | 100.66060 | | | 0.00 | 0 | 0.00 |
| ING202 | On 07/09/2013 | Spot Bond | 0.00000 | | 100.50089 | | | 100.48596 | | | 0.00 | 0 | 0.00 |
| ING203 | On 07/12/2013 | Spot Bond | 0.00000 | | 100.50455 | | | 100.48952 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.47456 | | | 100.45689 | | | 0.00 | 0 | 0.00 |
| ING206 | On 18/09/2013 | Spot Bond | 0.00000 | | 100.33324 | | | 100.31870 | | | 0.00 | 0 | 0.00 |
| ING208 | On 19/09/2013 | Spot Bond | 0.00000 | | 100.31870 | | | 100.30417 | | | 0.00 | 0 | 0.00 |
| ING209 | On 12/04/2014 | Spot Bond | 0.00000 | | 99.98555 | | | 99.97109 | | | 0.00 | 0 | 0.00 |
| ING210 | On 12/07/2013 | Spot Bond | 0.00000 | | 101.31301 | | | 101.29842 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | | 99.98325 | | | 99.96650 | | | 0.00 | 0 | 0.00 |
| ING215 | On 28/11/2013 | Spot Bond | 0.00000 | | 100.64121 | | | 100.62645 | | | 0.00 | 0 | 0.00 |
| ING216 | On 09/12/2013 | Spot Bond | 0.00000 | | 100.44589 | | | 100.43103 | | | 0.00 | 0 | 0.00 |
| ING217 | On 17/12/2013 | Spot Bond | 0.00000 | | 100.30713 | | | 100.29245 | | | 0.00 | 0 | 0.00 |
| ING219 | On 15/01/2014 | Spot Bond | 0.00000 | | 100.15194 | | | 100.13674 | | | 0.00 | 0 | 0.00 |
| ING33 | On 31/10/2013 | Spot Bond | 0.00000 | | 101.21664 | | | 101.19920 | | | 0.00 | 0 | 0.00 |
| ING34 | On 31/10/2013 | Spot Bond | 0.00000 | | 101.21664 | | | 101.19920 | | | 0.00 | 0 | 0.00 |
| ING46 | On 16/10/2013 | Spot Bond | 0.00000 | | 99.91034 | | | 101.60441 | | | 0.00 | 0 | 0.00 |
| ING60U | On 28/02/2014 | Spot Bond | 100.00000 | | 63.03508 | | 100.00000 | 62.88238 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | 0.00000 | | 100.24489 | | | 100.22054 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| INJ02 | On 30/04/2015 | Spot Bond | | 0.00000 | 102.26489 | | | 102.23237 | | | 0.00 | 0 | 0.00 |
| IP259U | On 02/08/2013 | Spot Bond | | 100.00000 | 94.31525 | | 100.00000 | 94.07216 | | | 0.00 | 0 | 0.00 |
| IP261U | On 27/08/2013 | Spot Bond | | 100.00000 | 88.59223 | | 100.00000 | 88.37772 | | | 0.00 | 0 | 0.00 |
| IP262U | On 26/09/2013 | Spot Bond | | 100.00000 | 82.57919 | | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| IPB3 | On 04/12/2013 | Spot Bond | | 0.00000 | 100.77430 | | | 100.75315 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | | 0.00000 | 99.93228 | | | 99.91516 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | | 0.00000 | 99.93061 | | | 99.91308 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | | 0.00000 | 99.92954 | | | 99.91175 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | | 8.16000 | 104.15343 | | 8.15000 | 104.16293 | | | 0.00 | 0 | 0.00 |
| IPL4 | On 29/03/2014 | Spot Bond | | 6.79500 | 104.08264 | | 6.80500 | 104.05671 | | | 339,750,000.00 | 50,000 | 152,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | | 0.00000 | 100.76294 | | | 100.74371 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | | 8.62000 | 106.79306 | | 8.61500 | 106.78639 | | | 2,353,260,000.00 | 273,000 | 14,633,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | | 0.00000 | 100.10850 | | | 100.02047 | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | | 0.00000 | 101.03375 | | | 101.01056 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | | 0.00000 | 100.37186 | | | 100.35010 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | | 8.33000 | 104.44610 | | 8.32000 | 104.44094 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | | 0.00000 | 102.73162 | | | 102.70951 | | | 0.00 | 0 | 100,000.00 |
| IV016 | On 06/12/2021 | Spot Bond | | 0.00000 | 100.75577 | | | 100.73394 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | | 3.21000 | 114.90433 | | 3.16000 | 115.30864 | | | 0.00 | 0 | 200,000.00 |
| IV019 | On 31/03/2028 | Spot Bond | | 3.95000 | 124.91144 | | 3.95000 | 124.88237 | | | 0.00 | 0 | 0.00 |
| IV01E | On 29/08/2013 | Spot Bond | | 0.00000 | 100.67542 | | | 100.65954 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | | 0.00000 | 100.18865 | | | 100.16764 | | | 0.00 | 0 | 12,000,000.00 |
| IV023 | On 11/07/2022 | Spot Bond | | 0.00000 | 99.99990 | | | 99.98004 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | | 0.00000 | 101.90700 | | | 101.88476 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | | 0.00000 | 100.61033 | | | 100.58920 | | | 0.00 | 0 | 100,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV026 | | On 27/09/2024 | Spot Bond | 0.00000 | 100.29448 | | | 100.27356 | | | 0.00 | 0 | 0.00 |
| IV02E | | On 17/10/2013 | Spot Bond | 0.00000 | 101.31425 | | | 101.29854 | | | 0.00 | 0 | 0.00 |
| IV030 | | On 31/01/2025 | Spot Bond | 3.70000 | 90.13941 | | 3.70000 | 90.11895 | | | 0.00 | 0 | 0.00 |
| IV030A | | On 31/01/2025 | Spot Bond | 3.70000 | 95.63952 | | 3.70000 | 95.61782 | | | 0.00 | 0 | 0.00 |
| IV031 | | On 11/03/2025 | Spot Bond | 0.00000 | 100.66364 | | | 100.64129 | | | 0.00 | 0 | 0.00 |
| IV03E | | On 18/11/2013 | Spot Bond | 0.00000 | 100.79480 | | | 100.77931 | | | 0.00 | 0 | 0.00 |
| IV04E | | On 10/03/2014 | Spot Bond | 0.00000 | 100.46426 | | | 100.44908 | | | 0.00 | 0 | 0.00 |
| IV08 | | On 30/04/2018 | Spot Bond | 11.66000 | 110.11261 | | 11.65500 | 110.09760 | | | 0.00 | 0 | 0.00 |
| IV09 | | On 30/04/2018 | Spot Bond | 0.00000 | 101.75452 | | | 101.72922 | | | 0.00 | 0 | 0.00 |
| IV19A | | On 31/03/2028 | Spot Bond | 3.95000 | 124.91144 | | 3.95000 | 124.88237 | | | 0.00 | 0 | 0.00 |
| IWA229 | | On 19/07/2013 | Spot Bond | 100.00000 | 97.85523 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| IWA234 | | On 23/08/2013 | Spot Bond | 100.00000 | 89.46078 | | 100.00000 | 89.24205 | | | 0.00 | 0 | 0.00 |
| IWA328 | | On 11/07/2013 | Spot Bond | 5.25000 | 99.89942 | | 5.25000 | 99.89942 | | | 0.00 | 0 | 0.00 |
| IWA330 | | On 25/07/2013 | Spot Bond | 5.25000 | 99.69885 | | 5.25000 | 99.69885 | | | 0.00 | 0 | 0.00 |
| IWA331 | | On 01/08/2013 | Spot Bond | 5.25000 | 99.59888 | | 5.25000 | 99.59888 | | | 0.00 | 0 | 0.00 |
| IWA332 | | On 08/08/2013 | Spot Bond | 5.35000 | 99.48960 | | 5.35000 | 99.48960 | | | 0.00 | 0 | 0.00 |
| IWA333 | | On 15/08/2013 | Spot Bond | 5.35000 | 99.38815 | | 5.35000 | 99.38815 | | | 0.00 | 0 | 0.00 |
| IWA334 | | On 22/08/2013 | Spot Bond | 5.35000 | 99.28690 | | 5.35000 | 99.28690 | | | 0.00 | 0 | 0.00 |
| IWA335 | | On 29/08/2013 | Spot Bond | 5.35000 | 99.18586 | | 5.35000 | 99.18586 | | | 0.00 | 0 | 0.00 |
| IWA336 | | On 05/09/2013 | Spot Bond | 5.45000 | 99.06808 | | 5.45000 | 99.06808 | | | 0.00 | 0 | 0.00 |
| IWA337 | | On 12/09/2013 | Spot Bond | 5.45000 | 98.96561 | | 5.45000 | 98.96561 | | | 0.00 | 0 | 0.00 |
| IWA338 | | On 19/09/2013 | Spot Bond | 5.45000 | 98.86334 | | 5.45000 | 98.86334 | | | 0.00 | 0 | 0.00 |
| IWA339 | | On 26/09/2013 | Spot Bond | 100.00000 | 82.57919 | | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| IWA340 | | On 03/10/2013 | Spot Bond | 5.45000 | 98.65945 | | 5.45000 | 98.65945 | | | 0.00 | 0 | 0.00 |
| IWA341 | | On 10/10/2013 | Spot Bond | 5.45000 | 98.55782 | | 5.45000 | 98.55782 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVA342 | On 17/10/2013 | Spot Bond | 100.00000 | 78.83369 | 100.00000 | 78.66379 | | | | 0.00 | 0 | 0.00 |
| IVA343 | On 24/10/2013 | Spot Bond | 100.00000 | 77.65957 | 100.00000 | 77.49469 | | | | 0.00 | 0 | 0.00 |
| IVA344 | On 31/10/2013 | Spot Bond | 100.00000 | 76.51992 | 100.00000 | 76.35983 | | | | 0.00 | 0 | 0.00 |
| IVA345 | On 07/11/2013 | Spot Bond | 100.00000 | 75.41322 | 100.00000 | 75.25773 | | | | 0.00 | 0 | 0.00 |
| IVA346 | On 14/11/2013 | Spot Bond | 100.00000 | 74.33809 | 100.00000 | 74.18699 | | | | 0.00 | 0 | 0.00 |
| IVA347 | On 21/11/2013 | Spot Bond | 100.00000 | 73.29317 | 100.00000 | 73.14629 | | | | 0.00 | 0 | 0.00 |
| IVA348 | On 28/11/2013 | Spot Bond | 100.00000 | 72.27723 | 100.00000 | 72.13439 | | | | 0.00 | 0 | 0.00 |
| IVA349 | On 05/12/2013 | Spot Bond | 100.00000 | 71.28906 | 100.00000 | 71.15010 | | | | 0.00 | 0 | 0.00 |
| IVA350 | On 12/12/2013 | Spot Bond | 100.00000 | 70.32755 | 100.00000 | 70.19231 | | | | 0.00 | 0 | 0.00 |
| IVA351 | On 19/12/2013 | Spot Bond | 100.00000 | 69.39163 | 100.00000 | 69.25996 | | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | 101.15470 | | 101.13500 | | | | 0.00 | 0 | 0.00 |
| IVC004 | On 29/04/2014 | Spot Bond | 0.00000 | 101.34104 | | 101.32206 | | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | 101.35117 | | 101.33205 | | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | 101.26129 | | 101.24341 | | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | 100.12124 | | 100.10389 | | | | 0.00 | 0 | 0.00 |
| IVC009 | On 15/03/2014 | Spot Bond | 0.00000 | 100.41342 | | 100.39543 | | | | 0.00 | 0 | 0.00 |
| IVC010 | On 29/04/2014 | Spot Bond | 0.00000 | 101.17078 | | 101.15449 | | | | 0.00 | 0 | 0.00 |
| IVC011 | On 28/04/2014 | Spot Bond | 0.00000 | 101.12106 | | 101.10548 | | | | 0.00 | 0 | 0.00 |
| IVC012 | On 09/08/2014 | Spot Bond | 0.00000 | 100.98023 | | 100.96456 | | | | 0.00 | 0 | 0.00 |
| IVC013 | On 29/04/2014 | Spot Bond | 0.00000 | 100.89412 | | 100.87796 | | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | 100.86949 | | 100.85262 | | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | 100.97875 | | 100.95898 | | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | 100.74102 | | 100.72274 | | | | 0.00 | 0 | 0.00 |
| IVF002 | On 01/08/2013 | Spot Bond | 0.00000 | 101.09475 | | 101.07820 | | | | 0.00 | 0 | 0.00 |
| IVF073 | On 25/07/2013 | Spot Bond | 0.00000 | 101.14143 | | 101.12639 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| JDC02U | On 14/11/2013 | Spot Bond | 100.00000 | | 91.54229 | 100.00000 | 91.31514 | | | | 0.00 | 0 | 0.00 |
| JDC03U | On 29/01/2014 | Spot Bond | 100.00000 | | 61.23658 | 100.00000 | 61.08661 | | | | 0.00 | 0 | 0.00 |
| JDC04U | On 13/03/2014 | Spot Bond | 100.00000 | | 57.87164 | 100.00000 | 57.73145 | | | | 0.00 | 0 | 0.00 |
| JDC05U | On 15/05/2014 | Spot Bond | 100.00000 | | 58.21848 | 100.00000 | 58.03672 | | | | 0.00 | 0 | 0.00 |
| JDC06U | On 15/05/2014 | Spot Bond | 100.00000 | | 55.71603 | 100.00000 | 55.61032 | | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 0.00000 | | 101.37769 | | 101.35782 | | | | 0.00 | 0 | 0.00 |
| JDG02 | On 20/02/2016 | Spot Bond | 100.00000 | | 9.74462 | 100.00000 | 9.72102 | | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | | 31.60444 | 100.00000 | 31.52703 | | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | | 99.92939 | | 99.91160 | | | | 0.00 | 0 | 47,000,000.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | | 9.72102 | 100.00000 | 9.69747 | | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | | 99.92520 | | 99.90638 | | | | 0.00 | 0 | 25,000,000.00 |
| KCF03U | On 30/10/2014 | Spot Bond | 100.00000 | | 39.62992 | 100.00000 | 39.50619 | | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 102.81363 | | 102.79166 | | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 101.61977 | | 101.59561 | | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.50000 | | 143.54932 | 8.49000 | 143.62249 | | | | 0.00 | 0 | 0.00 |
| LBK01 | On 25/10/2013 | Spot Bond | 0.00000 | | 101.73952 | | 101.72376 | | | | 0.00 | 0 | 20,000,000.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.84832 | | 100.83112 | | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 8.72000 | | 99.57448 | 8.71500 | 99.56755 | | | | 3,758,320,000.00 | 431,000 | 3,300,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 8.77000 | | 97.74716 | 8.76500 | 97.74278 | | | | 877,000,000.00 | 100,000 | 100,000.00 |
| LGL04 | On 23/05/2020 | Spot Bond | 8.00000 | | 101.04994 | 8.00000 | 101.02840 | | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.77786 | | 100.74994 | | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 11.40000 | | 99.35269 | 11.39000 | 99.34311 | | | | 0.00 | 0 | 9,800,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | | 100.85308 | | 100.82246 | | | | 0.00 | 0 | 0.00 |
| MAQ015 | On 23/08/2013 | Spot Bond | 100.00000 | | 89.46078 | 100.00000 | 89.24205 | | | | 0.00 | 0 | 0.00 |
| MAQ020 | On 02/08/2013 | Spot Bond | 0.00000 | | 101.09453 | | 101.07785 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| MAQ025 | On 11/10/2013 | Spot Bond | 0.00000 | | 99.99998 | | | 99.98538 | | | 0.00 | 0 | 0.00 |
| MAQ030 | On 11/07/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98525 | | | 0.00 | 0 | 0.00 |
| MAQ033 | On 25/07/2013 | Spot Bond | 0.00000 | | 99.79968 | | | 99.78538 | | | 0.00 | 0 | 0.00 |
| MAQ034 | On 12/08/2013 | Spot Bond | 0.00000 | | 99.54460 | | | 99.53037 | | | 0.00 | 0 | 0.00 |
| MAQ035 | On 10/09/2013 | Spot Bond | 0.00000 | | 99.13156 | | | 99.11732 | | | 0.00 | 0 | 0.00 |
| MBF019 | On 15/04/2014 | Spot Bond | 0.00000 | | 99.92838 | | | 99.91032 | | | 0.00 | 0 | 0.00 |
| MBF025 | On 26/05/2014 | Spot Bond | 0.00000 | | 101.09942 | | | 101.08348 | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 0.00000 | | 100.00904 | | | 100.03205 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | | 99.91914 | | | 99.90277 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | | 100.72954 | | | 100.71269 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | | 101.44288 | | | 101.42462 | | | 0.00 | 0 | 0.00 |
| MBF031 | On 06/12/2013 | Spot Bond | 0.00000 | | 100.53115 | | | 100.51578 | | | 0.00 | 0 | 0.00 |
| MBF032 | On 27/03/2014 | Spot Bond | 0.00000 | | 100.20273 | | | 100.18723 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.41832 | | | 100.40148 | | | 0.00 | 0 | 0.00 |
| MBP013 | On 29/01/2014 | Spot Bond | 0.00000 | | 101.43063 | | | 101.41040 | | | 0.00 | 0 | 0.00 |
| MBP18U | On 28/01/2014 | Spot Bond | 100.00000 | | 65.46796 | 100.00000 | | 65.30762 | | | 0.00 | 0 | 0.00 |
| MBP20U | On 17/02/2014 | Spot Bond | 100.00000 | | 62.31256 | 100.00000 | | 62.16161 | | | 0.00 | 0 | 0.00 |
| MBP21U | On 11/04/2014 | Spot Bond | 100.00000 | | 54.45740 | 100.00000 | | 66.24037 | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | | 35.41260 | 100.00000 | | 35.32681 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | | 30.55916 | 100.00000 | | 30.48513 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | | 8.99506 | 100.00000 | | 8.97327 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | | 21.96059 | 100.00000 | | 21.90739 | | | 0.00 | 0 | 0.00 |
| MBP26U | On 07/08/2013 | Spot Bond | 100.00000 | | 93.11224 | 100.00000 | | 92.87532 | | | 0.00 | 0 | 0.00 |
| MBP27U | On 04/10/2013 | Spot Bond | 100.00000 | | 81.11111 | 100.00000 | | 80.93126 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 8.51000 | | 104.45307 | | 8.50500 | 104.45206 | | | 638,250,000.00 | 75,000 | 327,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| MCB3M | | On 13/12/2014 | Spot Bond | 0.00000 | 100.55516 | | | 100.53525 | | | 0.00 | 0 | 0.00 |
| MCB4M | | On 13/12/2013 | Spot Bond | 0.00000 | 100.47196 | | | 100.45504 | | | 0.00 | 0 | 0.00 |
| MCB5M | | On 13/12/2014 | Spot Bond | 0.00000 | 100.51354 | | | 100.49513 | | | 0.00 | 0 | 0.00 |
| MEFSA1 | | On 05/10/2014 | Spot Bond | 0.00000 | 101.66451 | | | 101.64698 | | | 0.00 | 0 | 0.00 |
| MEFSA2 | | On 05/10/2014 | Spot Bond | 0.00000 | 101.67740 | | | 101.65973 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | | On 05/10/2016 | Spot Bond | 0.00000 | 101.74178 | | | 101.72343 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | | On 05/01/2019 | Spot Bond | 0.00000 | 100.10882 | | | 100.09066 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | | On 05/07/2026 | Spot Bond | 0.00000 | 100.11419 | | | 100.09515 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | | On 05/10/2016 | Spot Bond | 7.85500 | 104.32024 | | 7.85000 | 104.31253 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | | On 05/01/2019 | Spot Bond | 8.58000 | 103.41907 | | 8.57500 | 103.41744 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | | On 05/01/2022 | Spot Bond | 9.37000 | 103.84904 | | 9.36500 | 103.85273 | | | 0.00 | 0 | 0.00 |
| MET01 | | On 15/12/2014 | Spot Bond | 6.08500 | 104.91843 | | 6.09500 | 104.88733 | | | 0.00 | 0 | 13,600,000.00 |
| MFS1A1 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.35689 | | | 100.33986 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.37110 | | | 100.35339 | | | 0.00 | 0 | 0.00 |
| MFS1B | | On 20/09/2019 | Spot Bond | 9.42000 | 104.44069 | | 9.44000 | 104.31903 | | | 0.00 | 0 | 0.00 |
| MGL01 | | On 15/09/2015 | Spot Bond | 7.30000 | 105.08599 | | 7.29000 | 105.08568 | | | 0.00 | 0 | 24,600,000.00 |
| MIIL01 | | On 31/05/2015 | Spot Bond | 0.00000 | 100.76408 | | | 100.74526 | | | 0.00 | 0 | 0.00 |
| MIIL02 | | On 31/05/2017 | Spot Bond | 8.78000 | 100.98395 | | 8.77500 | 100.97644 | | | 0.00 | 0 | 0.00 |
| MQB01 | | On 31/05/2015 | Spot Bond | 0.00000 | 100.73066 | | | 100.71266 | | | 0.00 | 0 | 0.00 |
| MQB02 | | On 31/05/2017 | Spot Bond | 8.48000 | 100.95152 | | 8.47500 | 100.94491 | | | 1,390,720,000.00 | 164,000 | 3,242,000.00 |
| MTN02 | | On 13/07/2014 | Spot Bond | 6.56500 | 103.41710 | | 6.57500 | 103.38880 | | | 2,593,175,000.00 | 395,000 | 3,215,000.00 |
| MTN03 | | On 13/07/2015 | Spot Bond | 7.35000 | 103.63482 | | 7.34000 | 103.63296 | | | 0.00 | 0 | 9,700,000.00 |
| MTN04 | | On 13/07/2017 | Spot Bond | 8.42500 | 105.64145 | | 8.42000 | 105.63468 | | | 1,061,550,000.00 | 126,000 | 1,576,000.00 |
| MTN05 | | On 28/10/2013 | Spot Bond | 5.60500 | 102.18953 | | 5.60500 | 102.17410 | | | 0.00 | 0 | 200,000.00 |
| MTNC16 | | On 09/07/2013 | 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 | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| MTNC17 | | On 26/07/2013 | Spot Bond | 0.00000 | 99.78844 | | | 99.77433 | | | 0.00 | 0 | 0.00 |
| N4A111 | | On 14/08/2020 | Spot Bond | 100.00000 | 6.72322 | | 100.00000 | 6.70694 | | | 0.00 | 0 | 0.00 |
| N4A202 | | On 14/08/2020 | Spot Bond | 100.00000 | 0.17812 | | 100.00000 | 0.17769 | | | 0.00 | 0 | 0.00 |
| N4A205 | | On 14/08/2020 | Spot Bond | 100.00000 | 7.03927 | | 100.00000 | 7.02222 | | | 0.00 | 0 | 0.00 |
| N4A208 | | On 14/08/2020 | Spot Bond | 100.00000 | 7.12547 | | 100.00000 | 7.10820 | | | 0.00 | 0 | 0.00 |
| N4A211 | | On 14/08/2020 | Spot Bond | 100.89771 | 6.54996 | | 100.89771 | 6.53396 | | | 0.00 | 0 | 0.00 |
| N4A302 | | On 14/08/2020 | Spot Bond | 100.61875 | 6.63653 | | 100.61875 | 6.62037 | | | 0.00 | 0 | 0.00 |
| N4A305 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A308 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.93464 | | | 100.91841 | | | 0.00 | 0 | 0.00 |
| N4A311 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.94409 | | | 100.92770 | | | 0.00 | 0 | 0.00 |
| N4A402 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.96776 | | | 100.95096 | | | 0.00 | 0 | 0.00 |
| N4A405 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.98365 | | | 100.96656 | | | 0.00 | 0 | 0.00 |
| N4A408 | | On 14/08/2020 | Spot Bond | 0.00000 | 101.00099 | | | 100.98361 | | | 0.00 | 0 | 0.00 |
| N4A411 | | On 14/08/2020 | Spot Bond | 0.00000 | 101.01675 | | | 100.99909 | | | 0.00 | 0 | 0.00 |
| N4A502 | | On 14/08/2020 | Spot Bond | 0.00000 | 101.02448 | | | 101.00668 | | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | 0.00000 | 101.11941 | | | 101.09996 | | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | 0.00000 | 101.22987 | | | 101.20849 | | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.17812 | | 100.00000 | 0.17769 | | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.17812 | | 100.00000 | 0.17769 | | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | 8.79000 | 97.83809 | | 8.79500 | 97.78446 | | | 0.00 | 0 | 0.00 |
| NBK10B | | On 21/04/2014 | Spot Bond | 0.00000 | 101.72730 | | | 101.71180 | | | 0.00 | 0 | 0.00 |
| NBK11B | | On 27/10/2014 | Spot Bond | 0.00000 | 101.64052 | | | 101.62403 | | | 0.00 | 0 | 0.00 |
| NBK12B | | On 20/02/2015 | Spot Bond | 0.00000 | 101.02874 | | | 101.01195 | | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | 0.00000 | 102.72856 | | | 102.71068 | | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | 0.00000 | 101.25259 | | | 101.23599 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | | 100.79658 | | | 100.77869 | | | 0.00 | 0 | 125,000,000.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 6.95000 | | 110.52784 | | 6.94000 | 110.52819 | | | 104,812,950,000.00 | 15,081,000 | 17,821,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | | 100.86449 | | | 100.84452 | | | 0.00 | 0 | 100,000.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.76000 | | 116.13388 | | 8.75500 | 116.13208 | | | 2,111,160,000.00 | 241,000 | 2,072,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.67500 | | 31.79074 | | 10.66500 | 31.81438 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.40000 | | 105.89825 | | 7.39000 | 105.89401 | | | 0.00 | 0 | 9,500,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | | 101.56761 | | | 101.54897 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | | 101.65827 | | | 101.63853 | | | 0.00 | 0 | 0.00 |
| NBK8A | On 24/03/2014 | Spot Bond | 6.70000 | | 103.61160 | | 6.70000 | 103.59305 | | | 0.00 | 0 | 0.00 |
| NBK8B | On 24/03/2014 | Spot Bond | 0.00000 | | 100.66858 | | | 100.65285 | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.60000 | | 107.00264 | | 7.59000 | 107.00565 | | | 752,400,000.00 | 99,000 | 705,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | | 100.30280 | | | 100.28511 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On 17/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.88120 | | | 100.86143 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | | 100.26744 | | | 100.24694 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | | 100.01671 | | | 100.03712 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | | 99.92537 | | | 99.90655 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | | 100.72877 | | | 100.70940 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | | 83.88641 | | | 83.86793 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | | 100.68740 | | | 100.66912 | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | 0.00000 | | 101.43500 | | | 101.41613 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| NCLN65 | | On 25/01/2016 | Spot Bond | 0.00000 | 101.57170 | | | 101.55103 | | | 0.00 | 0 | 0.00 |
| NCLN66 | | On 29/01/2016 | Spot Bond | 0.00000 | 101.37085 | | | 101.35145 | | | 0.00 | 0 | 0.00 |
| NCLN67 | | On 13/07/2016 | Spot Bond | 0.00000 | 99.92259 | | | 99.90305 | | | 0.00 | 0 | 0.00 |
| NCLN69 | | On 27/05/2016 | Spot Bond | 0.00000 | 79.91754 | | | 79.89843 | | | 0.00 | 0 | 0.00 |
| NCLN70 | | On 30/08/2013 | Spot Bond | 0.00000 | 100.71963 | | | 100.70231 | | | 0.00 | 0 | 0.00 |
| NCLN71 | | On 17/03/2014 | Spot Bond | 0.00000 | 100.87515 | | | 100.85911 | | | 0.00 | 0 | 0.00 |
| NCLN72 | | On 17/03/2014 | Spot Bond | 0.00000 | 100.63608 | | | 100.61940 | | | 0.00 | 0 | 0.00 |
| NCLN73 | | On 03/07/2015 | Spot Bond | 0.00000 | 100.13636 | | | 100.11930 | | | 0.00 | 0 | 0.00 |
| NCLN74 | | On 15/08/2017 | Spot Bond | 0.00000 | 101.09698 | | | 101.07758 | | | 0.00 | 0 | 0.00 |
| NCLN75 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.38951 | | | 100.37092 | | | 0.00 | 0 | 0.00 |
| NCLN76 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.36681 | | | 100.34930 | | | 0.00 | 0 | 0.00 |
| NCLN77 | | On 09/10/2017 | Spot Bond | 0.00000 | 100.03569 | | | 100.01780 | | | 0.00 | 0 | 0.00 |
| NCLN78 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.35288 | | | 100.33604 | | | 0.00 | 0 | 0.00 |
| NCLN79 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.34525 | | | 100.32875 | | | 0.00 | 0 | 0.00 |
| NCLN80 | | On 20/06/2016 | Spot Bond | 0.00000 | 100.34497 | | | 100.32849 | | | 0.00 | 0 | 0.00 |
| NED11 | | On 17/09/2015 | Spot Bond | 8.10000 | 108.09556 | | 8.09000 | 108.09256 | | | 0.00 | 0 | 0.00 |
| NED6 | | On 20/09/2013 | Spot Bond | 5.34500 | 103.84036 | | 5.35500 | 103.82329 | | | 0.00 | 0 | 0.00 |
| NED8 | | On 08/02/2014 | Spot Bond | 6.34500 | 105.17881 | | 6.35500 | 105.15497 | | | 1,630,665,000.00 | 257,000 | 1,451,000.00 |
| NED9 | | On 06/07/2017 | Spot Bond | 0.00000 | 100.00388 | | | 100.02866 | | | 0.00 | 0 | 0.00 |
| NEDH1A | | On 20/11/2018 | Spot Bond | 11.87000 | 114.43136 | | 11.86500 | 114.41650 | | | 0.00 | 0 | 0.00 |
| NEDH1B | | On 20/11/2018 | Spot Bond | 0.00000 | 111.52646 | | | 111.49291 | | | 0.00 | 0 | 0.00 |
| NHM001 | | On 04/09/2015 | Spot Bond | 0.00000 | 100.87438 | | | 100.85050 | | | 0.00 | 0 | 200,000.00 |
| NILB10 | | On 08/12/2016 | Spot Bond | 2.18000 | 157.92549 | | 2.17000 | 157.94720 | | | 0.00 | 0 | 0.00 |
| NMP20N | | On 24/07/2020 | Spot Bond | 8.47000 | 108.92651 | | 8.49000 | 108.79415 | | | 0.00 | 0 | 0.00 |
| NPL03 | | On 12/12/2013 | Spot Bond | 0.00000 | 100.46912 | | | 100.45288 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NPL05 | On 10/12/2013 | Spot Bond | | 0.00000 | 100.44125 | | | 100.42549 | | | 0.00 | 0 | 0.00 |
| NPL06 | On 10/12/2013 | Spot Bond | | 0.00000 | 100.44125 | | | 100.42549 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | | 9.10000 | 108.17035 | | 9.12000 | 108.03841 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | | 0.00000 | 100.87687 | | | 100.85917 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On 22/05/2014 | Spot Bond | | 0.00000 | 101.27099 | | | 101.25526 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | | 0.00000 | 100.83074 | | | 100.81397 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | | 0.00000 | 100.82250 | | | 100.80589 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.85654 | | | 100.83925 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | | 9.30000 | 109.43775 | | 9.32000 | 109.28441 | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On 22/05/2014 | Spot Bond | | 0.00000 | 100.89058 | | | 100.87260 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | | 0.00000 | 100.85658 | | | 100.83929 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.87693 | | | 100.85923 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | | 9.50000 | 108.14009 | | 9.52000 | 108.00834 | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On 22/05/2014 | Spot Bond | | 0.00000 | 100.94496 | | | 100.92588 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | | 0.00000 | 100.90418 | | | 100.88593 | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.89053 | | | 100.87255 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | | 0.00000 | 101.14834 | | | 101.12515 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | | 0.00000 | 101.06561 | | | 101.04409 | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.91771 | | | 100.89918 | | | 0.00 | 0 | 0.00 |
| NRA013 | On 31/10/2013 | Spot Bond | | 3.92500 | 135.34231 | | 3.92500 | 135.31092 | | | 0.00 | 0 | 32,464,000.00 |
| NRA014 | On 30/04/2014 | Spot Bond | | 6.60000 | 105.76475 | | 6.59000 | 105.75408 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | | 8.25000 | 118.47150 | | 8.24500 | 118.46902 | | | 0.00 | 0 | 9,083,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | | 8.62500 | 125.23772 | | 8.62000 | 125.24528 | | | 0.00 | 0 | 7,600,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | | 2.07500 | 164.80523 | | 2.06500 | 164.90804 | | | 0.00 | 0 | 83,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | | 9.18000 | 126.38711 | | 9.17000 | 126.45268 | | | 0.00 | 0 | 3,100,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| NTC10 | On 18/04/2014 | Spot Bond | 0.00000 | 99.87814 | | | 99.86048 | | | 0.00 | 0 | 0.00 |
| NTC11 | On 18/04/2014 | Spot Bond | 0.00000 | 99.88157 | | | 99.86439 | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | 101.66224 | | | 101.64308 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 0.00000 | 101.28318 | | | 101.26453 | | | 0.00 | 0 | 0.00 |
| NTC14 | On 26/07/2013 | Spot Bond | 0.00000 | 101.19442 | | | 101.17842 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 0.00000 | 102.16542 | | | 102.14787 | | | 0.00 | 0 | 7,000,000.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | 100.31943 | | | 100.30077 | | | 0.00 | 0 | 300,000.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | 100.93149 | | | 100.91003 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | 101.20232 | | | 101.17458 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | 17.05676 | 100.00000 | 17.01544 | | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | 22.85328 | 100.00000 | 22.79731 | | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On 18/10/2015 | Spot Bond | 100.00000 | 22.90647 | 100.00000 | 22.85037 | | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On 18/10/2015 | Spot Bond | 100.00000 | 22.93838 | 100.00000 | 22.88221 | | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On 18/10/2015 | Spot Bond | 100.00000 | 23.70433 | 100.00000 | 23.64627 | | | | 0.00 | 0 | 0.00 |
| OCT1D1 | On 18/10/2015 | Spot Bond | 100.00000 | 24.55538 | 100.00000 | 24.49523 | | | | 0.00 | 0 | 0.00 |
| OCT1E1 | On 18/10/2015 | Spot Bond | 100.00000 | 29.87442 | 100.00000 | 29.80126 | | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 6.38000 | 107.15502 | 6.37000 | 107.15843 | | | | 2,615,800,000.00 | 410,000 | 4,304,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | 6.54655 | 100.00000 | 6.53069 | | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | 93.92000 | | | 94.46000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | 28.09077 | 100.00000 | 28.02273 | | | | 0.00 | 0 | 0.00 |
| PCF03U | On 02/03/2016 | Spot Bond | 100.00000 | 9.44216 | 100.00000 | 9.41928 | | | | 0.00 | 0 | 0.00 |
| PMM06 | On 25/01/2014 | Spot Bond | 0.00000 | 101.34800 | | | 101.33044 | | | 0.00 | 0 | 0.00 |
| PMM08 | On 28/02/2014 | Spot Bond | 0.00000 | 100.45110 | | | 100.43492 | | | 0.00 | 0 | 0.00 |
| PMM09 | On 04/03/2014 | Spot Bond | 0.00000 | 100.11411 | | | 100.09781 | | | 0.00 | 0 | 0.00 |
| PNP05 | On 21/08/2013 | Spot Bond | 100.00000 | 95.12475 | 100.00000 | 94.89103 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| PNP09 | On 10/08/2013 | Spot Bond | 0.00000 | 100.90282 | | | 100.88826 | | | 0.00 | 0 | 0.00 |
| PNP10 | On 22/08/2013 | Spot Bond | 0.00000 | 100.71285 | | | 100.69830 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | 100.23111 | | | 100.21342 | | | 0.00 | 0 | 0.00 |
| PR2A1F | On 15/06/2014 | Spot Bond | 0.00000 | 100.97481 | | | 100.95874 | | | 0.00 | 0 | 0.00 |
| PR2A1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.37653 | | | 100.36011 | | | 0.00 | 0 | 0.00 |
| PR2A1H | On 15/06/2036 | Spot Bond | 0.00000 | 100.36975 | | | 100.35362 | | | 0.00 | 0 | 0.00 |
| PR2A9E | On 15/09/2013 | Spot Bond | 0.00000 | 100.53790 | | | 100.52233 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | 0.00000 | 100.41649 | | | 100.39836 | | | 0.00 | 0 | 0.00 |
| PR2B1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.39193 | | | 100.37483 | | | 0.00 | 0 | 0.00 |
| PR2B1H | On 15/06/2036 | Spot Bond | 0.00000 | 100.37777 | | | 100.36128 | | | 0.00 | 0 | 0.00 |
| PR2B5E | On 15/09/2013 | Spot Bond | 0.00000 | 100.40965 | | | 100.39183 | | | 0.00 | 0 | 0.00 |
| PR2C1F | On 15/06/2014 | Spot Bond | 0.00000 | 100.44015 | | | 100.42099 | | | 0.00 | 0 | 0.00 |
| PR2C1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.41040 | | | 100.39249 | | | 0.00 | 0 | 0.00 |
| PR2C1H | On 15/06/2036 | Spot Bond | 0.00000 | 100.39255 | | | 100.37542 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On 15/06/2014 | Spot Bond | 0.00000 | 100.46628 | | | 100.44598 | | | 0.00 | 0 | 0.00 |
| PR2D1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.43192 | | | 100.41306 | | | 0.00 | 0 | 0.00 |
| PR2D1H | On 15/06/2036 | Spot Bond | 0.00000 | 100.40979 | | | 100.39189 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | 101.79792 | | | 101.78021 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | 101.85575 | | | 101.83748 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | 101.88177 | | | 101.86325 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | 101.93959 | | | 101.92051 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | 102.18813 | | | 102.16664 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | 102.24591 | | | 102.22386 | | | 0.00 | 0 | 0.00 |
| PRM1A4 | On 15/02/2014 | Spot Bond | 0.00000 | 101.01466 | | | 100.99672 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | 101.43068 | | | 101.40995 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|---------------|
| R009 | On 15/09/2014 | Spot Bond | 6.15000 | 112.54504 | 6.14000 | 112.53847 | | | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 5.96500 | 93.30286 | 5.97500 | 93.27725 | | | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 7.92000 | 38.03527 | 7.91000 | 38.07276 | | | | | 0.00 | 0 | 0.00 |
| R155 | On 31/08/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | 6.15000 | 119.08511 | 6.14000 | 119.08758 | | | | 162,454,894,260,150.00 | 26,415,429,961 | 15,580,538,858.00 | |
| R158 | On 15/09/2015 | Spot Bond | 6.15000 | 112.54504 | 6.14000 | 112.53847 | | | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | 6.05000 | 87.81871 | 6.04000 | 87.82309 | | | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.15000 | 125.24079 | 6.14000 | 125.25237 | | | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | 5.98000 | 82.91634 | 5.97000 | 82.92868 | | | | | 0.00 | 0 | 0.00 |
| R179 | On 01/08/2013 | Spot Bond | 5.29500 | 104.68109 | 5.30500 | 104.66532 | | | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 8.10000 | 120.00565 | 8.09000 | 120.07154 | | | | 114,094,228,684,500.00 | 14,085,707,245 | 13,874,280,716.00 | |
| R187P | On 21/12/2026 | Spot Bond | 7.84000 | 35.55890 | 7.83000 | 35.59747 | | | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.76000 | 33.29511 | 7.75000 | 33.33452 | | | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.67000 | 273.76853 | 1.66000 | 273.95039 | | | | 304,910,604,000.00 | 182,581,200 | 193,194,966.00 | |
| R201 | On 21/12/2014 | Spot Bond | 5.59500 | 104.79508 | 5.60500 | 104.76515 | | | | 1,150,611,750,000.00 | 205,650,000 | 855,718,123.00 | |
| R202 | On 07/12/2033 | Spot Bond | 2.22000 | 203.81706 | 2.22000 | 203.77915 | | | | 1,370,718,354,000.00 | 617,440,700 | 1,555,290,200.00 | |
| R2023 | On 28/02/2023 | Spot Bond | 7.74000 | 102.85323 | 7.74500 | 102.79845 | | | | 24,269,892,300,000.00 | 3,135,645,000 | 4,382,419,010.00 | |
| R203 | On 15/09/2017 | Spot Bond | 6.92000 | 107.38558 | 6.91500 | 107.38416 | | | | 18,795,723,400,000.00 | 2,716,145,000 | 6,102,636,293.00 | |
| R204 | On 21/12/2018 | Spot Bond | 7.16000 | 104.16383 | 7.15500 | 104.16656 | | | | 11,487,045,538,040.00 | 1,604,335,969 | 6,060,966,604.00 | |
| R2048 | On 28/02/2048 | Spot Bond | 8.99000 | 100.60033 | 9.01500 | 100.31800 | | | | 19,300,918,680,000.00 | 2,146,932,000 | 2,236,895,452.00 | |
| R205 | On 31/03/2014 | Spot Bond | 100.00000 | 55.36605 | 100.00000 | 55.23192 | | | | | 0.00 | 0 | 0.00 |
| R206 | On 15/01/2014 | Spot Bond | 5.42000 | 100.95289 | 5.42000 | 100.93797 | | | | 2,554,842,803,620.00 | 471,373,211 | 2,162,623,211.00 | |
| R207 | On 15/01/2020 | Spot Bond | 7.42000 | 99.05597 | 7.44000 | 98.93479 | | | | 8,102,610,320,000.00 | 1,091,996,000 | 4,201,063,056.00 | |
| R208 | On 31/03/2021 | Spot Bond | 7.54500 | 97.27673 | 7.54000 | 97.28510 | | | | 30,848,858,915,685.00 | 4,088,649,293 | 8,312,645,836.00 | |
| R209 | On 31/03/2036 | Spot Bond | 8.75500 | 77.19631 | 8.80500 | 76.78577 | | | | 50,479,456,430,000.00 | 5,765,786,000 | 8,577,832,608.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| R210 | On 31/03/2028 | Spot Bond | | 2.05000 | 156.84060 | | 2.05000 | 156.81213 | | | 250,182,000,000.00 | 122,040,000 | 440,016,284.00 |
| R211 | On 31/01/2017 | Spot Bond | | 0.00010 | 129.51250 | | 0.00010 | 129.49621 | | | 290,000.00 | 2,900,000 | 79,270,000.00 |
| R212 | On 31/01/2022 | Spot Bond | | 1.55000 | 130.17502 | | 1.50000 | 130.64800 | | | 3,592,900,000,000.00 | 2,318,000,000 | 963,891,000.00 |
| R213 | On 28/02/2031 | Spot Bond | | 8.61500 | 88.00313 | | 8.62500 | 87.90283 | | | 22,930,433,505,000.00 | 2,661,687,000 | 4,431,827,000.00 |
| R214 | On 28/02/2041 | Spot Bond | | 8.88000 | 77.96124 | | 8.92000 | 77.61838 | | | 8,845,137,120,000.00 | 996,074,000 | 7,511,161,533.00 |
| R224C | On 15/09/2013 | Spot Bond | | 5.35500 | 99.04098 | | 5.36500 | 99.02480 | | | 0.00 | 0 | 0.00 |
| R225C | On 15/03/2014 | Spot Bond | | 5.45500 | 96.40983 | | 5.46500 | 96.38933 | | | 0.00 | 0 | 0.00 |
| R226C | On 15/09/2014 | Spot Bond | | 5.56500 | 93.73166 | | 5.57500 | 93.70690 | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | | 6.21000 | 90.23966 | | 6.20000 | 90.23938 | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | | 6.05000 | 87.81871 | | 6.04000 | 87.82309 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | | 5.97000 | 85.41776 | | 5.96000 | 85.42635 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | | 5.98000 | 82.91634 | | 5.97000 | 82.92868 | | | 0.00 | 0 | 0.00 |
| R324C | On 21/12/2013 | Spot Bond | | 5.63000 | 97.54744 | | 5.64000 | 97.52849 | | | 0.00 | 0 | 0.00 |
| R325C | On 21/06/2014 | Spot Bond | | 5.65000 | 94.86911 | | 5.66000 | 94.84592 | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | | 5.60000 | 92.32756 | | 5.61000 | 92.30063 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | | 6.12000 | 88.93446 | | 6.11000 | 88.93662 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | | 5.99000 | 86.56054 | | 5.98000 | 86.56716 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | | 5.97000 | 84.09152 | | 5.96000 | 84.10208 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | | 6.03000 | 81.49043 | | 6.02000 | 81.50448 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | | 6.89500 | 76.53300 | | 6.89000 | 76.53343 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | | 6.94500 | 73.82369 | | 6.94000 | 73.82578 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | | 7.16500 | 70.60033 | | 7.16000 | 70.60362 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | | 7.14500 | 68.23026 | | 7.14000 | 68.23512 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | | 7.12500 | 65.95249 | | 7.12000 | 65.95881 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | | 7.11500 | 63.72340 | | 7.11000 | 63.73107 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R337C | | On 21/06/2020 | Spot Bond | 7.38000 | 60.45102 | | 7.40000 | 60.35811 | | | 0.00 | 0 | 0.00 |
| R338C | | On 21/12/2020 | Spot Bond | 7.36000 | 58.38355 | | 7.38000 | 58.28822 | | | 0.00 | 0 | 0.00 |
| R339C | | On 21/06/2021 | Spot Bond | 7.46500 | 55.86011 | | 7.46000 | 55.87033 | | | 0.00 | 0 | 0.00 |
| R340C | | On 21/12/2021 | Spot Bond | 7.43500 | 53.98185 | | 7.43000 | 53.99307 | | | 0.00 | 0 | 0.00 |
| R341C | | On 21/06/2022 | Spot Bond | 7.40500 | 52.18186 | | 7.40000 | 52.19400 | | | 0.00 | 0 | 0.00 |
| R342C | | On 21/12/2022 | Spot Bond | 7.37500 | 50.45649 | | 7.37000 | 50.46950 | | | 0.00 | 0 | 0.00 |
| R343C | | On 21/06/2023 | Spot Bond | 7.33500 | 48.84916 | | 7.33000 | 48.86298 | | | 0.00 | 0 | 0.00 |
| R344C | | On 21/12/2023 | Spot Bond | 7.29500 | 47.31131 | | 7.29000 | 47.32590 | | | 0.00 | 0 | 0.00 |
| R345C | | On 21/06/2024 | Spot Bond | 8.04000 | 42.19879 | | 8.03000 | 42.23413 | | | 0.00 | 0 | 0.00 |
| R346C | | On 21/12/2024 | Spot Bond | 8.00000 | 40.74692 | | 7.99000 | 40.78306 | | | 0.00 | 0 | 0.00 |
| R347C | | On 21/06/2025 | Spot Bond | 7.96000 | 39.36017 | | 7.95000 | 39.39702 | | | 0.00 | 0 | 0.00 |
| R348C | | On 21/12/2025 | Spot Bond | 7.92000 | 38.03527 | | 7.91000 | 38.07276 | | | 0.00 | 0 | 0.00 |
| R349C | | On 21/06/2026 | Spot Bond | 7.88000 | 36.76916 | | 7.87000 | 36.80722 | | | 0.00 | 0 | 0.00 |
| R350C | | On 21/12/2026 | Spot Bond | 7.84000 | 35.55890 | | 7.83000 | 35.59747 | | | 0.00 | 0 | 0.00 |
| R351C | | On 21/06/2027 | Spot Bond | 7.80000 | 34.40175 | | 7.79000 | 34.44077 | | | 0.00 | 0 | 0.00 |
| R352C | | On 21/12/2027 | Spot Bond | 7.76000 | 33.29511 | | 7.75000 | 33.33452 | | | 0.00 | 0 | 0.00 |
| RCSB01 | | On 16/03/2014 | Spot Bond | 0.00000 | 100.62471 | | | 100.59750 | | | 0.00 | 0 | 0.00 |
| RCSB02 | | On 15/07/2013 | Spot Bond | 0.00000 | 99.92538 | | | 99.90657 | | | 0.00 | 0 | 0.00 |
| RCSB03 | | On 15/07/2016 | Spot Bond | 0.00000 | 99.90728 | | | 99.88399 | | | 0.00 | 0 | 0.00 |
| RCSB04 | | On 25/05/2015 | Spot Bond | 0.00000 | 100.96697 | | | 100.94528 | | | 0.00 | 0 | 0.00 |
| RCSB05 | | On 12/04/2018 | Spot Bond | 0.00000 | 99.97702 | | | 99.95416 | | | 0.00 | 0 | 0.00 |
| RCSB1U | | On 30/04/2017 | Spot Bond | 100.00000 | 12.34707 | | 100.00000 | 12.31716 | | | 0.00 | 0 | 0.00 |
| RCSB2U | | On 24/07/2017 | Spot Bond | 100.00000 | 2.72644 | | 100.00000 | 2.71976 | | | 0.00 | 0 | 0.00 |
| RCSC11 | | On 06/09/2013 | Spot Bond | 0.00000 | 100.62798 | | | 100.60984 | | | 0.00 | 0 | 0.00 |
| RCSC12 | | On 08/03/2014 | Spot Bond | 0.00000 | 100.54804 | | | 100.53017 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RCSC13 | On 06/12/2013 | Spot Bond | | 0.00000 | 100.54151 | | | 100.52584 | | | 0.00 | 0 | 0.00 |
| RCSC14 | On 06/06/2014 | Spot Bond | | 0.00000 | 100.62327 | | | 100.60527 | | | 0.00 | 0 | 0.00 |
| RCSC15 | On 06/09/2013 | Spot Bond | | 0.00000 | 100.51466 | | | 100.49952 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | | 0.00000 | 100.23603 | | | 100.21796 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | | 0.00000 | 100.55412 | | | 100.53543 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | | 0.00000 | 100.30746 | | | 100.28950 | | | 0.00 | 0 | 0.00 |
| RDFC04 | On 06/09/2013 | Spot Bond | 100.00000 | | 89.02281 | | 100.00000 | 88.81235 | | | 0.00 | 0 | 0.00 |
| RDFC08 | On 21/03/2014 | Spot Bond | | 0.00000 | 100.26867 | | | 100.25295 | | | 0.00 | 0 | 0.00 |
| RDFC09 | On 06/09/2013 | Spot Bond | | 0.00000 | 100.51158 | | | 100.49696 | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | | 0.00000 | 101.53998 | | | 101.52197 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.94024 | | | 100.92199 | | | 0.00 | 0 | 0.00 |
| RES14 | On 04/10/2013 | Spot Bond | | 0.00000 | 100.11258 | | | 100.09647 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | | 0.00000 | 101.76272 | | | 101.74364 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | | 0.00000 | 101.23846 | | | 101.21825 | | | 0.00 | 0 | 0.00 |
| RES20 | On 10/07/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34723 | | | 0.00 | 0 | 0.00 |
| RES21 | On 15/08/2013 | Spot Bond | | 0.00000 | 100.83470 | | | 100.82005 | | | 0.00 | 0 | 0.00 |
| RESB01 | On 03/06/2014 | Spot Bond | | 0.00000 | 100.68715 | | | 100.66887 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On 24/07/2038 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| RP004 | On 25/11/2014 | Spot Bond | | 0.00000 | 102.23158 | | | 102.20457 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.28685 | | | 100.25830 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | | 0.00000 | 102.22901 | | | 102.19731 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | | 0.00000 | 101.98531 | | | 101.95714 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | | 0.00000 | 101.98531 | | | 101.95714 | | | 0.00 | 0 | 0.00 |
| RP009 | On 16/07/2013 | Spot Bond | | 0.00000 | 99.90367 | | | 99.88420 | | | 0.00 | 0 | 0.00 |
| RP010 | On 23/08/2013 | Spot Bond | | 0.00000 | 100.99260 | | | 100.97215 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| RP011 | On 12/09/2013 | Spot Bond | 0.00000 | | 100.59082 | | | 100.57036 | | | 0.00 | 0 | 0.00 |
| RP012 | On 10/10/2013 | Spot Bond | 0.00000 | | 100.01907 | | | 99.99993 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | | 100.39012 | | | 100.36233 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | | 100.43694 | | | 100.40579 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | | 100.81567 | | | 100.78909 | | | 0.00 | 0 | 0.00 |
| RP017 | On 21/01/2014 | Spot Bond | 0.00000 | | 99.78665 | | | 101.60116 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | | 107.95419 | | 12.35000 | 107.91846 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | 0.00000 | | 100.67390 | | | 100.65195 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 0.00000 | | 102.22020 | | | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.18862 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | | 13.40475 | | 100.00000 | 13.37228 | | | 0.00 | 0 | 0.00 |
| RP021 | On 10/06/2014 | Spot Bond | 0.00000 | | 100.62734 | | | 100.60688 | | | 0.00 | 0 | 0.00 |
| RPG01 | On 28/02/2014 | Spot Bond | 0.00000 | | 100.88079 | | | 100.85910 | | | 0.00 | 0 | 0.00 |
| RPG01U | On 25/02/2014 | Spot Bond | 100.00000 | | 57.38235 | | 100.00000 | 57.24334 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | 0.00000 | | 101.00340 | | | 100.98089 | | | 0.00 | 0 | 0.00 |
| RPI01 | On 22/07/2016 | Spot Bond | 5.25000 | | 102.46353 | | 5.25000 | 102.44885 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | | 1.02013 | | 100.00000 | 1.01769 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | | 5.55115 | | 100.00000 | 5.53771 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | | 10.22898 | | 100.00000 | 10.20420 | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | | 12.57738 | | 100.00000 | 12.48417 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 102.14213 | | | 102.10970 | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 102.97900 | | | 102.93640 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 8.84500 | | 108.41158 | | 8.84000 | 108.41478 | | | 911,035,000.00 | 103,000 | 3,101,000.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 95.75729 | | | 96.33886 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.45000 | | 111.27363 | | 7.44000 | 111.28267 | | | 0.00 | 0 | 39,198,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 100.96538 | | | 100.94505 | | | 0.00 | 0 | 200,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| SBK14 | On 01/12/2017 | Spot Bond | 8.97000 | 103.49720 | | 8.96500 | 103.49050 | | | 0.00 | 0 | 17,970,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | 101.54718 | | | 101.52753 | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | 100.46024 | | | 100.44022 | | | 0.00 | 0 | 100,000.00 |
| SBK17 | On 31/07/2024 | Spot Bond | 0.00000 | 101.43823 | | | 101.41791 | | | 0.00 | 0 | 30,100,000.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | 101.60235 | | | 101.58164 | | | 0.00 | 0 | 200,000.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | 101.57063 | | | 101.55033 | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 7.45000 | 104.97918 | | 7.44000 | 104.97595 | | | 1,124,950,000.00 | 151,000 | 12,357,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 8.76000 | 100.71456 | | 8.75500 | 100.70992 | | | 832,200,000.00 | 95,000 | 5,109,000.00 |
| SBK11 | On 09/04/2014 | Spot Bond | 1.60000 | 132.68705 | | 1.60000 | 132.66460 | | | 0.00 | 0 | 600,000.00 |
| SBN18 | On 14/09/2013 | Spot Bond | 0.90120 | 165.94619 | | -0.90120 | 165.92945 | | | 0.00 | 0 | 0.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 7.61000 | 115.92606 | | 7.60000 | 115.92381 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 7.47000 | 116.22402 | | 7.46000 | 116.22221 | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.40000 | 116.37339 | | 7.39000 | 116.37180 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 8.32000 | 102.38309 | | 8.31500 | 102.37777 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 7.54500 | 116.06427 | | 7.53500 | 116.06223 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 7.51000 | 116.13878 | | 7.50000 | 116.13685 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 100.41340 | | | 100.39541 | | | 0.00 | 0 | 0.00 |
| SBN49 | On 02/06/2014 | Spot Bond | 0.00000 | 100.47816 | | | 100.46552 | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 0.00000 | 100.39225 | | | 100.36927 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 100.15268 | | | 100.13355 | | | 0.00 | 0 | 0.00 |
| SBR003 | On 05/11/2013 | Spot Bond | 100.00000 | 95.01399 | | 100.00000 | 94.77284 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 7.97000 | 105.92766 | | 7.96500 | 105.92309 | | | 0.00 | 0 | 0.00 |
| SBS14 | On 07/02/2014 | Spot Bond | 0.00000 | 101.10383 | | | 101.08627 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 101.90064 | | | 101.88303 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 100.31408 | | | 100.29571 | | | 0.00 | 0 | 0.00 |
| SBS17 | On 23/06/2018 | Spot Bond | 100.00000 | 1.80471 | | 100.00000 | 1.80072 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | | 100.32563 | | | 100.30659 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 9.19500 | | 105.96132 | | 9.19000 | 105.96407 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 9.75000 | | 103.70225 | | 9.74000 | 103.74899 | | | 0.00 | 0 | 100,000.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | | 101.14645 | | | 101.12617 | | | 0.00 | 0 | 300,000.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | | 101.34995 | | | 101.33337 | | | 0.00 | 0 | 7,000,000.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | | 101.19412 | | | 101.17594 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | | 100.88729 | | | 100.86861 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 8.65000 | | 102.13508 | | 8.64500 | 102.13438 | | | 5,639,800,000.00 | 652,000 | 4,970,000.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 8.80000 | | 96.46263 | | 8.79000 | 96.51384 | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.24500 | | 97.59239 | | 9.24000 | 97.59641 | | | 1,460,710,000.00 | 158,000 | 1,155,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.33000 | | 110.92484 | | 7.32000 | 110.93135 | | | 1,810,510,000.00 | 247,000 | 1,763,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.20000 | | 261.96919 | | 2.19000 | 262.13752 | | | 0.00 | 0 | 400,000.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 0.70001 | | 126.47668 | | 0.70001 | 126.45834 | | | 0.00 | 0 | 200,000.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | | 106.61000 | | | 107.16000 | | | 0.00 | 0 | 0.00 |
| SF1AU | On 11/02/2043 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1BU | On 11/02/2043 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1CU | On 11/02/2043 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1DU | On 11/02/2043 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1EU | On 11/02/2043 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2A1U | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 5.85541 | | 100.00000 | 5.84123 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 82.63494 | | | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 1.27001 | | 124.06625 | | 1.27001 | 124.04631 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 101.74528 | | 6.50000 | 101.72751 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 100.44302 | | | 100.42245 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.24656 | | | 100.22768 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | | 101.44228 | | | 101.42156 | | | 0.00 | 0 | 20,000,000.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 9.02000 | | 99.39702 | | 9.01500 | 99.38936 | | | 1,289,860,000.00 | 143,000 | 1,165,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | | 101.31925 | | | 101.29868 | | | 0.00 | 0 | 25,000,000.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.01722 | | | 99.99983 | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | | 100.36443 | | | 100.34614 | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | 0.00000 | | 100.33111 | | | 100.31449 | | | 0.00 | 0 | 0.00 |
| SHS10 | On 28/07/2014 | Spot Bond | 0.00000 | | 100.20640 | | | 100.19054 | | | 0.00 | 0 | 0.00 |
| SLI1 | On 15/08/2013 | Spot Bond | 5.26000 | | 104.24421 | | 5.27000 | 104.22824 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.45000 | | 109.83239 | | 7.44000 | 109.83845 | | | 0.00 | 0 | 8,400,000.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.37000 | | 102.20992 | | 8.36500 | 102.20446 | | | 0.00 | 0 | 18,600,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 0.00000 | | 101.04744 | | | 101.03024 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | | 100.91512 | | | 100.89701 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | | 101.08966 | | | 101.07214 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | | 100.92213 | | | 100.90387 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 8.22000 | | 103.97960 | | 8.21500 | 103.96994 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | | 100.20908 | | | 100.19183 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | | 99.91722 | | | 99.90050 | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 99.91369 | | | 99.89624 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.22500 | | 96.10362 | | 9.22000 | 96.10381 | | | 142,055,775,000.00 | 15,399,000 | 36,326,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 100.74422 | | | 100.72444 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN002 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.30333 | | | 100.28321 | | | 0.00 | 0 | 0.00 |
| SSN003 | | On 25/04/2017 | Spot Bond | 0.00000 | 101.48761 | | | 101.46805 | | | 0.00 | 0 | 0.00 |
| SSN004 | | On 31/03/2021 | Spot Bond | 9.15300 | 88.76339 | | 9.14800 | 88.76666 | | | 0.00 | 0 | 0.00 |
| SSN005 | | On 31/03/2021 | Spot Bond | 9.21500 | 88.45449 | | 9.21000 | 88.45759 | | | 0.00 | 0 | 0.00 |
| SSN006 | | On 21/12/2014 | Spot Bond | 6.84000 | 103.05772 | | 6.85000 | 103.02497 | | | 0.00 | 0 | 0.00 |
| SSN007 | | On 15/01/2020 | Spot Bond | 8.68000 | 92.92128 | | 8.70000 | 92.80590 | | | 0.00 | 0 | 0.00 |
| SSN008 | | On 18/06/2017 | Spot Bond | 0.00000 | 100.44678 | | | 100.42729 | | | 0.00 | 0 | 0.00 |
| SSN009 | | On 15/09/2017 | Spot Bond | 8.10000 | 103.14948 | | 8.09500 | 103.14474 | | | 0.00 | 0 | 0.00 |
| SSN010 | | On 15/09/2015 | Spot Bond | 7.05000 | 117.12415 | | 7.04000 | 117.12368 | | | 0.00 | 0 | 0.00 |
| SSN011 | | On 31/01/2025 | Spot Bond | 2.45000 | 102.18577 | | 2.45000 | 102.16605 | | | 0.00 | 0 | 0.00 |
| SSN012 | | On 21/12/2018 | Spot Bond | 8.11000 | 99.95288 | | 8.10500 | 99.95278 | | | 0.00 | 0 | 0.00 |
| SY1000 | | On 20/08/2013 | Spot Bond | 0.00000 | 99.42366 | | | 99.40925 | | | 0.00 | 0 | 0.00 |
| SY1002 | | On 22/08/2013 | Spot Bond | 0.00000 | 99.42450 | | | 99.41011 | | | 0.00 | 0 | 0.00 |
| SY1003 | | On 27/08/2013 | Spot Bond | 0.00000 | 99.32213 | | | 99.30771 | | | 0.00 | 0 | 0.00 |
| SY1004 | | On 29/08/2013 | Spot Bond | 0.00000 | 99.29286 | | | 99.27842 | | | 0.00 | 0 | 0.00 |
| SY1005 | | On 09/09/2013 | Spot Bond | 0.00000 | 99.13181 | | | 99.11735 | | | 0.00 | 0 | 0.00 |
| SY1006 | | On 17/09/2013 | Spot Bond | 0.00000 | 99.00683 | | | 98.99222 | | | 0.00 | 0 | 0.00 |
| SY1007 | | On 24/07/2013 | Spot Bond | 0.00000 | 99.81240 | | | 99.79797 | | | 0.00 | 0 | 0.00 |
| SYN911 | | On 19/07/2013 | Spot Bond | 100.00000 | 97.85523 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| SYN913 | | On 19/07/2013 | Spot Bond | 100.00000 | 97.85523 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| SYN923 | | On 21/08/2013 | Spot Bond | 100.00000 | 89.90148 | | 100.00000 | 89.68059 | | | 0.00 | 0 | 0.00 |
| SYN924 | | On 22/08/2013 | Spot Bond | 100.00000 | 89.68059 | | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |
| SYN925 | | On 23/08/2013 | Spot Bond | 100.00000 | 89.46078 | | 100.00000 | 89.24205 | | | 0.00 | 0 | 0.00 |
| SYN928 | | On 19/07/2013 | Spot Bond | 100.00000 | 97.85523 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| SYN929 | | On 19/07/2013 | Spot Bond | 100.00000 | 97.85523 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| SYN988 | On 30/07/2013 | Spot Bond | | 0.00000 | 99.72245 | | | 99.70784 | | | 0.00 | 0 | 0.00 |
| SYN989 | On 16/07/2013 | Spot Bond | | 0.00000 | 99.92799 | | | 99.91359 | | | 0.00 | 0 | 0.00 |
| SYN990 | On 19/07/2013 | Spot Bond | | 0.00000 | 98.98215 | | | 98.97854 | | | 0.00 | 14,000,000 | 7,000,000.00 |
| SYN992 | On 26/07/2013 | Spot Bond | | 0.00000 | 99.78403 | | | 99.76963 | | | 0.00 | 0 | 0.00 |
| SYN993 | On 29/07/2013 | Spot Bond | | 0.00000 | 99.74047 | | | 99.72605 | | | 0.00 | 0 | 0.00 |
| SYN994 | On 05/08/2013 | Spot Bond | | 0.00000 | 99.63854 | | | 99.62408 | | | 0.00 | 0 | 0.00 |
| SYN995 | On 13/08/2013 | Spot Bond | | 0.00000 | 99.52469 | | | 99.51028 | | | 0.00 | 0 | 0.00 |
| SYN996 | On 14/08/2013 | Spot Bond | | 0.00000 | 99.51054 | | | 99.49615 | | | 0.00 | 0 | 0.00 |
| SYN997 | On 16/08/2013 | Spot Bond | | 0.00000 | 99.48145 | | | 99.46704 | | | 0.00 | 0 | 0.00 |
| SYN998 | On 15/08/2013 | Spot Bond | | 0.00000 | 99.49504 | | | 99.48061 | | | 0.00 | 0 | 0.00 |
| SYN999 | On 19/08/2013 | Spot Bond | | 0.00000 | 99.43640 | | | 99.42195 | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | | 6.71000 | 115.22490 | | 6.70000 | 115.22603 | | | 0.00 | 0 | 0.00 |
| SZ25 | On 30/09/2025 | Spot Bond | | 8.66000 | 105.01762 | | 8.65000 | 105.06916 | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | | 100.00000 | 55.29397 | | 100.00000 | 55.17025 | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | | 100.00000 | 44.26724 | | 100.00000 | 44.15883 | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | | 100.00000 | 15.82008 | | 100.00000 | 15.78175 | | | 0.00 | 0 | 0.00 |
| TFS06 | On 20/03/2014 | Spot Bond | | 6.63000 | 103.40276 | | 6.63000 | 103.38444 | | | 182,126,776,260.00 | 27,470,102 | 13,735,051.00 |
| TFS110 | On 18/04/2016 | Spot Bond | | 0.00000 | 99.89120 | | | 99.87536 | | | 0.00 | 0 | 0.00 |
| TFS111 | On 29/07/2013 | Spot Bond | | 0.00000 | 99.74612 | | | 99.73202 | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | | 0.00000 | 101.15181 | | | 101.13431 | | | 0.00 | 0 | 0.00 |
| TFS113 | On 06/08/2013 | Spot Bond | | 0.00000 | 99.63264 | | | 99.61851 | | | 0.00 | 0 | 0.00 |
| TFS114 | On 16/09/2013 | Spot Bond | | 0.00000 | 100.38702 | | | 100.37269 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | | 0.00000 | 101.20153 | | | 101.18448 | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | | 7.40000 | 107.42372 | | 7.39000 | 107.42962 | | | 0.00 | 0 | 0.00 |
| TFS90A | On 05/12/2013 | Spot Bond | | 0.00000 | 100.56591 | | | 100.54999 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TFS93 | On 17/02/2014 | Spot Bond | | 0.00000 | 100.88184 | | | 100.86565 | | | 0.00 | 0 | 0.00 |
| TFS97 | On 14/11/2013 | Spot Bond | | 0.00000 | 100.92513 | | | 100.90907 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.48797 | | | 101.46994 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.53387 | | | 101.51529 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | | 7.83000 | 103.76078 | | 7.83000 | 103.73877 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | | 0.00000 | 101.46271 | | | 101.44499 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | | 0.00000 | 101.52011 | | | 101.50168 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | | 0.00000 | 103.37945 | | | 103.35920 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.46271 | | | 101.44499 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.52011 | | | 101.50168 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | | 7.16000 | 103.43097 | | 7.16000 | 103.40969 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.63257 | | | 101.61278 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | | 0.00000 | 101.62340 | | | 101.60371 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | | 0.00000 | 101.84369 | | | 101.82128 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | | 0.00000 | 101.81386 | | | 101.79183 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | | 0.00000 | 102.71488 | | | 102.68164 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | | 0.00000 | 102.61178 | | | 102.57983 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.52862 | | | 101.51075 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | | 101.06155 | 7.10334 | | 101.06155 | 7.08578 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | | 0.00000 | 101.45353 | | | 101.43593 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | | 0.00000 | 105.72307 | | | 105.70487 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | | 0.00000 | 101.66011 | | | 101.63998 | | | 0.00 | 0 | 10,000,000.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | | 0.00000 | 101.75190 | | | 101.73064 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | | 0.00000 | 102.72405 | | | 102.69070 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.46198 | | | 101.44491 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|------------------|
| THE9A2 | On 18/01/2016 | Spot Bond | | 0.00000 | 101.49415 | | | 101.47670 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.51713 | | | 101.49940 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.49415 | | | 101.47670 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.51713 | | | 101.49940 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.52862 | | | 101.51075 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.48037 | | | 101.46307 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.51713 | | | 101.49940 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.64352 | | | 101.62425 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.64352 | | | 101.62425 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.64352 | | | 101.62425 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.82731 | | | 101.80583 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.87326 | | | 101.85121 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.81583 | | | 101.79448 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | | 0.00000 | 102.73429 | | | 102.70176 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | | 0.00000 | 102.79166 | | | 102.75843 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | | 0.00000 | 102.76872 | | | 102.73577 | | | 0.00 | 0 | 0.00 |
| TL13 | On 31/12/2013 | Spot Bond | | 0.00000 | 100.27212 | | | 100.25616 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | | 8.10000 | 108.59497 | | 8.09000 | 108.58860 | | | 1,206,900,000.00 | 149,000 | 12,459,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | | 7.59500 | 94.14381 | | 7.61500 | 94.02899 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | | 7.86000 | 106.46994 | | 7.85500 | 106.46632 | | | 3,497,700,000.00 | 445,000 | 1,000,869,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | | 8.53500 | 113.67811 | | 8.53000 | 113.68050 | | | 3,098,205,000.00 | 363,000 | 259,065,008.00 |
| TN23 | On 06/11/2023 | Spot Bond | | 8.75500 | 115.62205 | | 8.76000 | 115.55853 | | | 0.00 | 0 | 86,212,008.00 |
| TN25 | On 19/08/2025 | Spot Bond | | 9.09000 | 106.68167 | | 9.08000 | 106.72954 | | | 0.00 | 0 | 194,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | | 9.15500 | 99.36736 | | 9.14500 | 99.42109 | | | 4,824,685,000.00 | 527,000 | 5,241,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | | 0.00000 | 101.33188 | | | 101.31569 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TORQ1 | | On 15/04/2022 | Spot Bond | 0.00000 | 101.26215 | | | 101.24510 | | | 0.00 | 0 | 0.00 |
| TORQ2 | | On 15/04/2022 | Spot Bond | 0.00000 | 101.02246 | | | 101.00438 | | | 0.00 | 0 | 0.00 |
| TORQ3 | | On 15/04/2022 | Spot Bond | 0.00000 | 101.05201 | | | 101.03341 | | | 0.00 | 0 | 0.00 |
| TORQ4 | | On 15/04/2022 | Spot Bond | 0.00000 | 101.05502 | | | 101.03637 | | | 0.00 | 0 | 0.00 |
| TORQ5 | | On 15/04/2022 | Spot Bond | 0.00000 | 101.20068 | | | 101.17944 | | | 0.00 | 0 | 0.00 |
| TORQ6 | | On 15/04/2022 | Spot Bond | 0.00000 | 101.50264 | | | 101.47603 | | | 0.00 | 0 | 0.00 |
| TPDA01 | | On 05/04/2015 | Spot Bond | 0.00000 | 100.09956 | | | 100.01292 | | | 0.00 | 0 | 0.00 |
| TPDA02 | | On 05/04/2017 | Spot Bond | 0.00000 | 100.10365 | | | 100.01638 | | | 0.00 | 0 | 0.00 |
| TPDA03 | | On 05/04/2018 | Spot Bond | 0.00000 | 100.10608 | | | 100.01843 | | | 0.00 | 0 | 0.00 |
| TR30 | | On 31/12/2099 | Spot Bond | 10.00000 | 100.29491 | | 10.00000 | 100.26806 | | | 0.00 | 0 | 0.00 |
| TR31 | | On 31/12/2099 | Spot Bond | 9.75000 | 100.28756 | | 9.75000 | 100.26138 | | | 0.00 | 0 | 0.00 |
| TR32 | | On 31/12/2099 | Spot Bond | 100.00000 | 10.28809 | | 100.00000 | 10.26156 | | | 0.00 | 0 | 0.00 |
| TSP125 | | On 23/08/2013 | Spot Bond | 100.00000 | 89.46078 | | 100.00000 | 89.24205 | | | 0.00 | 0 | 0.00 |
| TSP137 | | On 08/08/2013 | Spot Bond | 0.00000 | 99.59935 | | | 99.58504 | | | 0.00 | 0 | 0.00 |
| TSP138 | | On 06/02/2014 | Spot Bond | 0.00000 | 96.90003 | | | 96.88527 | | | 0.00 | 0 | 0.00 |
| TSP139 | | On 17/10/2013 | Spot Bond | 0.00000 | 98.58102 | | | 98.56655 | | | 0.00 | 0 | 0.00 |
| TSP140 | | On 17/04/2014 | Spot Bond | 0.00000 | 95.88525 | | | 95.87056 | | | 0.00 | 0 | 0.00 |
| TSP141 | | On 31/10/2013 | Spot Bond | 0.00000 | 98.39846 | | | 98.38416 | | | 0.00 | 0 | 0.00 |
| TSP142 | | On 25/04/2014 | Spot Bond | 0.00000 | 95.79309 | | | 95.77849 | | | 0.00 | 0 | 0.00 |
| TSP143 | | On 14/11/2013 | Spot Bond | 0.00000 | 98.21490 | | | 98.20073 | | | 0.00 | 0 | 0.00 |
| TSP144 | | On 15/05/2014 | Spot Bond | 0.00000 | 95.58127 | | | 95.56693 | | | 0.00 | 0 | 0.00 |
| TSP145 | | On 29/05/2014 | Spot Bond | 0.00000 | 95.28734 | | | 95.27271 | | | 0.00 | 0 | 0.00 |
| TSP146 | | On 27/12/2013 | Spot Bond | 0.00000 | 97.50730 | | | 97.49255 | | | 0.00 | 0 | 0.00 |
| TWC006 | | On 08/07/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TWC007 | | On 10/07/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31301 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TWC008 | On 15/07/2013 | Spot Bond | 0.00000 | 101.26925 | | | 101.25466 | | | 0.00 | 0 | 0.00 |
| TWC009 | On 12/07/2013 | Spot Bond | 0.00000 | 101.25466 | | | 101.24007 | | | 0.00 | 0 | 0.00 |
| TWC010 | On 15/07/2013 | Spot Bond | 0.00000 | 101.22548 | | | 101.21089 | | | 0.00 | 0 | 0.00 |
| TWC011 | On 17/07/2013 | Spot Bond | 0.00000 | 101.17151 | | | 101.15686 | | | 0.00 | 0 | 0.00 |
| TWC012 | On 22/07/2013 | Spot Bond | 0.00000 | 101.21544 | | | 101.20079 | | | 0.00 | 0 | 0.00 |
| TWC013 | On 08/08/2013 | Spot Bond | 0.00000 | 100.93370 | | | 100.91911 | | | 0.00 | 0 | 0.00 |
| TWC014 | On 14/08/2013 | Spot Bond | 0.00000 | 100.84616 | | | 100.83158 | | | 0.00 | 0 | 0.00 |
| TWC015 | On 16/08/2013 | Spot Bond | 0.00000 | 100.81699 | | | 100.80240 | | | 0.00 | 0 | 0.00 |
| TWC016 | On 21/08/2013 | Spot Bond | 0.00000 | 100.74404 | | | 100.72945 | | | 0.00 | 0 | 0.00 |
| TWC018 | On 31/07/2013 | Spot Bond | 0.00000 | 100.08633 | | | 100.07195 | | | 0.00 | 0 | 0.00 |
| TWC019 | On 08/10/2013 | Spot Bond | 0.00000 | 100.04424 | | 100.00000 | 82.37849 | | | 0.00 | 744,000,000 | 606,000,000.00 |
| TWC020 | On 10/10/2013 | Spot Bond | 100.00000 | 80.04386 | | 100.00000 | 79.86871 | | | 0.00 | 0 | 0.00 |
| TWCJ02 | On 15/07/2013 | Spot Bond | 0.00000 | 101.40959 | | | 101.39281 | | | 0.00 | 0 | 0.00 |
| TWCJ03 | On 14/08/2013 | Spot Bond | 0.00000 | 100.98123 | | | 100.96432 | | | 0.00 | 0 | 0.00 |
| TWCM02 | On 15/07/2013 | Spot Bond | 0.00000 | 101.23008 | | | 101.21544 | | | 0.00 | 0 | 0.00 |
| TWCM03 | On 14/08/2013 | Spot Bond | 0.00000 | 100.84934 | | | 100.83470 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 8.94500 | 113.35415 | | 8.94000 | 113.35617 | | | 0.00 | 0 | 0.00 |
| UTR041 | On 19/04/2014 | Spot Bond | 0.00000 | 100.46106 | | | 100.44477 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 99.84526 | | | 99.82559 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 100.02467 | | | 100.04238 | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 9.26000 | 106.42355 | | 9.25500 | 106.41469 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On 07/11/2013 | Spot Bond | 100.00000 | 94.80076 | | 100.00000 | 94.56136 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On 07/11/2013 | Spot Bond | 100.00000 | 94.25927 | | 100.00000 | 94.03269 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On 07/11/2013 | Spot Bond | 100.00000 | 94.94051 | | 100.00000 | 94.70076 | | | 0.00 | 0 | 0.00 |
| VKC01 | On 27/09/2013 | Spot Bond | 0.00000 | 100.19642 | | | 100.18144 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| VKC02 | On 28/03/2014 | Spot Bond | | 0.00000 | 100.20764 | | | 100.19177 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | | 0.00000 | 101.13017 | | | 101.11242 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | | 0.00000 | 101.17190 | | | 101.15349 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | | 0.00000 | 101.17372 | | | 101.15528 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.23251 | | | 100.21471 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | | 0.00000 | 100.23960 | | | 100.22126 | | | 0.00 | 0 | 0.00 |
| VOD008 | On 08/10/2013 | Spot Bond | | 0.00000 | 100.64457 | | | 100.62992 | | | 0.00 | 0 | 0.00 |
| VOYT01 | On 09/09/2015 | Spot Bond | | 0.00000 | 134.63000 | | | 135.22000 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | | 6.51000 | 116.94015 | | 6.50000 | 116.94826 | | | 820,260,000.00 | 126,000 | 92,578,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | | 0.31000 | 246.83388 | | 0.31000 | 246.80072 | | | 0.00 | 0 | 50,000,000.00 |
| WSP1 | On 28/05/2015 | Spot Bond | | 6.55000 | 105.33223 | | 6.54000 | 105.33174 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | | 7.42500 | 106.28802 | | 7.42000 | 106.28411 | | | 0.00 | 0 | 82,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | | 7.71500 | 107.04456 | | 7.71000 | 107.04670 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | | 8.04500 | 106.03165 | | 8.06500 | 105.90157 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | | 8.08500 | 106.31701 | | 8.08000 | 106.32382 | | | 0.00 | 0 | 14,000,000.00 |
| Z006 | On 31/08/2013 | Spot Bond | | 5.57000 | 99.22774 | | 5.58000 | 99.21131 | | | 0.00 | 0 | 0.00 |
| Z009 | On 30/11/2013 | Spot Bond | | 5.63000 | 97.85664 | | 5.64000 | 97.83813 | | | 0.00 | 0 | 0.00 |
| Z014 | On 30/06/2015 | Spot Bond | | 6.10000 | 88.83581 | | 6.09000 | 88.83831 | | | 0.00 | 0 | 0.00 |
| Z018 | On 31/03/2014 | Spot Bond | | 5.62000 | 96.08100 | | 5.63000 | 96.05969 | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | | 5.63000 | 94.75624 | | 5.64000 | 94.73298 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | | 6.03000 | 87.36726 | | 6.02000 | 87.37238 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | | 5.61000 | 92.61891 | | 5.62000 | 92.59248 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | | 6.10000 | 88.82130 | | 6.09000 | 88.82383 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | | 7.10500 | 64.77374 | | 7.10000 | 64.78092 | | | 0.00 | 0 | 0.00 |
| ZA001 | On 01/09/2016 | Spot Bond | | 100.00000 | 11.32462 | | 100.00000 | 11.30313 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ZA002 | On 16/08/2024 | Spot Bond | 100.00000 | | 0.04560 | 100.00000 | 0.04552 | | | | 0.00 | 0 | 0.00 |
| ZA003 | On 01/09/2016 | Spot Bond | 100.00000 | | 11.32462 | 100.00000 | 11.30313 | | | | 0.00 | 0 | 0.00 |
| ZA007 | On 31/03/2015 | Spot Bond | 100.00000 | | 30.34335 | 100.00000 | 30.28578 | | | | 0.00 | 0 | 0.00 |
| ZA008 | On 19/03/2015 | Spot Bond | 100.00000 | | 31.04276 | 100.00000 | 30.98387 | | | | 0.00 | 0 | 0.00 |
| ZA009 | On 22/04/2015 | Spot Bond | 100.00000 | | 29.10176 | 100.00000 | 29.04654 | | | | 0.00 | 0 | 0.00 |
| ZA010 | On 22/04/2015 | Spot Bond | 100.00000 | | 29.10176 | 100.00000 | 29.04654 | | | | 0.00 | 0 | 0.00 |
| ZA011 | On 20/05/2015 | Spot Bond | 100.00000 | | 27.59475 | 100.00000 | 27.54240 | | | | 0.00 | 0 | 0.00 |
| ZA012 | On 20/05/2015 | Spot Bond | 100.00000 | | 27.59475 | 100.00000 | 27.54240 | | | | 0.00 | 0 | 0.00 |
| ZA013 | On 18/06/2015 | Spot Bond | 100.00000 | | 26.11614 | 100.00000 | 26.06659 | | | | 0.00 | 0 | 0.00 |
| ZA014 | On 18/06/2015 | Spot Bond | 100.00000 | | 26.11614 | 100.00000 | 26.06659 | | | | 0.00 | 0 | 0.00 |
| ZA015 | On 20/07/2015 | Spot Bond | 100.00000 | | 24.57635 | 100.00000 | 24.52972 | | | | 0.00 | 0 | 0.00 |
| ZA016 | On 20/07/2015 | Spot Bond | 100.00000 | | 24.57635 | 100.00000 | 24.52972 | | | | 0.00 | 0 | 0.00 |
| ZA017 | On 20/08/2015 | Spot Bond | 100.00000 | | 23.17130 | 100.00000 | 23.12734 | | | | 0.00 | 0 | 0.00 |
| ZA018 | On 20/08/2015 | Spot Bond | 100.00000 | | 23.17130 | 100.00000 | 23.12734 | | | | 0.00 | 0 | 0.00 |
| ZA019 | On 21/09/2015 | Spot Bond | 100.00000 | | 21.80513 | 100.00000 | 21.76376 | | | | 0.00 | 0 | 0.00 |
| ZA020 | On 21/09/2015 | Spot Bond | 100.00000 | | 21.80513 | 100.00000 | 21.76376 | | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | | 20.63675 | 100.00000 | 20.59760 | | | | 0.00 | 0 | 0.00 |
| ZA022 | On 18/11/2015 | Spot Bond | 100.00000 | | 19.53097 | 100.00000 | 19.49392 | | | | 0.00 | 0 | 0.00 |
| ZA023 | On 20/04/2016 | Spot Bond | 100.00000 | | 14.60625 | 100.00000 | 14.57854 | | | | 0.00 | 0 | 0.00 |
| ZA024 | On 20/05/2016 | Spot Bond | 100.00000 | | 13.79738 | 100.00000 | 13.77120 | | | | 0.00 | 0 | 0.00 |
| ZA025 | On 21/06/2016 | Spot Bond | 100.00000 | | 12.98389 | 100.00000 | 12.95926 | | | | 0.00 | 0 | 0.00 |
| ZA026 | On 21/06/2016 | Spot Bond | 100.00000 | | 12.98389 | 100.00000 | 12.95926 | | | | 0.00 | 0 | 0.00 |
| ZA027 | On 20/07/2016 | Spot Bond | 100.00000 | | 12.28817 | 100.00000 | 12.26486 | | | | 0.00 | 0 | 0.00 |
| ZA028 | On 19/08/2016 | Spot Bond | 100.00000 | | 11.60767 | 100.00000 | 11.58565 | | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | | 10.92329 | 100.00000 | 10.90257 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|----------------------------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| Total for j-Bonds : | | | | | | | | | | 482,679,468,416,255.00 | 9,856,106,107 | 95 092 482 040.00 |
| Grand Total: | | | | | | | | | | 482,679,712,509,482.00 | 9,856,144,078 | 95 094 667 237.00 |