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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2014

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 31/03/2014 | Any day expiry | | 10.56100 | 10.56100 | | 10.59770 | 10.59770 | | 13.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 01/04/2014 | Any day expiry | | 10.52090 | 10.52090 | | 10.59770 | 10.59770 | | 13.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/04/2014 | Any day expiry | | 10.52090 | 10.52090 | | 10.59770 | 10.59770 | | 13.64 | 0.00 | 0 | 0.00 |
| \$ / R | On 02/04/2014 | Any day expiry | | 10.01180 | 0.01001 | | 33.11290 | 0.03311 | 10.012 | 18.48 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 02/04/2014 | Any day expiry | 10.68 | Call | 10.01180 | 0.01001 | 33.11290 | 0.03311 | 10.012 | 18.48 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 02/04/2014 | Any day expiry | 10.72 | Call | 7.07740 | 0.00708 | 23.72260 | 0.02372 | 7.077 | 19.56 | 0.00 | 0 | 400.00 |
| \$ / R | On 08/04/2014 | Any day expiry | | 10.52900 | 10.52900 | | 10.60750 | 10.60750 | | 12.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/04/2014 | Any day expiry | 10.77 | Call | 20.00760 | 0.02001 | 40.78570 | 0.04079 | 20.008 | 15.27 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 08/04/2014 | Any day expiry | 11.05 | Call | 3.86070 | 0.00386 | 9.40970 | 0.00941 | 3.861 | 17.90 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 25/04/2014 | Any day expiry | | 10.55670 | 10.55670 | | 10.63550 | 10.63550 | | 12.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2014 | Any day expiry | 8.30 | Put | 0.01140 | 0.00001 | 0.00270 | 0.00000 | 0.011 | 24.36 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 25/04/2014 | Any day expiry | 9.94 | Call | 621.77360 | 0.62177 | 699.54070 | 0.69954 | 621.774 | 12.86 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 25/04/2014 | Any day expiry | 10.80 | Put | 304.97970 | 0.30498 | 254.85710 | 0.25486 | 304.980 | 13.78 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/04/2014 | Any day expiry | 12.00 | Call | 0.99460 | 0.00099 | 2.25930 | 0.00226 | 0.995 | 19.26 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/04/2014 | Any day expiry | | 10.56320 | 10.56320 | | 10.57100 | 10.57100 | | 12.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/04/2014 | Any day expiry | 10.57 | Call | 144.11810 | 0.14412 | 0.00000 | 0.00000 | 144.118 | 12.41 | 1,725,000.00 | 10,000 | 10,000.00 |
| \$ / R | On 26/05/2014 | Any day expiry | | 10.59790 | 10.59790 | | 10.68730 | 10.68730 | | 12.89 | 0.00 | 0 | 10,150.00 |
| \$ / R | On 27/05/2014 | Any day expiry | | 10.59920 | 10.59920 | | 10.68890 | 10.68890 | | 12.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2014 | Any day expiry | 8.30 | Put | 0.21110 | 0.00021 | 0.06730 | 0.00007 | 0.211 | 20.07 | 0.00 | 0 | 5,500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On 27/05/2014 | Any day expiry | 10.14 | Call | 507.50580 | 0.50751 | 587.43350 | 0.58743 | 507.506 | 12.18 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 28/05/2014 | Any day expiry | | | 10.60040 | 10.60040 | 10.69060 | 10.69060 | | 12.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/05/2014 | Any day expiry | 10.80 | Put | 347.37350 | 0.34737 | 298.25430 | 0.29825 | 347.373 | 13.76 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/05/2014 | Any day expiry | 12.20 | Call | 12.28470 | 0.01228 | 19.84390 | 0.01984 | 12.285 | 19.48 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | | | 10.63020 | 10.63020 | 10.71800 | 10.71800 | | 13.18 | 562,050,564.60 | 52,873 | 1,415,304.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.64 | Put | 1.08710 | 0.00109 | 0.53760 | 0.00054 | 1.087 | 17.65 | 0.00 | 0 | 24,582.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.78 | Put | 1.41200 | 0.00141 | 0.82310 | 0.00082 | 1.412 | 16.90 | 0.00 | 0 | 15,489.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.80 | Put | 1.46650 | 0.00147 | 0.87460 | 0.00087 | 1.467 | 16.79 | 0.00 | 0 | 920.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.75 | Put | 16.00360 | 0.01600 | 15.53020 | 0.01553 | 16.004 | 12.59 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.78 | Put | 18.00380 | 0.01800 | 17.21590 | 0.01722 | 18.004 | 12.57 | 0.00 | 0 | 920.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.97 | Put | 36.20400 | 0.03620 | 32.11780 | 0.03212 | 36.204 | 12.44 | 0.00 | 0 | 24,582.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.00 | Put | 40.13140 | 0.04013 | 35.27930 | 0.03528 | 40.131 | 12.42 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.01 | Put | 41.51500 | 0.04152 | 36.39000 | 0.03639 | 41.515 | 12.41 | 0.00 | 0 | 50.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.13 | Put | 63.50880 | 0.06351 | 52.22140 | 0.05222 | 63.509 | 12.50 | 0.00 | 0 | 15,489.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.15 | Put | 68.06910 | 0.06807 | 55.35260 | 0.05535 | 68.069 | 12.53 | 0.00 | 0 | 47,500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.50 | Put | 187.64320 | 0.18764 | 160.20820 | 0.16021 | 187.643 | 13.03 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.57 | Put | 221.09750 | 0.22110 | 190.26670 | 0.19027 | 221.098 | 13.13 | 0.00 | 0 | 11,250.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.63 | Put | 253.59410 | 0.25359 | 218.50800 | 0.21851 | 253.594 | 13.29 | 0.00 | 0 | 11,250.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.65 | Put | 265.36620 | 0.26537 | 228.42570 | 0.22843 | 265.366 | 13.36 | 0.00 | 0 | 2,350.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.81 | Call | 188.25580 | 0.18826 | 229.32790 | 0.22933 | 188.256 | 13.95 | 37,651.16 | 200 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.90 | Put | 431.79640 | 0.43180 | 381.15920 | 0.38116 | 431.796 | 14.29 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.91 | Put | 439.11440 | 0.43911 | 388.06390 | 0.38806 | 439.114 | 14.32 | 87,822.88 | 200 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 10.95 | Call | 149.03220 | 0.14903 | 184.15590 | 0.18416 | 149.032 | 14.47 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.00 | Call | 137.12860 | 0.13713 | 170.30670 | 0.17031 | 137.129 | 14.66 | 0.00 | 0 | 14,500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.00 | Put | 506.92860 | 0.50693 | 452.30670 | 0.45231 | 506.929 | 14.66 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.01 | Call | 134.86710 | 0.13487 | 167.66810 | 0.16767 | 134.867 | 14.69 | 0.00 | 0 | 50.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.01 | Put | 514.66710 | 0.51467 | 459.66810 | 0.45967 | 514.667 | 14.69 | 0.00 | 0 | 50.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.02 | Call | 132.64590 | 0.13265 | 165.07200 | 0.16507 | 132.646 | 14.73 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.10 | Call | 116.19020 | 0.11619 | 145.76190 | 0.14576 | 116.190 | 15.02 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.12 | Call | 112.42220 | 0.11242 | 141.31730 | 0.14132 | 112.422 | 15.10 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.13 | Call | 110.58790 | 0.11059 | 139.14940 | 0.13915 | 110.588 | 15.14 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.18 | Call | 102.09480 | 0.10209 | 128.83390 | 0.12883 | 102.095 | 15.33 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.20 | Call | 98.95860 | 0.09896 | 124.94080 | 0.12494 | 98.959 | 15.42 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.50 | Call | 63.05090 | 0.06305 | 81.29710 | 0.08130 | 63.051 | 16.67 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.50 | Put | 932.85090 | 0.93285 | 863.29710 | 0.86330 | 932.851 | 16.67 | 0.00 | 0 | 600.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.60 | Call | 54.68900 | 0.05469 | 71.05660 | 0.07106 | 54.689 | 17.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.00 | Call | 31.42090 | 0.03142 | 42.70610 | 0.04271 | 31.421 | 18.63 | 0.00 | 0 | 46,682.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.00 | Put | 1,401.22090 | 1.40122 | 1,324.70610 | 1.32471 | 1,401.221 | 18.63 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.05 | Call | 29.43500 | 0.02943 | 40.21840 | 0.04022 | 29.435 | 18.82 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.24 | Call | 23.18050 | 0.02318 | 32.31360 | 0.03231 | 23.181 | 19.54 | 0.00 | 0 | 15,489.00 |
| \$ / R | On 18/06/2014 | Any day expiry | | | 10.64090 | 10.64090 | 10.72670 | 10.72670 | | 13.35 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/06/2014 | Any day expiry | | | 10.66020 | 10.66020 | 10.74230 | 10.74230 | | 13.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 8.30 | Put | 0.86710 | 0.00087 | 0.39890 | 0.00040 | 0.867 | 18.76 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 10.82 | Call | 222.18130 | 0.22218 | 261.45800 | 0.26146 | 222.181 | 14.04 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 30/06/2014 | Any day expiry | | | 10.66670 | 10.66670 | 10.74750 | 10.74750 | | 13.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/06/2014 | Any day expiry | 10.80 | Put | 368.77050 | 0.36877 | 328.56060 | 0.32856 | 368.771 | 13.91 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/06/2014 | Any day expiry | 12.40 | Call | 32.19920 | 0.03220 | 42.21250 | 0.04221 | 32.199 | 19.89 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/07/2014 | Any day expiry | | | 10.71870 | 10.71870 | 10.79910 | 10.79910 | | 13.88 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 28/07/2014 | Any day expiry | 8.30 | Put | 2.18240 | 0.00218 | 1.36340 | 0.00136 | 2.182 | 18.17 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 10.82 | Call | 301.39650 | 0.30140 | 342.66790 | 0.34267 | 301.397 | 14.26 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 29/07/2014 | Any day expiry | | | 10.72060 | | 10.80090 | 10.80090 | | 13.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 10.80 | Put | 390.94170 | 0.39094 | 352.53000 | 0.35253 | 390.942 | 14.22 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 11.10 | Put | 597.93690 | 0.59794 | 550.95630 | 0.55096 | 597.937 | 15.17 | 0.00 | 0 | 201.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.09 | Call | 77.26680 | 0.07727 | 92.82310 | 0.09282 | 77.267 | 18.48 | 0.00 | 0 | 201.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.62 | Call | 48.97380 | 0.04897 | 60.06810 | 0.06007 | 48.974 | 20.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 22/08/2014 | Any day expiry | | | 10.76470 | 10.76470 | 10.84530 | 10.84530 | | 14.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.33 | Put | 176.32200 | 0.17632 | 156.12170 | 0.15612 | 176.322 | 13.32 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 12.07 | Call | 109.00660 | 0.10901 | 127.26100 | 0.12726 | 109.007 | 18.25 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 27/08/2014 | Any day expiry | | | 10.77390 | 10.77390 | 10.85460 | 10.85460 | | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 10.80 | Put | 407.02850 | 0.40703 | 371.54330 | 0.37154 | 407.028 | 14.33 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 12.83 | Call | 65.25600 | 0.06526 | 77.47270 | 0.07747 | 65.256 | 20.51 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/08/2014 | Any day expiry | | | 10.77570 | 10.77570 | 10.85640 | 10.85640 | | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 8.30 | Put | 3.58140 | 0.00358 | 2.84030 | 0.00284 | 3.581 | 17.50 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 10.96 | Call | 325.69520 | 0.32570 | 365.16860 | 0.36517 | 325.695 | 14.80 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.80880 | 10.80880 | 10.88970 | 10.88970 | | 14.35 | 702,572.00 | 65 | 31,305.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Put | 9.37920 | 0.00938 | 11.10070 | 0.01110 | 9.379 | 15.39 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Put | 11.04050 | 0.01104 | 12.78280 | 0.01278 | 11.040 | 15.21 | 0.00 | 0 | 26,804.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Put | 11.49690 | 0.01150 | 13.23990 | 0.01324 | 11.497 | 15.17 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Put | 14.05480 | 0.01405 | 15.76910 | 0.01577 | 14.055 | 14.95 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Put | 63.53530 | 0.06354 | 58.73560 | 0.05874 | 63.535 | 13.36 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put | 100.42190 | 0.10042 | 91.78230 | 0.09178 | 100.422 | 13.28 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put | 143.88670 | 0.14389 | 131.60800 | 0.13161 | 143.887 | 13.20 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put | 149.16360 | 0.14916 | 136.45290 | 0.13645 | 149.164 | 13.19 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put | 154.58390 | 0.15458 | 141.42950 | 0.14143 | 154.584 | 13.18 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put | 208.47020 | 0.20847 | 185.18560 | 0.18519 | 208.470 | 13.45 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put | 259.80860 | 0.25981 | 233.19110 | 0.23319 | 259.809 | 13.71 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.55 | Put | 283.07320 | 0.28307 | 255.06840 | 0.25507 | 283.073 | 13.82 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call | 221.62680 | 0.22163 | 249.44460 | 0.24944 | 221.627 | 16.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call | 148.13680 | 0.14814 | 169.06470 | 0.16906 | 148.137 | 17.86 | 0.00 | 0 | 42,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.27 | Call | 120.57670 | 0.12058 | 138.44730 | 0.13845 | 120.577 | 18.64 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call | 113.74250 | 0.11374 | 130.82440 | 0.13082 | 113.743 | 18.87 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call | 110.52050 | 0.11052 | 127.22730 | 0.12723 | 110.520 | 18.99 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call | 106.66890 | 0.10667 | 122.92130 | 0.12292 | 106.669 | 19.13 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call | 86.51770 | 0.08652 | 100.32780 | 0.10033 | 86.518 | 20.03 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 26/09/2014 | Any day expiry | | | 10.82900 | 10.82900 | 10.91000 | 10.91000 | | 14.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 10.80 | Put | 420.14840 | 0.42015 | 386.05920 | 0.38606 | 420.148 | 14.39 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 13.10 | Call | 84.12080 | 0.08412 | 91.71710 | 0.09172 | 84.121 | 21.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/09/2014 | Any day expiry | | | 10.83450 | 10.83450 | 10.91560 | 10.91560 | | 14.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 8.30 | Put | 4.86690 | 0.00487 | 5.40460 | 0.00540 | 4.867 | 16.83 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 10.96 | Call | 394.65570 | 0.39466 | 435.72820 | 0.43573 | 394.656 | 14.82 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | | | 10.89350 | 10.89350 | 10.97520 | 10.97520 | | 14.82 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 8.30 | Put | 7.36680 | 0.00737 | 8.28480 | 0.00828 | 7.367 | 16.80 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 10.80 | Put | 435.77240 | 0.43577 | 401.91070 | 0.40191 | 435.772 | 14.60 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 11.25 | Call | 370.13200 | 0.37013 | 406.71480 | 0.40671 | 370.132 | 15.74 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 13.33 | Call | 106.93450 | 0.10693 | 118.84190 | 0.11884 | 106.935 | 21.70 | 0.00 | 0 | 500.00 |
| \$ / R | On 04/11/2014 | Any day expiry | | | 10.90540 | 10.90540 | 10.98720 | 10.98720 | | 14.84 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Put | 165.41740 | 0.16542 | 151.65900 | 0.15166 | 165.417 | 13.61 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Call | 238.60450 | 0.23860 | 263.98250 | 0.26398 | 238.605 | 17.50 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 25/11/2014 | Any day expiry | | | 10.94710 | 10.94710 | 11.02920 | 11.02920 | | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 10.80 | Put | 445.26580 | 0.44527 | 411.76630 | 0.41177 | 445.266 | 14.69 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 13.61 | Call | 127.45190 | 0.12745 | 139.65770 | 0.13966 | 127.452 | 22.61 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/11/2014 | Any day expiry | | | 10.95300 | 10.95300 | 11.03520 | 11.03520 | | 15.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 8.30 | Put | 10.47150 | 0.01047 | 11.24680 | 0.01125 | 10.472 | 16.85 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 11.25 | Call | 432.65810 | 0.43266 | 470.32530 | 0.47033 | 432.658 | 15.79 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.98070 | 10.98070 | 11.06320 | 11.06320 | | 15.19 | 38,432,450.00 | 3,500 | 29,870.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.09 | Put | 30.08300 | 0.03008 | 36.31900 | 0.03632 | 30.083 | 14.39 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.44 | Put | 57.08150 | 0.05708 | 60.19030 | 0.06019 | 57.081 | 14.11 | 0.00 | 0 | 13,326.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.78 | Put | 99.99820 | 0.10000 | 95.82230 | 0.09582 | 99.998 | 13.83 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.88 | Put | 116.64210 | 0.11664 | 109.33840 | 0.10934 | 116.642 | 13.75 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put | 142.43460 | 0.14243 | 130.27090 | 0.13027 | 142.435 | 13.78 | 0.00 | 0 | 17,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put | 252.97040 | 0.25297 | 232.69250 | 0.23269 | 252.970 | 13.93 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put | 323.01710 | 0.32302 | 295.48500 | 0.29549 | 323.017 | 14.18 | 0.00 | 0 | 900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put | 396.98540 | 0.39699 | 365.69890 | 0.36570 | 396.985 | 14.52 | 0.00 | 0 | 1,902.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put | 461.63960 | 0.46164 | 427.41150 | 0.42741 | 461.640 | 14.79 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put | 524.95070 | 0.52495 | 488.10290 | 0.48810 | 524.951 | 15.03 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put | 567.15080 | 0.56715 | 528.68100 | 0.52868 | 567.151 | 15.19 | 0.00 | 0 | 42,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put | 630.52450 | 0.63052 | 589.48090 | 0.58948 | 630.524 | 15.43 | 0.00 | 0 | 4,955.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.11 | Put | 637.01480 | 0.63701 | 595.75000 | 0.59575 | 637.015 | 15.46 | 0.00 | 0 | 7,471.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put | 696.62630 | 0.69663 | 653.41070 | 0.65341 | 696.626 | 15.68 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call | 283.78350 | 0.28378 | 309.23500 | 0.30924 | 283.783 | 17.67 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call | 240.69940 | 0.24070 | 263.02970 | 0.26303 | 240.699 | 18.35 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call | 164.73040 | 0.16473 | 180.81580 | 0.18082 | 164.730 | 20.04 | 0.00 | 0 | 47,455.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call | 159.97900 | 0.15998 | 175.65780 | 0.17566 | 159.979 | 20.18 | 0.00 | 0 | 7,471.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call | 148.75500 | 0.14876 | 161.45510 | 0.16146 | 148.755 | 20.69 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call | 148.31340 | 0.14831 | 160.48580 | 0.16049 | 148.313 | 20.78 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call | 95.54950 | 0.09555 | 108.17230 | 0.10817 | 95.550 | 25.39 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/12/2014 | Any day expiry | | | 10.98670 | 10.98670 | 11.06920 | 11.06920 | | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 10.80 | Put | 450.79420 | 0.45079 | 417.29220 | 0.41729 | 450.794 | 14.73 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 13.80 | Call | 142.75320 | 0.14275 | 154.75140 | 0.15475 | 142.753 | 23.14 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | | 11.07700 | 11.07700 | 11.15980 | 11.15980 | | 15.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 463.20250 | 0.46320 | 431.21120 | 0.43121 | 463.203 | 14.89 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 179.12210 | 0.17912 | 188.46610 | 0.18847 | 179.122 | 24.51 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | | 11.13580 | 11.13580 | 11.21860 | 11.21860 | | 15.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 469.19550 | 0.46920 | 438.60290 | 0.43860 | 469.196 | 14.96 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 201.88700 | 0.20189 | 213.87910 | 0.21388 | 201.887 | 24.96 | 0.00 | 0 | 300.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 11.17580 | 11.17580 | 11.25860 | 11.25860 | | 15.85 | 22,351.60 | 2 | 50.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 8.00 | Put | 18.50950 | 0.01851 | 0.00000 | 0.00000 | 18.510 | 18.00 | 18.51 | 1 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 9.00 | Put | 47.93650 | 0.04794 | 0.00000 | 0.00000 | 47.936 | 15.17 | 47.94 | 1 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 9.50 | Put | 96.37650 | 0.09638 | 0.00000 | 0.00000 | 96.376 | 14.72 | 96.38 | 1 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 200.32450 | 0.20032 | 189.23160 | 0.18923 | 200.325 | 14.18 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.50 | Put | 334.40730 | 0.33441 | 0.00000 | 0.00000 | 334.407 | 14.52 | 334.41 | 1 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 525.86900 | 0.52587 | 493.78680 | 0.49379 | 525.869 | 15.19 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.01 | Put | 588.58220 | 0.58858 | 554.31700 | 0.55432 | 588.582 | 15.43 | 2,942.91 | 5 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.50 | Call | 578.44000 | 0.57844 | 0.00000 | 0.00000 | 578.440 | 16.48 | 578.44 | 1 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|--------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call | 448.12980 | 0.44813 | 0.00000 | 0.00000 | 448.130 | 17.55 | 448.13 | 1 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 13.00 | Call | 284.97590 | 0.28498 | 0.00000 | 0.00000 | 284.976 | 19.65 | 284.98 | 1 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 222.43870 | 0.22244 | 234.52390 | 0.23452 | 222.439 | 23.50 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 11.19890 | 11.19890 | 11.28170 | 11.28170 | | 15.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 474.18860 | 0.47419 | 444.04560 | 0.44405 | 474.189 | 15.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 197.92470 | 0.19792 | 221.25290 | 0.22125 | 197.925 | 24.76 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | | | 11.27440 | 11.27440 | 11.35760 | 11.35760 | | 16.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Put | 478.54660 | 0.47855 | 449.38770 | 0.44939 | 478.547 | 15.12 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Call | 207.27470 | 0.20727 | 223.31580 | 0.22332 | 207.275 | 24.76 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | | | 11.34460 | 11.34460 | 11.42780 | 11.42780 | | 16.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Put | 482.35770 | 0.48236 | 455.28410 | 0.45528 | 482.358 | 15.23 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 203.72680 | 0.20373 | 216.93690 | 0.21694 | 203.727 | 24.53 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | | | 11.39050 | 11.39050 | 11.47380 | 11.47380 | | 16.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | | 11.41710 | 11.41710 | 11.50040 | 11.50040 | | 16.53 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 487.08090 | 0.48708 | 460.99770 | 0.46100 | 487.081 | 15.35 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 192.66630 | 0.19267 | 214.76630 | 0.21477 | 192.666 | 24.23 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | | 11.49700 | 11.49700 | 11.58040 | 11.58040 | | 16.75 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 491.59220 | 0.49159 | 463.68530 | 0.46369 | 491.592 | 15.47 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 205.07820 | 0.20508 | 228.09100 | 0.22809 | 205.078 | 24.23 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | | 11.56710 | 11.56710 | 11.65060 | 11.65060 | | 16.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 492.93030 | 0.49293 | 465.48430 | 0.46548 | 492.930 | 15.52 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 206.80510 | 0.20681 | 220.60410 | 0.22060 | 206.805 | 24.27 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 11.64450 | 11.64450 | 11.72810 | 11.72810 | | 17.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 493.78070 | 0.49378 | 466.35700 | 0.46636 | 493.781 | 15.56 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 206.99750 | 0.20700 | 223.32890 | 0.22333 | 206.998 | 24.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 11.71710 | 11.71710 | 11.80070 | 11.80070 | | 17.12 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 494.21640 | 0.49422 | 467.31910 | 0.46732 | 494.216 | 15.59 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 217.70090 | 0.21770 | 241.52660 | 0.24153 | 217.701 | 23.86 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 11.78490 | 11.78490 | 11.86850 | 11.86850 | | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 493.91980 | 0.49392 | 466.78490 | 0.46678 | 493.920 | 15.60 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 209.80420 | 0.20980 | 226.46640 | 0.22647 | 209.804 | 23.92 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 11.84780 | 11.84780 | 11.93150 | 11.93150 | | 17.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 492.37370 | 0.49237 | 464.20520 | 0.46421 | 492.374 | 15.59 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 199.24350 | 0.19924 | 219.42560 | 0.21943 | 199.243 | 23.80 | 0.00 | 0 | 300.00 |
| \$ / R MAXI | On 01/04/2014 | Any day expiry | | | 10.52090 | 10.52090 | 10.59770 | 10.59770 | | 13.54 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 01/04/2014 | Any day expiry | 10.78 | Put | 25,970.71900 | 0.25971 | 19,269.66690 | 0.19270 | 25,970.719 | 21.28 | 0.00 | 0 | 50.00 |
| \$ / R MAXI | On 05/05/2014 | Any day expiry | | | 10.57180 | 10.57180 | 10.65210 | 10.65210 | | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | | | 10.63020 | 10.63020 | 10.71800 | 10.71800 | | 13.18 | 584,661.00 | 55 | 1,332.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.93 | Put | 45,388.60300 | 0.45389 | 40,201.50700 | 0.40202 | 45,388.603 | 14.40 | 0.00 | 0 | 250.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | | | 10.80880 | 10.80880 | 10.88970 | 10.88970 | | 14.35 | 54,044.00 | 5 | 103.00 |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | | | 10.98070 | 10.98070 | 11.06320 | 11.06320 | | 15.19 | 0.00 | 0 | 37.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | | | 17.69800 | 17.69800 | 17.82350 | 17.82350 | | 13.15 | 104,949,140.00 | 5,930 | 37,424.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 15.00 | Put | 8.78470 | 0.00878 | 8.10900 | 0.00811 | 8.785 | 17.64 | 0.00 | 0 | 1,123.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.50 | Put | 57.29600 | 0.05730 | 50.62580 | 0.05063 | 57.296 | 13.06 | 0.00 | 0 | 1,123.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.65 | Put | 72.20220 | 0.07220 | 64.00050 | 0.06400 | 72.202 | 12.72 | 0.00 | 0 | 18,000.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.88 | Put | 107.72020 | 0.10772 | 91.09610 | 0.09110 | 107.720 | 12.45 | 0.00 | 0 | 50.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| £ / R | On 13/06/2014 | Foreign Exchange Future | 17.20 | Put | 198.27370 | 0.19827 | 169.21050 | 0.16921 | 198.274 | 12.73 | 0.00 | 0 | 7,500.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 17.90 | Put | 540.75490 | 0.54075 | 477.69630 | 0.47770 | 540.755 | 13.52 | 0.00 | 0 | 4,000.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 18.45 | Put | 940.25990 | 0.94026 | 855.51400 | 0.85551 | 940.260 | 14.54 | 0.00 | 0 | 400.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 19.55 | Call | 54.07210 | 0.05407 | 68.71540 | 0.06872 | 54.072 | 16.22 | 0.00 | 0 | 5,667.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 19.80 | Call | 42.22910 | 0.04223 | 53.60060 | 0.05360 | 42.229 | 16.73 | 0.00 | 0 | 12,000.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | | | 17.98230 | 17.98230 | 18.09580 | 18.09580 | | 13.98 | 0.00 | 0 | 8,276.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | | | 18.25410 | 18.25410 | 18.36970 | 18.36970 | | 14.61 | 0.00 | 0 | 5,400.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put | 1,044.42140 | 1.04442 | 987.37610 | 0.98738 | 1,044.421 | 14.93 | 0.00 | 0 | 500.00 |
| £ / R | On 23/01/2015 | Any day expiry | | | 18.38870 | 18.38870 | 18.50440 | 18.50440 | | 14.85 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 883.23000 | 0.88323 | 834.94790 | 0.83495 | 883.230 | 14.64 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 1,051.10210 | 1.05110 | 997.29690 | 0.99730 | 1,051.102 | 14.97 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 1,133.85620 | 1.13386 | 1,077.69700 | 1.07770 | 1,133.856 | 15.13 | 0.00 | 0 | 4,697.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 364.13400 | 0.36413 | 392.79810 | 0.39280 | 364.134 | 17.98 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 288.76990 | 0.28877 | 311.97640 | 0.31198 | 288.770 | 18.64 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 286.80520 | 0.28681 | 309.86190 | 0.30986 | 286.805 | 18.66 | 0.00 | 0 | 4,697.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 18.55830 | 18.55830 | 18.67420 | 18.67420 | | 15.01 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | | | 0.10315 | 0.10315 | 0.10436 | 0.10436 | | 15.05 | 0.00 | 0 | 15,594.00 |
| ¥ / R | On 15/09/2014 | Foreign Exchange Future | | | 0.10494 | 0.10494 | 0.10609 | 0.10609 | | 15.96 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/03/2015 | Foreign Exchange Future | | | 0.10868 | 0.10868 | 0.10987 | 0.10987 | | 17.09 | 0.00 | 0 | 50.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | | | 14.65470 | 14.65470 | 14.74370 | 14.74370 | | 12.45 | 34,585,092.00 | 2,360 | 85,970.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.80 | Put | 52.74190 | 0.05274 | 47.10060 | 0.04710 | 52.742 | 12.09 | 0.00 | 0 | 27,500.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.85 | Put | 58.86520 | 0.05887 | 53.16650 | 0.05317 | 58.865 | 12.01 | 0.00 | 0 | 8,800.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.15 | Put | 123.12330 | 0.12312 | 109.44200 | 0.10944 | 123.123 | 12.09 | 0.00 | 0 | 8,800.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.40 | Put | 208.80160 | 0.20880 | 187.95980 | 0.18796 | 208.802 | 12.27 | 0.00 | 0 | 10,000.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.85 | Put | 450.48890 | 0.45049 | 408.27490 | 0.40827 | 450.489 | 12.99 | 0.00 | 0 | 5,000.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.35 | Call | 40.04970 | 0.04005 | 54.56600 | 0.05457 | 40.050 | 16.94 | 0.00 | 0 | 4,200.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.40 | Call | 37.30920 | 0.03731 | 51.52970 | 0.05153 | 37.309 | 17.01 | 0.00 | 0 | 12,500.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | | | 14.90030 | 14.90030 | 14.97950 | 14.97950 | | 13.48 | 12,665,255.00 | 850 | 13,618.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.30 | Put | 259.42560 | 0.25943 | 242.14310 | 0.24214 | 259.426 | 12.75 | 0.00 | 0 | 650.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.33 | Put | 270.85030 | 0.27085 | 253.05730 | 0.25306 | 270.850 | 12.79 | 0.00 | 0 | 800.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 16.34 | Call | 200.58590 | 0.20059 | 222.49150 | 0.22249 | 200.586 | 16.48 | 0.00 | 0 | 800.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | | | 15.13790 | 15.13790 | 15.21920 | 15.21920 | | 14.36 | 3,784,475.00 | 250 | 5,550.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 15.40950 | 15.40950 | 15.49130 | 15.49130 | | 14.83 | 0.00 | 0 | 0.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL12 | On 08/05/2014 | Index Future | | | 486.75500 | 486.75500 | 488.19700 | 488.19700 | | | 0.00 | 0 | 0.00 |
| AL12 | On 07/08/2014 | Index Future | | | 493.86100 | 493.86100 | 495.33400 | 495.33400 | | | 0.00 | 0 | 0.00 |
| AL12 | On 06/11/2014 | Index Future | | | 501.42500 | 501.42500 | 502.92700 | 502.92700 | | | 0.00 | 0 | 0.00 |
| AL37 | On 08/05/2014 | Index Future | | | 412.18400 | 412.18400 | 412.52700 | 412.52700 | | | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2014 | Index Future | | | 418.20100 | 418.20100 | 418.55800 | 418.55800 | | | 0.00 | 0 | 0.00 |
| AL7T | On 08/05/2014 | Index Future | | | 484.94700 | 484.94700 | 485.87700 | 485.87700 | | | 0.00 | 0 | 1.00 |
| AL7T | On 07/08/2014 | Index Future | | | 492.02700 | 492.02700 | 492.98000 | 492.98000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ALBI | On 08/05/2014 | Index Future | | | 443.09700 | | 443.09700 | | 443.89600 | 443.89600 | | | 4,430,970.00 | 1 | 704.00 |
| ALBI | On 07/08/2014 | Index Future | | | 449.56500 | | 449.56500 | | 450.38500 | 450.38500 | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/11/2014 | Index Future | | | 456.45100 | | 456.45100 | | 457.29000 | 457.29000 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.80180 | | 9.80180 | | 9.87270 | 9.87270 | | 11.78 | 0.00 | 0 | 10,858.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.20 | Put | 29.83930 | | 0.02984 | | 26.65650 | 0.02666 | 29.839 | 11.93 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.70 | Call | 259.89330 | | 0.25989 | | 308.48960 | 0.30849 | 259.893 | 11.70 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 10.70 | Call | 17.94210 | | 0.01794 | | 25.30700 | 0.02531 | 17.942 | 13.05 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 9.90290 | | 9.90290 | | 9.96710 | 9.96710 | | 12.00 | 0.00 | 0 | 11,198.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.00060 | | 10.00060 | | 10.06480 | 10.06480 | | 12.16 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.45 | Put | 176.36350 | | 0.17636 | | 210.20380 | 0.21020 | 176.363 | 12.06 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.05 | Call | 384.95920 | | 0.38496 | | 478.30390 | 0.47830 | 384.959 | 12.22 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.75 | Call | 174.32170 | | 0.17432 | | 241.87440 | 0.24187 | 174.322 | 13.11 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | | | 10.11030 | | 10.11030 | | 10.17540 | 10.17540 | | 12.31 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | | | 9.61380 | | 9.61380 | | 9.68330 | 9.68330 | | 13.00 | 0.00 | 0 | 0.00 |
| CAD/ R | On 15/09/2014 | Foreign Exchange Future | | | 9.75370 | | 9.75370 | | 9.81670 | 9.81670 | | 13.70 | 0.00 | 0 | 75.00 |
| CF CANDO CAFC | On 12/12/2014 | Can-Do Future | | | 82.91810 | | 82.91810 | | -122.21280 | -122.21280 | | | 0.00 | 0 | 1,942.00 |
| CF CANDO CAFE | On 12/12/2014 | Can-Do Future | | | 708.48090 | | 708.48090 | | 752.39600 | 752.39600 | | | 0.00 | 0 | 26,600.00 |
| CF CANDO CAFH | On 12/12/2014 | Can-Do Future | | | 778.97680 | | 778.97680 | | 825.18680 | 825.18680 | | | 0.00 | 0 | 3,784.00 |
| CF CANDO CAFJ | On 12/12/2014 | Can-Do Future | | | 157.89840 | | 157.89840 | | 225.64850 | 225.64850 | | | 0.00 | 0 | 4,362.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | | 671.95190 | | 671.95190 | | 716.01220 | 716.01220 | | | 0.00 | 0 | 1,871.00 |
| CF CANDO CAFM | On 15/09/2014 | Can-Do Future | | | 91.15320 | | 91.15320 | | 95.84110 | 95.84110 | | | 0.00 | 0 | 5,000.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | | | 12.04090 | | 12.04090 | | 12.09520 | 12.09520 | | 12.93 | 1,204,090.00 | 100 | 2,720.00 |
| CHF / R | On 15/09/2014 | Foreign Exchange Future | | | 12.25390 | | 12.25390 | | 12.29990 | 12.29990 | | 13.91 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | | 12.69720 | | 12.69720 | | 12.74460 | 12.74460 | | 14.96 | 0.00 | 0 | 125.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | | | 1.70800 | | 1.70800 | | 1.72450 | 1.72450 | | 13.22 | 0.00 | 0 | 0.00 |
| CNH / R | On 15/09/2014 | Foreign Exchange Future | | | 1.73330 | | 1.73330 | | 1.74800 | 1.74800 | | 13.97 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | | | 117.70991 | | 117.70991 | | 116.85864 | 116.85864 | | | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | | | 119.44415 | | 119.44415 | | 118.58168 | 118.58168 | | | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2014 | Bond Future | | | 9.60041 | | 82.87298 | | 9.56602 | 83.13052 | | | 0.00 | 0 | 6,292.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| ES33 | On 07/08/2014 | Bond Future | | 9.69960 | 83.97550 | | 9.66399 | 84.23769 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | | 9.79643 | 81.47912 | | 9.75957 | 81.74606 | | | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2014 | GOVI | | 441.72100 | 441.72100 | | 442.45400 | 442.45400 | | | 8,834,420.00 | 2 | 318.00 |
| GOVI | On 07/08/2014 | GOVI | | 448.17000 | 448.17000 | | 448.92200 | 448.92200 | | | 851,523,000.00 | 190 | 220.00 |
| GOVI | On 06/11/2014 | GOVI | | 455.03300 | 455.03300 | | 455.80400 | 455.80400 | | | 0.00 | 0 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | | 112.44518 | 112.44518 | | 112.43216 | 112.43216 | | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | | 112.97473 | 112.97473 | | 112.96283 | 112.96283 | | | 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 08/05/2014 | Bond Future | | 112.46535 | 112.46535 | | 112.45119 | 112.45119 | | | 34,864,258.50 | 310 | 367.00 |
| I2038 | On 07/08/2014 | Bond Future | | 112.85442 | 112.85442 | | 112.84131 | 112.84131 | | | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2014 | Bond Future | | 110.16223 | 110.16223 | | 110.14832 | 110.14832 | | | 0.00 | 0 | 5,218.00 |
| I2046 | On 07/08/2014 | Bond Future | | 111.78512 | 111.78512 | | 111.77218 | 111.77218 | | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | | 112.16937 | 112.16937 | | 112.15712 | 112.15712 | | | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2014 | Bond Future | | 118.73457 | 118.73457 | | 118.71935 | 118.71935 | | | 24,696,790.56 | 208 | 680.00 |
| I2050 | On 07/08/2014 | Bond Future | | 119.07580 | 119.07580 | | 119.06201 | 119.06201 | | | 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 08/05/2014 | Index Future | | 205.31300 | 205.31300 | | 204.40200 | 204.40200 | | | 0.00 | 0 | 1,266.00 |
| IGOV | On 07/08/2014 | Index Future | | 208.33600 | 208.33600 | | 207.41500 | 207.41500 | | | 0.00 | 0 | 90.00 |
| IGOV | On 06/11/2014 | Index Future | | 211.55100 | 211.55100 | | 210.62000 | 210.62000 | | | 0.00 | 0 | 0.00 |
| ILBI | On 08/05/2014 | Index Future | | 556.26300 | 556.26300 | | 553.74600 | 553.74600 | | | 0.00 | 0 | 0.00 |
| ILBI | On 07/08/2014 | Index Future | | 564.28200 | 564.28200 | | 561.73200 | 561.73200 | | | 0.00 | 0 | 210.00 |
| J201 | On 22/12/2014 | Interest Rate Swap | | 8.65500 | 0.05139 | | 8.65500 | 0.05139 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/04/2014 | Jibar Tradeable Future | | 5.74000 | 94.26000 | | 5.75000 | 94.25000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/05/2014 | Jibar Tradeable Future | | 5.82000 | 94.18000 | | 5.83000 | 94.17000 | | | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 18/06/2014 | Jibar Tradeable Future | | 6.05000 | 93.95000 | | 6.05000 | 93.95000 | | | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 16/07/2014 | Jibar Tradeable Future | | 6.12000 | 93.88000 | | 6.13000 | 93.87000 | | | 0.00 | 0 | 1,500.00 |
| JIBAR FUTURE | On 20/08/2014 | Jibar Tradeable Future | | 6.32000 | 93.68000 | | 6.33000 | 93.67000 | | | 0.00 | 0 | 700.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | | 6.39000 | 93.61000 | | 6.41000 | 93.59000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | | 6.83000 | 93.17000 | | 6.84000 | 93.16000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | | 7.16000 | 92.84000 | | 7.16000 | 92.84000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 17/06/2015 | Jibar Tradeable Future | | 7.42000 | 92.58000 | | 7.43000 | 92.57000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | | 7.62000 | 92.38000 | | 7.63000 | 92.37000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | | 7.79000 | 92.21000 | | 7.80000 | 92.20000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | | 7.96000 | 92.04000 | | 7.98000 | 92.02000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | | 9.19310 | 9.19310 | | 9.27120 | 9.27120 | | 8.95 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NZ\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 9.27030 | | 9.27030 | | 9.34220 | 9.34220 | | 11.14 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 13/06/2014 | Foreign Exchange Future | | | 1.37860 | | 1.37860 | | 1.37560 | 1.37560 | | | 0.00 | 0 | 680.00 |
| QUANTO € / \$ | On 15/09/2014 | Foreign Exchange Future | | | 1.37850 | | 1.37850 | | 1.37560 | 1.37560 | | | 4,135,500.00 | 3,000 | 125.00 |
| R / ¥EN | On 13/06/2014 | Foreign Exchange Future | | | 9.79660 | | 9.79660 | 0.10204 | 9.69230 | 9.69230 | | 15.35 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | | | 6.89550 | | 110.45498 | | 6.89783 | 110.45187 | | 1.63 | 0.00 | 0 | 22,838.00 |
| R157 | On 07/08/2014 | Bond Future | | | 7.12870 | | 112.06854 | | 7.13050 | 112.06659 | | 1.42 | 0.00 | 0 | 13,000.00 |
| R157 | On 06/11/2014 | Bond Future | | | 7.42644 | | 106.97248 | | 7.42766 | 106.97146 | | 1.26 | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R201 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R206 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | | | 8.43713 | | 119.93067 | | 8.40257 | 120.22512 | | 11.45 | 5,996,533.50 | 50 | 51,609.00 |
| R186 | On 08/05/2014 | Bond Future | 7.50 | Call | 55.74000 | | 0.05574 | | 88.90000 | 0.08890 | 55.740 | 11.26 | 0.00 | 0 | 1,933.00 |
| R186 | On 08/05/2014 | Bond Future | 8.25 | Call | 1,082.85000 | | 1.08285 | | 1,308.25000 | 1.30825 | 1,082.850 | 11.40 | 0.00 | 0 | 10,000.00 |
| R186 | On 08/05/2014 | Bond Future | 8.40 | Call | 1,613.08000 | | 1.61308 | | 1,880.17000 | 1.88017 | 1,613.080 | 11.43 | 0.00 | 0 | 1,000.00 |
| R186 | On 08/05/2014 | Bond Future | 8.50 | Call | 2,042.89000 | | 2.04289 | | 2,332.66000 | 2.33266 | 2,042.890 | 11.45 | 0.00 | 0 | 900.00 |
| R186 | On 08/05/2014 | Bond Future | 8.50 | Put | 1,509.90000 | | 1.50990 | | 1,505.22000 | 1.50522 | 1,509.900 | 11.45 | 0.00 | 0 | 1,933.00 |
| R186 | On 08/05/2014 | Bond Future | 8.75 | Call | 3,382.53000 | | 3.38253 | | 3,696.66000 | 3.69666 | 3,382.530 | 11.62 | 0.00 | 0 | 6,000.00 |
| R186 | On 08/05/2014 | Bond Future | 8.80 | Put | 657.46000 | | 0.65746 | | 679.01000 | 0.67901 | 657.460 | 11.65 | 0.00 | 0 | 900.00 |
| R186 | On 08/05/2014 | Bond Future | 9.00 | Put | 345.13000 | | 0.34513 | | 367.52000 | 0.36752 | 345.130 | 11.79 | 0.00 | 0 | 400.00 |
| R186 | On 08/05/2014 | Bond Future | 9.10 | Put | 243.19000 | | 0.24319 | | 264.02000 | 0.26402 | 243.190 | 11.85 | 0.00 | 0 | 1,500.00 |
| R186 | On 08/05/2014 | Bond Future | 9.25 | Put | 139.13000 | | 0.13913 | | 155.98000 | 0.15598 | 139.130 | 11.95 | 0.00 | 0 | 10,000.00 |
| R186 | On 08/05/2014 | Bond Future | 9.75 | Put | 14.95000 | | 0.01495 | | 19.18000 | 0.01918 | 14.950 | 12.12 | 0.00 | 0 | 6,000.00 |
| R186 | On 07/08/2014 | Bond Future | | | 8.52384 | | 116.38943 | | 8.48786 | 116.68944 | | 11.99 | 0.00 | 0 | 100.00 |
| R186 | On 07/08/2014 | Bond Future | 8.92 | Put | 1,961.71000 | | 1.96171 | | 1,976.56000 | 1.97656 | 1,961.710 | 12.24 | 0.00 | 0 | 840.00 |
| R186 | On 06/11/2014 | Bond Future | | | 8.60406 | | 118.17387 | | 8.56662 | 118.47954 | | 12.14 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Put | 2,615.19000 | | 2.61519 | | 2,589.48000 | 2.58948 | 2,615.190 | 12.56 | 0.00 | 0 | 2,010.00 |
| 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 08/05/2014 | Bond Future | | | 280.08807 | | 280.08807 | | 278.96854 | 278.96854 | | | 0.00 | 0 | 1,912.00 |
| R197 | On 07/08/2014 | Bond Future | | | 278.39435 | | 278.39435 | | 277.26129 | 277.26129 | | | 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 08/05/2014 | Bond Future | | | 6.44715 | | 104.77570 | | 6.45017 | 104.77391 | | 1.00 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | | | 6.78077 | | 101.89524 | | 6.78276 | 101.89452 | | 1.00 | 0.00 | 0 | 0.00 |
| R201 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R201/R206 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | | | 218.33787 | | 218.33787 | | 216.38638 | 216.38638 | | 10.29 | 0.00 | 0 | 44,663.00 |
| R202 | On 07/08/2014 | Bond Future | | | 218.46284 | | 218.46284 | | 216.48520 | 216.48520 | | 10.28 | 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 08/05/2014 | Bond Future | | | 8.34041 | | 97.90971 | | 8.30587 | 98.11745 | | 9.86 | 0.00 | 0 | 12,906.00 |
| R2023 | On 07/08/2014 | Bond Future | | | 8.43722 | | 99.22849 | | 8.40104 | 99.44058 | | 10.04 | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | | | 8.53133 | | 96.82945 | | 8.49345 | 97.04563 | | 10.47 | 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 08/05/2014 | Bond Future | | | 7.63610 | | 103.08592 | | 7.61703 | 103.14188 | | 4.54 | 0.00 | 0 | 16,949.00 |
| R203 | On 08/05/2014 | Bond Future | 6.84 | Call | 36.55000 | | 0.03655 | | 51.89000 | 0.05189 | 36.550 | 4.46 | 0.00 | 0 | 29.00 |
| R203 | On 08/05/2014 | Bond Future | 7.40 | Call | 314.75000 | | 0.31475 | | 372.66000 | 0.37266 | 314.750 | 4.50 | 0.00 | 0 | 16.00 |
| R203 | On 07/08/2014 | Bond Future | | | 7.79069 | | 104.59183 | | 7.76945 | 104.64971 | | 4.18 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Call | 206.77000 | | 0.20677 | | 237.97000 | 0.23797 | 206.770 | 4.10 | 0.00 | 0 | 46.00 |
| R203 | On 06/11/2014 | Bond Future | | | 7.95042 | | 102.03075 | | 7.92668 | 102.09046 | | 4.24 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.84 | Call | 360.54000 | | 0.36054 | | 402.01000 | 0.40201 | 360.540 | 4.13 | 0.00 | 0 | 45.00 |
| R203 | On 06/11/2014 | Bond Future | 6.98 | Call | 435.70000 | | 0.43570 | | 481.53000 | 0.48153 | 435.700 | 4.13 | 0.00 | 0 | 14.00 |
| R203 | On 05/02/2015 | Bond Future | | | 8.12156 | | 103.65542 | | 8.09485 | 103.71690 | | 3.97 | 0.00 | 0 | 0.00 |
| R203 | On 05/02/2015 | Bond Future | 7.69 | Call | 1,061.20000 | | 1.06120 | | 1,129.49000 | 1.12949 | 1,061.200 | 3.93 | 0.00 | 0 | 55.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R157 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2014 | Bond Future | | | 8.82613 | | 95.28103 | | 8.79162 | 95.55744 | | | 0.00 | 0 | 1,991.00 |
| R2030 | On 07/08/2014 | Bond Future | | | 8.91371 | | 92.66532 | | 8.87793 | 92.94681 | | | 0.00 | 0 | 0.00 |
| R2030 | On 06/11/2014 | Bond Future | | | 8.99087 | | 94.08653 | | 8.95385 | 94.37314 | | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | | | 8.99837 | | 97.58339 | | 8.95875 | 97.95068 | | | 0.00 | 0 | 5,914.00 |
| R2037 | On 07/08/2014 | Bond Future | | | 9.08018 | | 94.75089 | | 9.03922 | 95.12458 | | | 0.00 | 0 | 3,280.00 |
| R2037 | On 06/11/2014 | Bond Future | | | 9.15231 | | 96.08718 | | 9.11004 | 96.46756 | | | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | | | 7.85895 | | 103.66634 | | 7.83988 | 103.73917 | | 5.94 | 0.00 | 0 | 31,051.00 |
| R204 | On 07/08/2014 | Bond Future | | | 7.99253 | | 101.14776 | | 7.97184 | 101.22274 | | 5.82 | 0.00 | 0 | 300.00 |
| R204 | On 07/08/2014 | Bond Future | 7.78 | Put | 1,815.91000 | | 1.81591 | | 1,831.77000 | 1.83177 | 1,815.910 | 5.79 | 0.00 | 0 | 530.00 |
| R204 | On 06/11/2014 | Bond Future | | | 8.12039 | | 102.69843 | | 8.09793 | 102.77547 | | 5.76 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.99 | Put | 2,068.52000 | | 2.06852 | | 2,084.86000 | 2.08486 | 2,068.520 | 5.76 | 0.00 | 0 | 1,270.00 |
| 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 08/05/2014 | Bond Future | | | 9.06938 | | 98.39040 | | 9.02969 | 98.79541 | | | 0.00 | 0 | 13,515.00 |
| R2048 | On 07/08/2014 | Bond Future | | | 9.14322 | | 99.70646 | | 9.10224 | 100.11848 | | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | | | 9.21412 | | 96.81001 | | 9.17184 | 97.22920 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R207 | On 08/05/2014 | Bond Future | | 8.12045 | 98.45125 | | 8.09628 | 98.55694 | | 7.19 | 0.00 | 0 | 19,048.00 |
| R207 | On 07/08/2014 | Bond Future | | 8.24784 | 96.24836 | | 8.22201 | 96.35666 | | 7.34 | 0.00 | 0 | 100.00 |
| R207 | On 06/11/2014 | Bond Future | | 8.36378 | 97.72416 | | 8.33622 | 97.83496 | | 7.34 | 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 |
| 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 08/05/2014 | Bond Future | | 8.23127 | 93.11424 | | 8.20188 | 93.25923 | | 8.66 | 0.00 | 0 | 11,730.00 |
| R208 | On 07/08/2014 | Bond Future | | 8.34122 | 94.47448 | | 8.31018 | 94.62263 | | 8.59 | 0.00 | 0 | 100.00 |
| R208 | On 07/08/2014 | Bond Future | 8.28 | Put | 2,079.94000 | 2.07994 | 2,075.83000 | 2.07583 | 2,079.940 | 8.60 | 0.00 | 0 | 630.00 |
| R208 | On 06/11/2014 | Bond Future | | 8.44675 | 92.52368 | | 8.41397 | 92.67492 | | 8.83 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 8.50 | Put | 2,405.93000 | 2.40593 | 2,435.98000 | 2.43598 | 2,405.930 | 8.83 | 0.00 | 0 | 1,520.00 |
| 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 08/05/2014 | Bond Future | | 8.91905 | 75.23061 | | 8.88444 | 75.49516 | | 17.59 | 0.00 | 0 | 25,078.00 |
| R209 | On 08/05/2014 | Bond Future | 8.50 | Call | 553.88000 | 0.55388 | 703.28000 | 0.70328 | 553.880 | 17.44 | 0.00 | 0 | 640.00 |
| R209 | On 08/05/2014 | Bond Future | 9.00 | Call | 2,020.37000 | 2.02037 | 2,287.63000 | 2.28763 | 2,020.370 | 17.59 | 0.00 | 0 | 640.00 |
| R209 | On 08/05/2014 | Bond Future | 9.50 | Put | 357.51000 | 0.35751 | 380.41000 | 0.38041 | 357.510 | 18.03 | 0.00 | 0 | 640.00 |
| R209 | On 08/05/2014 | Bond Future | 9.63 | Put | 235.78000 | 0.23578 | 256.06000 | 0.25606 | 235.780 | 18.14 | 0.00 | 0 | 883.00 |
| R209 | On 08/05/2014 | Bond Future | 9.75 | Put | 157.26000 | 0.15726 | 174.25000 | 0.17425 | 157.260 | 18.25 | 0.00 | 0 | 7,262.00 |
| R209 | On 08/05/2014 | Bond Future | 9.85 | Put | 110.54000 | 0.11054 | 124.66000 | 0.12466 | 110.540 | 18.34 | 0.00 | 0 | 10,000.00 |
| R209 | On 07/08/2014 | Bond Future | | 8.99190 | 76.32962 | | 8.95620 | 76.59884 | | 17.74 | 0.00 | 0 | 100.00 |
| R209 | On 06/11/2014 | Bond Future | | 9.06052 | 74.35252 | | 9.02371 | 74.62659 | | 18.62 | 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 08/05/2014 | Bond Future | | 163.49494 | 163.49494 | | 162.32165 | 162.32165 | | | 0.00 | 0 | 719.00 |
| R210 | On 07/08/2014 | Bond Future | | 165.90352 | 165.90352 | | 164.71467 | 164.71467 | | | 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 08/05/2014 | Bond Future | | 127.65934 | 127.65934 | | 127.54317 | 127.54317 | | | 0.00 | 0 | 390.00 |
| R211 | On 07/08/2014 | Bond Future | | 127.97565 | 127.97565 | | 127.85915 | 127.85915 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R211 | On 31/01/2017 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | 131.69923 | | 131.69923 | | 131.31402 | 131.31402 | | | 0.00 | 0 | 21,797.00 |
| R212 | On 07/08/2014 | Bond Future | 131.92236 | | 131.92236 | | 131.53290 | 131.53290 | | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 8.78632 | | 85.85411 | | 8.74667 | 86.16031 | | 14.94 | 8,585,411.00 | 100 | 21,705.00 |
| R213 | On 07/08/2014 | Bond Future | 8.86386 | | 87.10822 | | 8.82287 | 87.41988 | | 15.27 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.93835 | | 84.90156 | | 8.89601 | 85.21874 | | 16.16 | 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 08/05/2014 | Bond Future | 8.98824 | | 76.23046 | | 8.95361 | 76.50689 | | 17.78 | 0.00 | 0 | 5,055.00 |
| R214 | On 07/08/2014 | Bond Future | 9.05938 | | 77.25098 | | 9.02366 | 77.53228 | | 18.14 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.12757 | | 75.14792 | | 9.09074 | 75.43429 | | 19.32 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RAIN | On 13/06/2014 | Foreign Exchange Future | 20,938.74000 | | 20,938.74000 | | 21,104.69000 | 21,104.69000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 4.85840 | | 4.85840 | | 4.79120 | 4.79120 | | 10.61 | 0.00 | 0 | 0.00 |
| TRY / R | On 15/09/2014 | Foreign Exchange Future | 4.81180 | | 4.81180 | | 4.73530 | 4.73530 | | 11.71 | 0.00 | 0 | 0.00 |

Total for Derivatives : **1,703,956,804.49** **80,263** **3 758 403.00**

| i-Bonds | | | | | | | | | | | | | |
|----------------|---------------|-----------|---------|--|-----------|--|---------|-----------|--|--|------|---|------------------|
| AA02 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.10121 | | 0.00000 | 100.00681 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | 7.34500 | | 106.37414 | | 7.34500 | 106.35295 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.19571 | | 0.00000 | 100.17687 | | | 0.00 | 0 | 68,500,000.00 |
| AA05 | On 22/03/2019 | Spot Bond | 8.98500 | | 101.41823 | | 8.96500 | 101.47339 | | | 0.00 | 0 | 3,500,000,000.00 |
| AB010 | On 21/11/2022 | Spot Bond | 0.00000 | | 100.76204 | | 0.00000 | 100.74186 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | 0.00000 | | 100.86536 | | 0.00000 | 100.84497 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | 9.85000 | | 97.35352 | | 9.83000 | 97.39817 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | 7.64500 | | 100.57360 | | 7.64500 | 100.55310 | | | 0.00 | 0 | 200,100,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | 0.00000 | | 101.25628 | | 0.00000 | 101.23567 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | 9.16500 | | 107.20873 | | 9.14500 | 107.23594 | | | 0.00 | 0 | 500,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABCP12 | | On 20/09/2014 | Spot Bond | 1.50000 | 133.13007 | 1.53000 | 133.07660 | | | 0.00 | 0 | 130,000,000.00 |
| ABCP13 | | On 07/12/2023 | Spot Bond | 2.35000 | 264.71805 | 2.40000 | 263.62516 | | | 0.00 | 0 | 80,000,000.00 |
| ABFN04 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.74973 | 0.00000 | 100.73016 | | | 0.00 | 0 | 0.00 |
| ABFN06 | | On 17/03/2016 | Spot Bond | 0.00000 | 100.78681 | 0.00000 | 100.76906 | | | 0.00 | 0 | 0.00 |
| ABFN07 | | On 17/03/2018 | Spot Bond | 0.00000 | 100.33577 | 0.00000 | 100.31683 | | | 0.00 | 8,000,000,000 | 4,000,000,000.00 |
| ABFN08 | | On 17/03/2020 | Spot Bond | 0.00000 | 100.34956 | 0.00000 | 100.32981 | | | 0.00 | 0 | 0.00 |
| ABFN09 | | On 17/03/2026 | Spot Bond | 0.00000 | 100.35862 | 0.00000 | 100.33833 | | | 0.00 | 0 | 0.00 |
| ABFN10 | | On 28/10/2019 | Spot Bond | 0.00000 | 101.51712 | 0.00000 | 101.49938 | | | 0.00 | 0 | 0.00 |
| ABFN11 | | On 09/04/2017 | Spot Bond | 100.00000 | 7.43759 | 100.00000 | 7.42585 | | | 0.00 | 0 | 0.00 |
| ABFN12 | | On 09/04/2019 | Spot Bond | 100.00000 | 1.32373 | 100.00000 | 1.32164 | | | 0.00 | 0 | 0.00 |
| ABL10A | | On 15/03/2015 | Spot Bond | 8.10500 | 103.62344 | 8.10500 | 103.60107 | | | 0.00 | 0 | 415,800,000.00 |
| ABL10B | | On 15/03/2015 | Spot Bond | 0.00000 | 100.99276 | 0.00000 | 100.97083 | | | 0.00 | 0 | 0.00 |
| ABL11A | | On 29/09/2014 | Spot Bond | 8.06000 | 100.76697 | 8.06000 | 100.74557 | | | 0.00 | 0 | 0.00 |
| ABL11B | | On 29/09/2014 | Spot Bond | 0.00000 | 100.43808 | 0.00000 | 100.46259 | | | 0.00 | 0 | 0.00 |
| ABL12B | | On 08/03/2015 | Spot Bond | 0.00000 | 100.89243 | 0.00000 | 100.87202 | | | 0.00 | 0 | 0.00 |
| ABL13 | | On 11/10/2016 | Spot Bond | 0.00000 | 99.82750 | 0.00000 | 99.80584 | | | 0.00 | 0 | 0.00 |
| ABL14 | | On 09/10/2015 | Spot Bond | 0.00000 | 99.73794 | 0.00000 | 99.71743 | | | 0.00 | 0 | 0.00 |
| ABL15 | | On 09/10/2017 | Spot Bond | 0.00000 | 99.86856 | 0.00000 | 99.84659 | | | 0.00 | 0 | 0.00 |
| ABL16 | | On 25/03/2016 | Spot Bond | 0.00000 | 100.18979 | 0.00000 | 100.16926 | | | 0.00 | 0 | 0.00 |
| ABL17 | | On 21/06/2016 | Spot Bond | 0.00000 | 100.23271 | 0.00000 | 100.21016 | | | 0.00 | 0 | 0.00 |
| ABL18 | | On 25/09/2015 | Spot Bond | 0.00000 | 100.76051 | 0.00000 | 100.73864 | | | 0.00 | 0 | 0.00 |
| ABL19 | | On 25/09/2018 | Spot Bond | 0.00000 | 100.23826 | 0.00000 | 100.21232 | | | 0.00 | 0 | 0.00 |
| ABLI02 | | On 08/05/2014 | Spot Bond | 5.95000 | 133.65137 | 5.98000 | 133.59620 | | | 0.00 | 0 | 50,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABLI03 | On 15/03/2015 | Spot Bond | 3.05000 | 125.18080 | | 3.10000 | 125.08497 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 4.25000 | 113.00546 | | 4.28000 | 112.88684 | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 5.10000 | 99.20994 | | 5.13000 | 99.06813 | | | 0.00 | 0 | 2,000,000,000.00 |
| ABLI06 | On 19/07/2020 | Spot Bond | 6.01000 | 102.45631 | | 6.05000 | 102.20619 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 11.56500 | 111.06260 | | 11.54500 | 111.06929 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 0.00000 | 99.65096 | | 0.00000 | 102.48153 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 0.00000 | 100.03186 | | 0.00000 | 100.04983 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 0.00000 | 100.03698 | | 0.00000 | 100.05355 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 0.00000 | 100.04106 | | 0.00000 | 100.05625 | | | 0.00 | 0 | 0.00 |
| ABLS11 | On 29/06/2019 | Spot Bond | 4.75000 | 109.07226 | | 4.78000 | 108.88494 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 57.21056 | | 100.00000 | 57.07196 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.09000 | 166.27714 | | 2.14000 | 165.70961 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | 156.79437 | | 2.76000 | 156.74787 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.12000 | 168.11212 | | 2.17000 | 167.39449 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.99000 | 172.02796 | | 2.05000 | 170.41994 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.56125 | 73.03919 | | 8.54125 | 73.07427 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.56125 | 73.03919 | | 8.54125 | 73.07427 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | 90.45000 | | 0.00000 | 90.45000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | 100.20701 | | 0.00000 | 100.18703 | | | 0.00 | 400,000,000 | 100,000,000.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | 91.45000 | | 0.00000 | 90.81000 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | 90.26000 | | 0.00000 | 89.63000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | 90.64000 | | 0.00000 | 90.00000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | 87.14000 | | 0.00000 | 86.48000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | 86.49000 | | 0.00000 | 85.83000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | 101.52480 | 0.00000 | 101.50556 | | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | 99.79920 | 0.00000 | 101.39159 | | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | 86.12000 | 0.00000 | 85.45000 | | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 7.60000 | 103.24395 | 7.60000 | 103.22280 | | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | 86.40000 | 0.00000 | 85.72000 | | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | 89.44000 | 0.00000 | 88.87000 | | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | 86.54000 | 0.00000 | 85.88000 | | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | 100.13070 | 0.00000 | 100.11201 | | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 7.63500 | 108.58549 | 7.63500 | 108.56338 | | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | 101.47256 | 0.00000 | 101.45228 | | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | 83.69000 | 0.00000 | 83.06000 | | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | 83.40000 | 0.00000 | 83.18000 | | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.71000 | 102.08549 | 2.71000 | 102.05531 | | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.64000 | 148.98620 | 2.70000 | 147.90491 | | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.59000 | 198.77719 | 2.65000 | 197.00179 | | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | 95.40000 | 0.00000 | 95.40000 | | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | 82.60000 | 0.00000 | 81.82000 | | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.90500 | 88.14137 | 9.87000 | 88.30548 | | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 0.00000 | 92.36000 | 0.00000 | 91.28000 | | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | 100.70000 | 0.00000 | 100.40000 | | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | 102.18411 | 0.00000 | 102.16358 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | | 88.56000 | | 0.00000 | 87.71000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | | 97.41500 | | 0.00000 | 97.01500 | | | 0.00 | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | | 110.45000 | | 0.00000 | 110.28000 | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.85500 | | 107.55924 | | 9.82000 | 107.79031 | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | | 108.43000 | | 0.00000 | 108.25000 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.80000 | | 107.96737 | | 9.76500 | 108.19993 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 9.35500 | | 86.90211 | | 9.32500 | 87.01931 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.62000 | | 0.00000 | 99.39000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 99.54000 | | 0.00000 | 97.04000 | | | 0.00 | 0 | 0.00 |
| ABN83 | On 05/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN84 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN85 | On 05/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN86 | On 01/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN87 | On 21/12/2026 | Spot Bond | 9.89500 | | 107.26385 | | 9.86000 | 107.49383 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | | 86.78000 | | 0.00000 | 88.01000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | | 100.47949 | | 0.00000 | 100.45954 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | | 101.29261 | | 0.00000 | 101.27130 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 8.86500 | | 103.77165 | | 8.84500 | 103.81413 | | | 0.00 | 0 | 0.00 |
| ABS11 | On 09/04/2021 | Spot Bond | 8.00000 | | 103.86561 | | 8.00000 | 103.84324 | | | 0.00 | 0 | 0.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 7.29500 | | 104.52170 | | 7.29500 | 104.50101 | | | 0.00 | 0 | 590,000,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 9.39500 | | 97.25459 | | 9.37000 | 97.34121 | | | 0.00 | 0 | 0.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 10.05500 | | 91.74116 | | 10.02000 | 91.94717 | | | 0.00 | 0 | 70,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 7.99500 | | 102.86755 | | 7.99500 | 102.84564 | | | 0.00 | 0 | 0.00 |
| ABS11 | On 11/06/2014 | Spot Bond | 2.20000 | | 129.53409 | | 2.23000 | 129.49024 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ABSI2 | On 07/12/2023 | Spot Bond | 2.16000 | | 268.62722 | | 2.21000 | 267.51640 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | 1.44000 | | 125.03017 | | 1.47000 | 124.89550 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | 2.16000 | | 126.38003 | | 2.20000 | 125.99081 | | | 8,640,000,000,000.00 | 4,000,000,000 | 2,000,000,000.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | | 40.18915 | | 100.00000 | 40.09072 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 11.79500 | | 102.89007 | | 11.79500 | 102.85803 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | | 101.10881 | | 0.00000 | 101.08310 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | | 3.63996 | | 100.00000 | 3.63115 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | | 101.13723 | | 0.00000 | 101.11083 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | | 101.53979 | | 0.00000 | 101.50368 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | | 21.69587 | | 100.00000 | 21.64331 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | | 101.08039 | | 0.00000 | 101.05536 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | | 62.17635 | | 11.00000 | 62.15858 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | | 13.88536 | | 100.00000 | 13.85172 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.31841 | | 0.00000 | 100.29639 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.34953 | | 0.00000 | 100.32527 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.30451 | | 0.00000 | 100.28349 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.31390 | | 0.00000 | 100.29221 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.31803 | | 0.00000 | 100.29604 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | | 101.39135 | | 0.00000 | 101.36870 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | | 101.39135 | | 0.00000 | 101.36870 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | 101.39954 | 0.00000 | 101.37675 | | | | 0.00 | 0 | 0.00 |
| ACL085 | On 20/12/2015 | Spot Bond | 0.00000 | 100.29702 | 0.00000 | 100.27655 | | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | 101.39954 | 0.00000 | 101.37675 | | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | 101.38316 | 0.00000 | 101.36065 | | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | 88.31909 | 0.00000 | 88.30043 | | | | 0.00 | 0 | 0.00 |
| ACL089 | On 20/12/2014 | Spot Bond | 0.00000 | 100.29169 | 0.00000 | 100.27159 | | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | 100.16674 | 0.00000 | 100.14643 | | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | 100.30832 | 0.00000 | 100.28703 | | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | 100.31748 | 0.00000 | 100.29552 | | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | 100.32120 | 0.00000 | 100.29897 | | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | 100.31371 | 0.00000 | 100.29202 | | | | 0.00 | 0 | 0.00 |
| ACL100 | On 20/12/2017 | Spot Bond | 0.00000 | 100.29703 | 0.00000 | 100.27656 | | | | 0.00 | 0 | 0.00 |
| ACL104 | On 20/12/2019 | Spot Bond | 9.85000 | 101.02585 | 9.82500 | 101.10791 | | | | 0.00 | 0 | 0.00 |
| ACL118 | On 26/01/2021 | Spot Bond | 0.00000 | 101.31676 | 0.00000 | 101.29519 | | | | 0.00 | 0 | 0.00 |
| ACL120 | On 26/01/2021 | Spot Bond | 0.00000 | 102.01071 | 0.00000 | 101.98978 | | | | 0.00 | 0 | 0.00 |
| ACL122 | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL126 | On 20/09/2016 | Spot Bond | 0.00000 | 81.92679 | 0.00000 | 81.90673 | | | | 0.00 | 0 | 0.00 |
| ACL127 | On 20/09/2021 | Spot Bond | 0.00000 | 160.29621 | 0.00000 | 160.29621 | | | | 0.00 | 0 | 0.00 |
| ACL128 | On 20/09/2021 | Spot Bond | 0.00000 | 160.30013 | 0.00000 | 160.30013 | | | | 0.00 | 0 | 0.00 |
| ACL129 | On 20/09/2021 | Spot Bond | 0.00000 | 100.30446 | 0.00000 | 100.28344 | | | | 0.00 | 0 | 0.00 |
| ACL130 | On 18/08/2014 | Spot Bond | 0.00000 | 100.85755 | 0.00000 | 100.83880 | | | | 0.00 | 0 | 0.00 |
| ACL131 | On 18/08/2014 | Spot Bond | 0.00000 | 100.85755 | 0.00000 | 100.83880 | | | | 0.00 | 0 | 0.00 |
| ACL133 | On 26/08/2014 | Spot Bond | 0.00000 | 100.71305 | 0.00000 | 100.69395 | | | | 0.00 | 0 | 0.00 |
| ACL134 | On 20/09/2014 | Spot Bond | 0.00000 | 100.29504 | 0.00000 | 100.27470 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL135 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.29279 | | 0.00000 | 100.27261 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 101.35795 | | 0.00000 | 101.33839 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.64487 | | 0.00000 | 100.62465 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 101.35793 | | 0.00000 | 101.33839 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 101.37853 | | 0.00000 | 101.35613 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 102.01088 | | 0.00000 | 101.98904 | | | 0.00 | 0 | 0.00 |
| ACL142 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.35063 | | 0.00000 | 100.33050 | | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 102.41095 | | 0.00000 | 102.39117 | | | 0.00 | 25,200,000 | 6,300,000.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.19737 | | 0.00000 | 100.17706 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 100.30560 | | 0.00000 | 100.28451 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.29978 | | 0.00000 | 100.27912 | | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.26969 | | 0.00000 | 100.25118 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.26326 | | 0.00000 | 100.24522 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.27573 | | 0.00000 | 100.25680 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.29903 | | 0.00000 | 100.27842 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.28584 | | 0.00000 | 100.26618 | | | 0.00 | 0 | 0.00 |
| ACL158 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.27082 | | 0.00000 | 100.25224 | | | 0.00 | 0 | 0.00 |
| ACL159 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.27498 | | 0.00000 | 100.25610 | | | 0.00 | 0 | 0.00 |
| ACL161 | | On 20/03/2022 | Spot Bond | 10.23000 | 100.38028 | | 10.23000 | 100.35307 | | | 0.00 | 0 | 0.00 |
| ACL162 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.27894 | | 0.00000 | 100.25976 | | | 0.00 | 0 | 0.00 |
| ACL163 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.27271 | | 0.00000 | 100.25399 | | | 0.00 | 0 | 0.00 |
| ACL164 | | On 20/06/2014 | Spot Bond | 0.00000 | 100.37240 | | 0.00000 | 100.34653 | | | 0.00 | 0 | 0.00 |
| ACL165 | | On 20/06/2017 | Spot Bond | 0.00000 | 112.81720 | | 0.00000 | 112.50648 | | | 0.00 | 0 | 37,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL167 | On 20/06/2019 | Spot Bond | 9.92500 | 102.27148 | | 9.90500 | 102.32405 | | | 0.00 | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 0.00000 | 100.29783 | | 0.00000 | 100.27730 | | | 0.00 | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 1.75000 | 111.25229 | | 1.75000 | 111.23676 | | | 0.00 | 0 | 0.00 |
| ACL170 | On 20/03/2015 | Spot Bond | 0.00000 | 100.27460 | | 0.00000 | 100.25574 | | | 0.00 | 0 | 0.00 |
| ACL172 | On 20/06/2015 | Spot Bond | 0.00000 | 100.27516 | | 0.00000 | 100.25625 | | | 0.00 | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 0.00000 | 100.28963 | | 0.00000 | 100.26889 | | | 0.00 | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 0.00000 | 100.29891 | | 0.00000 | 100.27750 | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 0.00000 | 100.28034 | | 0.00000 | 100.26027 | | | 0.00 | 0 | 0.00 |
| ACL178 | On 20/09/2014 | Spot Bond | 0.00000 | 100.29705 | | 0.00000 | 100.27578 | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 0.00000 | 101.00970 | | 0.00000 | 100.99106 | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 0.00000 | 102.40145 | | 0.00000 | 102.38154 | | | 0.00 | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 0.00000 | 102.34284 | | 0.00000 | 102.32427 | | | 0.00 | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | 0.00000 | 100.30076 | | 0.00000 | 100.27922 | | | 0.00 | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | 0.00000 | 101.60247 | | 0.00000 | 101.58226 | | | 0.00 | 0 | 0.00 |
| ACL185 | On 20/09/2022 | Spot Bond | 0.00000 | 100.29705 | | 0.00000 | 100.27578 | | | 0.00 | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 0.00000 | 100.29117 | | 0.00000 | 100.27111 | | | 0.00 | 0 | 0.00 |
| ACL187 | On 20/09/2020 | Spot Bond | 0.00000 | 100.30701 | | 0.00000 | 100.28581 | | | 0.00 | 0 | 0.00 |
| ACL188 | On 20/09/2020 | Spot Bond | 0.00000 | 100.31188 | | 0.00000 | 100.29033 | | | 0.00 | 0 | 0.00 |
| ACL191 | On 20/09/2015 | Spot Bond | 0.00000 | 100.27254 | | 0.00000 | 100.25382 | | | 0.00 | 0 | 0.00 |
| ACL192 | On 20/12/2015 | Spot Bond | 0.00000 | 100.27821 | | 0.00000 | 100.25908 | | | 0.00 | 0 | 0.00 |
| ACL193 | On 20/09/2022 | Spot Bond | 0.00000 | 100.31309 | | 0.00000 | 100.29146 | | | 0.00 | 0 | 0.00 |
| ACL194 | On 20/09/2022 | Spot Bond | 0.00000 | 100.30743 | | 0.00000 | 100.28541 | | | 0.00 | 0 | 0.00 |
| ACL195 | On 20/06/2017 | Spot Bond | 0.00000 | 100.32853 | | 0.00000 | 100.30499 | | | 0.00 | 7,500,000,000 | 5,000,000,000.00 |
| ACL196 | On 20/12/2017 | Spot Bond | 0.00000 | 100.29149 | | 0.00000 | 100.27062 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL197 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.32558 | | 0.00000 | 100.30224 | | | 0.00 | 0 | 0.00 |
| ACL198 | On 20/06/2017 | Spot Bond | | 0.00000 | 102.82315 | | 0.00000 | 102.80174 | | | 0.00 | 0 | 0.00 |
| ACL199 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.32853 | | 0.00000 | 100.30499 | | | 0.00 | 0 | 2,000,000,000.00 |
| ACL200 | On 21/11/2016 | Spot Bond | | 0.00000 | 92.04529 | | 0.00000 | 92.02708 | | | 0.00 | 0 | 0.00 |
| ACL201 | On 20/12/2022 | Spot Bond | | 0.00000 | 100.31374 | | 0.00000 | 100.29126 | | | 0.00 | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | | 0.00000 | 100.31374 | | 0.00000 | 100.29126 | | | 0.00 | 0 | 0.00 |
| ACL203 | On 30/01/2023 | Spot Bond | | 0.00000 | 118.51553 | | 0.00000 | 118.51553 | | | 0.00 | 0 | 0.00 |
| ACL204 | On 14/02/2023 | Spot Bond | | 0.00000 | 119.36045 | | 0.00000 | 119.36045 | | | 0.00 | 0 | 0.00 |
| ACL205 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.27291 | | 0.00000 | 100.25337 | | | 0.00 | 0 | 0.00 |
| ACL208 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.27031 | | 0.00000 | 100.25095 | | | 0.00 | 0 | 0.00 |
| ACL210 | On 20/05/2018 | Spot Bond | | 0.00000 | 100.76706 | | 0.00000 | 100.74955 | | | 0.00 | 0 | 0.00 |
| ACL212 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.27738 | | 0.00000 | 100.25751 | | | 0.00 | 0 | 0.00 |
| ACL213 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.27849 | | 0.00000 | 100.25854 | | | 0.00 | 500,000,000 | 500,000,000.00 |
| ACL214 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.28963 | | 0.00000 | 100.26889 | | | 0.00 | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.27328 | | 0.00000 | 100.25371 | | | 0.00 | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.27291 | | 0.00000 | 100.25337 | | | 0.00 | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.30110 | | 0.00000 | 100.28033 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | | 0.00000 | 101.16098 | | 0.00000 | 101.13978 | | | 0.00 | 0 | 0.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | | 0.00000 | 101.34572 | | 0.00000 | 101.32465 | | | 0.00 | 0 | 0.00 |
| ADCP05 | On 26/05/2014 | Spot Bond | | 0.00000 | 100.60366 | | 0.00000 | 100.58734 | | | 0.00 | 0 | 0.00 |
| ADCP06 | On 25/08/2014 | Spot Bond | | 0.00000 | 100.61075 | | 0.00000 | 100.59425 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | | 100.00000 | 9.59181 | | 100.00000 | 9.56779 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2015 | Spot Bond | | 0.00000 | 100.77532 | | 0.00000 | 100.75597 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| AHF1B1 | On 21/11/2014 | Spot Bond | 0.00000 | 100.85796 | 0.00000 | 100.83655 | | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | 0.00000 | 100.91295 | 0.00000 | 100.89019 | | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 0.00000 | 101.32592 | 0.00000 | 101.30640 | | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 0.00000 | 101.47546 | 0.00000 | 101.45386 | | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 0.00000 | 101.67476 | 0.00000 | 101.65039 | | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | 0.00000 | 101.28226 | 0.00000 | 101.26272 | | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 8.50000 | 99.46092 | 8.48000 | 99.47416 | | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | 101.70085 | 0.00000 | 101.67541 | | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | 102.00776 | 0.00000 | 101.97797 | | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 8.90500 | 99.15621 | 8.88500 | 99.21085 | | | | 0.00 | 0 | 0.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 9.49500 | 118.05149 | 9.46000 | 118.24980 | | | 38,359,800,000,000.00 | 4,040,000,000 | 2,920,000,000.00 | |
| AIR02U | On 05/10/2014 | Spot Bond | 100.00000 | 67.09547 | 100.00000 | 66.92931 | | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.48500 | 106.69411 | 7.48500 | 106.67280 | | | | 0.00 | 0 | 3,065,000,000.00 |
| AIR03U | On 26/10/2014 | Spot Bond | 100.00000 | 66.08701 | 100.00000 | 65.92336 | | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 16.51692 | 100.00000 | 16.48016 | | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.89000 | 156.02034 | 2.95000 | 154.95154 | | | | 0.00 | 0 | 40,000,000.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | 100.48486 | 0.00000 | 100.46456 | | | | 0.00 | 0 | 0.00 |
| ANG06 | On 06/06/2014 | Spot Bond | 0.00000 | 100.47359 | 0.00000 | 100.45597 | | | | 0.00 | 0 | 0.00 |
| ANG07 | On 11/04/2014 | Spot Bond | 0.00000 | 102.83262 | 0.00000 | 102.81635 | | | | 0.00 | 0 | 0.00 |
| ANG08 | On 10/10/2014 | Spot Bond | 0.00000 | 101.31865 | 0.00000 | 101.30042 | | | | 0.00 | 0 | 0.00 |
| ASN002 | On 03/01/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ASN004 | On 22/03/2016 | Spot Bond | 0.00000 | 100.42377 | 0.00000 | 100.40594 | | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | 100.90793 | 0.00000 | 100.88063 | | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | 100.25861 | 0.00000 | 100.24010 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|-------------------|
| ASN008 | On 06/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN009 | On 27/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN010 | On 04/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN011 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.30037 | | 0.00000 | 100.28029 | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.21176 | | 0.00000 | 100.18524 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | | 0.00000 | 100.41591 | | 0.00000 | 100.39791 | | | 0.00 | 0 | 0.00 |
| BAR002 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.25430 | | 0.00000 | 100.23608 | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.25056 | | 0.00000 | 100.23262 | | | 0.00 | 0 | 30,000,000,000.00 |
| BAW10 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.09329 | | 0.00000 | 100.07462 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | | 9.39500 | 101.50984 | | 9.37500 | 101.55707 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | | 0.00000 | 101.95706 | | 0.00000 | 101.93986 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | | 0.00000 | 102.32093 | | 0.00000 | 102.30220 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | | 0.00000 | 101.71537 | | 0.00000 | 101.69797 | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | | 0.00000 | 100.87439 | | 0.00000 | 100.85573 | | | 0.00 | 0 | 550,000,000.00 |
| BAW18 | On 05/12/2020 | Spot Bond | | 0.00000 | 100.58654 | | 0.00000 | 100.56705 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | | 9.93000 | 101.32462 | | 9.90000 | 101.44014 | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | | 7.59500 | 105.69757 | | 7.59500 | 105.67605 | | 1,519,000,000,000.00 | | 200,000,000 | 111,000,000.00 |
| BAW3 | On 02/10/2017 | Spot Bond | | 0.00000 | 100.02140 | | 0.00000 | 99.99979 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | | 0.00000 | 100.01954 | | 0.00000 | 99.99996 | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | | 8.04000 | 100.34229 | | 8.04000 | 100.32104 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | | 9.31500 | 101.85623 | | 9.29500 | 101.89018 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | | 11.42343 | 101.29013 | | 11.40312 | 101.28055 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | | 11.30252 | 100.23871 | | 11.29220 | 100.21654 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYA05 | On 30/09/2015 | Spot Bond | 11.35509 | | 100.17104 | | 11.34464 | 100.14896 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.03844 | | 0.00000 | 100.05431 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 11.40174 | | 100.05474 | | 11.39106 | 100.03375 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 12.32920 | | 98.46319 | | 12.31441 | 98.47395 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.04050 | | 0.00000 | 100.05568 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.04050 | | 0.00000 | 100.05568 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.04057 | | 0.00000 | 100.05575 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.67343 | | 99.38798 | | 11.65312 | 99.37789 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.56789 | | 100.02379 | | 11.55455 | 100.00638 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 11.30252 | | 100.23871 | | 11.29220 | 100.21654 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 11.52769 | | 100.09593 | | 11.51301 | 100.08188 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.71172 | | 99.65966 | | 10.70292 | 99.64205 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.03603 | | 0.00000 | 100.05274 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.08163 | | 0.00000 | 100.05440 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.08163 | | 0.00000 | 100.05440 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.07732 | | 0.00000 | 100.05153 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 10.91416 | | 99.43563 | | 10.90790 | 99.41632 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 12.09000 | | 97.44069 | | 12.07000 | 97.46101 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.07928 | | 0.00000 | 100.05284 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 12.01500 | | 95.03898 | | 11.99500 | 95.06278 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.02841 | | 0.00000 | 100.04777 | | | 0.00 | 0 | 114,800,000.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | | 100.07563 | | 9.28000 | 100.05042 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | 100.08046 | 0.00000 | 100.05362 | | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.79500 | 97.50820 | 11.77500 | 97.53479 | | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | 100.07810 | 0.00000 | 100.05206 | | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | 100.08006 | 0.00000 | 100.05336 | | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | 100.08006 | 0.00000 | 100.05336 | | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | 99.86352 | 0.00000 | 99.86352 | | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | 100.07716 | 0.00000 | 100.05143 | | | | 0.00 | 0 | 0.00 |
| BAYA38 | On 31/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | 100.03411 | 0.00000 | 100.05138 | | | | 0.00 | 0 | 0.00 |
| BAYA40 | On 30/09/2014 | Spot Bond | 0.00000 | 100.49598 | 0.00000 | 100.03345 | | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | 100.03411 | 0.00000 | 100.05138 | | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | 100.07732 | 0.00000 | 100.05153 | | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | 100.07793 | 100.00000 | 8.63217 | | | | 0.00 | 45,000,000,000 | 15,000,000,000.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | 100.08047 | 100.00000 | 1.44824 | | | | 0.00 | 30,000,000,000 | 15,000,000,000.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | 0.00000 | 100.05847 | 100.00000 | 51.45171 | | | | 0.00 | 10,000,000,000 | 5,000,000,000.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 14.42343 | 101.29500 | 14.40312 | 101.27701 | | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.68635 | 99.40178 | 15.68374 | 99.36562 | | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.58824 | 99.59158 | 14.59566 | 99.54169 | | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.10534 | 0.00000 | 100.07021 | | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 100.10534 | 0.00000 | 100.07021 | | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 100.10534 | 0.00000 | 100.07021 | | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 100.10920 | 0.00000 | 100.07277 | | | | 0.00 | 0 | 154,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|----------------|
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 100.09178 | | 0.00000 | 100.06117 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 14.91457 | | 100.00000 | 14.88628 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 18.82800 | | 100.00000 | 18.78189 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 17.13560 | | 100.00000 | 17.09363 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 10.57753 | | 100.00000 | 10.55162 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 10.60237 | | 100.00000 | 10.57668 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 12.78873 | | 100.00000 | 12.75741 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 11.08122 | | 100.00000 | 11.05408 | | | 0.00 | 0 | 0.00 |
| BCJ01U | On 15/04/2014 | Spot Bond | 100.00000 | 102.43237 | | 100.00000 | 102.16137 | | | 0.00 | 0 | 0.00 |
| BCJ02 | On 17/04/2014 | Spot Bond | 0.00000 | 101.18428 | | 0.00000 | 101.16755 | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | 0.00000 | 100.04071 | | 0.00000 | 100.05589 | | | 0.00 | 0 | 0.00 |
| BCP2 | On 30/09/2015 | Spot Bond | 0.00000 | 100.04272 | | 0.00000 | 100.05721 | | | 0.00 | 0 | 0.00 |
| BCP79U | On 24/04/2014 | Spot Bond | 100.00000 | 94.55959 | | 100.00000 | 94.31525 | | 400,000,000,000,000.00 | 4,000,000,000 | 2,000,000,000.00 | |
| BCP80U | On 19/05/2014 | Spot Bond | 100.00000 | 88.80779 | | 100.00000 | 88.59223 | | | 0.00 | 0 | 0.00 |
| BCP81U | On 06/06/2014 | Spot Bond | 100.00000 | 85.08159 | | 100.00000 | 84.88372 | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 2.06000 | 172.66161 | | 2.11000 | 172.23467 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.41500 | 140.85723 | | 8.38000 | 141.42859 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.41500 | 141.21689 | | 8.38000 | 141.78357 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.80000 | 98.29753 | | 8.76500 | 98.54318 | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | 0.00000 | 101.24460 | | 0.00000 | 101.22137 | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | 100.57325 | | 0.00000 | 100.55290 | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | 100.28171 | | 0.00000 | 100.26233 | | | 0.00 | 0 | 0.00 |
| BD32AU | On 08/05/2014 | Spot Bond | 100.00000 | 91.25000 | | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 8.44500 | 95.72594 | | 8.42500 | 95.76918 | | | 0.00 | 0 | 333,740,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | 102.12482 | 0.00000 | 102.10662 | | | | 0.00 | 0 | 21,300,000.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | 101.29760 | 0.00000 | 101.27821 | | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | 101.32709 | 0.00000 | 101.30729 | | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | 101.42537 | 0.00000 | 101.40419 | | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | 101.52363 | 0.00000 | 101.50106 | | | | 0.00 | 0 | 11,600,000.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | 101.79835 | 0.00000 | 101.77190 | | | | 0.00 | 0 | 7,200,000.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 16.04493 | 100.00000 | 16.00520 | | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | 101.18282 | 0.00000 | 101.16477 | | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | 101.24288 | 0.00000 | 101.22387 | | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | 101.26861 | 0.00000 | 101.24919 | | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | 101.27719 | 0.00000 | 101.25763 | | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 101.38009 | 0.00000 | 101.35888 | | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 101.51722 | 0.00000 | 101.49380 | | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 10.04215 | 100.00000 | 10.01729 | | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 10.04215 | 100.00000 | 10.01729 | | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | 100.32226 | 0.00000 | 100.30413 | | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | 100.34753 | 0.00000 | 100.32791 | | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 100.35442 | 0.00000 | 100.33439 | | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 8.86500 | 100.28010 | 8.84500 | 100.30740 | | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | 100.37507 | 0.00000 | 100.35383 | | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | 100.41163 | 0.00000 | 100.38822 | | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 8.99506 | 100.00000 | 8.97327 | | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 8.99506 | 100.00000 | 8.97327 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| BID01 | On 06/08/2014 | Spot Bond | 6.53000 | 102.79617 | | 6.53000 | 102.77818 | | | 0.00 | 0 | 80,000,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 101.30274 | | 0.00000 | 101.28488 | | | 0.00 | 0 | 0.00 |
| BIDC35 | On 17/04/2014 | Spot Bond | 0.00000 | 99.78892 | | 0.00000 | 99.77384 | | | 0.00 | 0 | 0.00 |
| BIDC36 | On 05/08/2014 | Spot Bond | 0.00000 | 97.83179 | | 0.00000 | 97.81431 | | | 0.00 | 0 | 0.00 |
| BIDC37 | On 12/05/2014 | Spot Bond | 0.00000 | 99.38651 | | 0.00000 | 99.37078 | | | 0.00 | 0 | 0.00 |
| BIDC38 | On 05/06/2014 | Spot Bond | 0.00000 | 99.00076 | | 0.00000 | 98.98490 | | | 0.00 | 0 | 0.00 |
| BIDC39 | On 04/09/2014 | Spot Bond | 0.00000 | 97.30058 | | 0.00000 | 97.28305 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | 100.69848 | | 0.00000 | 100.68221 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | 100.81515 | | 0.00000 | 100.79599 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | 100.68921 | | 0.00000 | 100.67199 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | 100.72566 | | 0.00000 | 100.70754 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | 100.79186 | | 0.00000 | 100.77210 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | 101.06656 | | 0.00000 | 101.03998 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | 101.52316 | | 0.00000 | 101.48649 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | 100.00000 | 39.08376 | | 100.00000 | 38.98908 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 17.66370 | | 100.00000 | 17.62044 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | 0.00000 | 100.31420 | | 0.00000 | 100.29451 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | 100.87883 | | 0.00000 | 100.85913 | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 7.86000 | 108.30187 | | 7.86000 | 108.27880 | | | 0.00 | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.96500 | 115.10529 | | 9.94500 | 115.12163 | | | 0.00 | 0 | 20,000,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 101.77545 | | 0.00000 | 101.74596 | | | 0.00 | 0 | 0.00 |
| CBL10 | On 06/05/2014 | Spot Bond | 0.00000 | 101.32464 | | 0.00000 | 101.30729 | | | 0.00 | 0 | 911,300,000.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 9.61500 | 105.96073 | | 9.59500 | 105.97083 | | 2,884,500,000,000.00 | | 300,000,000 | 790,000,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 11.70500 | 99.54004 | | 11.68500 | 99.57637 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | | 101.64169 | | 0.00000 | 101.61444 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 11.95500 | | 100.45438 | | 11.93500 | 100.49345 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | | 101.08665 | | 0.00000 | 101.06724 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.85500 | | 102.43207 | | 9.83500 | 102.45727 | | | 2,885,544,000,000.00 | 292,800,000 | 292,800,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | | 101.05276 | | 0.00000 | 101.02571 | | | 0.00 | 0 | 64,200,000.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 12.39500 | | 96.02437 | | 12.37500 | 96.06700 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | | 101.20688 | | 0.00000 | 101.18710 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | | 100.55705 | | 0.00000 | 100.52987 | | | 0.00 | 0 | 64,200,000.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | | 101.10094 | | 0.00000 | 101.08199 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.68000 | | 93.87703 | | 10.65000 | 93.97397 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 10.24500 | | 117.11208 | | 10.21000 | 117.30505 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 10.09500 | | 113.07869 | | 10.06000 | 113.28258 | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 9.43500 | | 112.18403 | | 9.40000 | 112.41090 | | | 0.00 | 0 | 2,500,000,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | | 100.72384 | | 0.00000 | 100.69456 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 12.21500 | | 99.90778 | | 12.19500 | 99.90990 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | | 101.14997 | | 0.00000 | 101.12550 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | | 100.19434 | | 0.00000 | 100.16703 | | | 0.00 | 0 | 102,700,000.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | | 101.39419 | | 0.00000 | 101.36637 | | | 0.00 | 0 | 0.00 |
| CGR7 | On 22/07/2014 | Spot Bond | 0.00000 | | 102.54727 | | 0.00000 | 102.50972 | | | 0.00 | 0 | 5,300,000.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | | 102.93358 | | 0.00000 | 102.89044 | | | 0.00 | 0 | 69,400,000.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 0.00000 | | 100.68519 | | 0.00000 | 100.66148 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | | 100.77849 | | 0.00000 | 100.75615 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | | 101.49905 | | 0.00000 | 101.46392 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 101.48320 | | 0.00000 | 101.44846 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | 101.56694 | | 0.00000 | 101.53018 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | 101.08329 | | 0.00000 | 101.06143 | | | 0.00 | 0 | 0.00 |
| CLN167 | On 30/04/2014 | Spot Bond | 100.00000 | 98.85029 | | 100.00000 | 98.59876 | | | 0.00 | 0 | 0.00 |
| CLN168 | On 30/04/2014 | Spot Bond | 100.00000 | 98.85029 | | 100.00000 | 98.59876 | | | 0.00 | 0 | 0.00 |
| CLN169 | On 30/04/2014 | Spot Bond | 100.00000 | 98.85029 | | 100.00000 | 98.59876 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | 100.30454 | | 0.00000 | 100.28352 | | | 0.00 | 0 | 0.00 |
| CLN172 | On 30/04/2014 | Spot Bond | 100.00000 | 98.85029 | | 100.00000 | 98.59876 | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | 101.46402 | | 0.00000 | 101.44615 | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | 0.00000 | 100.45278 | | 0.00000 | 100.42693 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | 102.53823 | | 10.11000 | 102.51031 | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | 0.00000 | 100.45278 | | 0.00000 | 100.42693 | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | 99.92389 | | 0.00000 | 99.90478 | | | 0.00 | 0 | 0.00 |
| CLN187 | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | 115.09137 | | 2.76000 | 115.05718 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | 106.55118 | | 0.00000 | 106.55118 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | 114.97174 | | 3.14000 | 114.93647 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | 100.74972 | | 8.25000 | 100.72759 | | | 0.00 | 0 | 0.00 |
| 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 | 100.45278 | | 0.00000 | 100.42693 | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 0.00000 | 100.45278 | | 0.00000 | 100.42693 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 3.10000 | 114.58533 | | 3.10000 | 114.55039 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | 114.54018 | | 2.40000 | 114.50742 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | 100.42955 | | 0.00000 | 100.39953 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN213 | On 12/10/2014 | Spot Bond | | 0.00000 | 100.16172 | | 0.00000 | 100.14529 | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | | 0.00000 | 99.79805 | | 0.00000 | 99.77955 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | | 8.69500 | 103.53475 | | 8.69500 | 103.51055 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | | 0.00000 | 99.85006 | | 0.00000 | 99.83121 | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | | 0.00000 | 99.85223 | | 0.00000 | 99.83365 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | | 0.00000 | 101.38352 | | 0.00000 | 101.36257 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | | 0.00000 | 101.39556 | | 0.00000 | 101.37507 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | | 8.74500 | 103.68690 | | 8.74500 | 103.66253 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | | 8.74500 | 103.68690 | | 8.74500 | 103.66253 | | | 0.00 | 0 | 0.00 |
| CLN223 | On 15/06/2014 | Spot Bond | | 0.00000 | 101.86018 | | 0.00000 | 101.86018 | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | | 0.00000 | 101.83149 | | 0.00000 | 101.83149 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | | 8.79500 | 102.45082 | | 8.79500 | 102.42660 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.31206 | | 0.00000 | 100.29050 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.34433 | | 0.00000 | 100.32045 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | | 0.00000 | 101.34093 | | 0.00000 | 101.32211 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | | 0.00000 | 101.34093 | | 0.00000 | 101.32211 | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | | 100.17539 | 89.19353 | | 100.17539 | 88.99236 | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.48701 | | 0.00000 | 100.45915 | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | | 0.00000 | 100.94272 | | 0.00000 | 100.92383 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.31653 | | 0.00000 | 100.29467 | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | | 0.00000 | 100.74212 | | 0.00000 | 100.72329 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.79044 | | 0.00000 | 100.77032 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | | 9.35000 | 100.96385 | | 9.35000 | 100.93837 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | 100.96385 | | 9.35000 | 100.93837 | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | 0.00000 | 100.72265 | | 0.00000 | 100.70382 | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | 0.00000 | 100.72466 | | 0.00000 | 100.70577 | | | 0.00 | 0 | 0.00 |
| CLN246 | On 24/02/2017 | Spot Bond | 0.00000 | 92.20170 | | 0.00000 | 92.20170 | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 0.00000 | 101.22140 | | 0.00000 | 101.18982 | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 0.00000 | 100.38391 | | 0.00000 | 100.36547 | | | 0.00 | 0 | 0.00 |
| CLN249 | On 24/02/2017 | Spot Bond | 0.00000 | 101.19787 | | 0.00000 | 101.16691 | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 0.00000 | 100.15456 | | 0.00000 | 100.13581 | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 0.00000 | 100.15456 | | 0.00000 | 100.13581 | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | 0.00000 | 100.15456 | | 0.00000 | 100.13581 | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 0.00000 | 100.15456 | | 0.00000 | 100.13581 | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 0.00000 | 100.15456 | | 0.00000 | 100.13581 | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 0.00000 | 100.15844 | | 0.00000 | 100.13921 | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | 100.16471 | | 0.00000 | 100.14468 | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | 100.16471 | | 0.00000 | 100.14468 | | | 0.00 | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | 0.00000 | 100.16471 | | 0.00000 | 100.14468 | | | 0.00 | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | 0.00000 | 100.16471 | | 0.00000 | 100.14468 | | | 0.00 | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | 0.00000 | 100.16471 | | 0.00000 | 100.14468 | | | 0.00 | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | 0.00000 | 100.16578 | | 0.00000 | 100.14561 | | | 0.00 | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | 9.72500 | 99.91454 | | 9.70500 | 99.96617 | | | 0.00 | 0 | 0.00 |
| CLN264 | On 18/08/2014 | Spot Bond | 0.00000 | 100.82127 | | 0.00000 | 100.80218 | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | 0.00000 | 101.27582 | | 0.00000 | 101.25478 | | | 0.00 | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | 100.35529 | | 0.00000 | 100.33063 | | | 0.00 | 0 | 0.00 |
| CLN270 | On 24/02/2017 | Spot Bond | 0.00000 | 101.12754 | | 0.00000 | 101.09721 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.28592 | 0.00000 | 100.26544 | | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.28406 | 0.00000 | 100.26371 | | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.29143 | 0.00000 | 100.27136 | | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | | 100.75073 | 0.00000 | 100.73173 | | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | | 100.87307 | 0.00000 | 100.85014 | | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.29068 | 0.00000 | 100.27066 | | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | 0.00000 | | 103.85306 | 0.00000 | 103.83325 | | | | 0.00 | 0 | 128,300,000.00 |
| CLN280 | On 07/06/2017 | Spot Bond | 0.00000 | | 100.56242 | 0.00000 | 100.54248 | | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | 0.00000 | | 100.19627 | 0.00000 | 100.17737 | | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | 0.00000 | | 100.13449 | 0.00000 | 100.11578 | | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.27663 | 0.00000 | 100.25682 | | | | 0.00 | 0 | 0.00 |
| CLN284 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.31929 | 0.00000 | 100.29641 | | | | 0.00 | 0 | 0.00 |
| CLN285 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.31929 | 0.00000 | 100.29641 | | | | 0.00 | 0 | 0.00 |
| CLN286 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.31929 | 0.00000 | 100.29641 | | | | 0.00 | 0 | 0.00 |
| CLN287 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.31929 | 0.00000 | 100.29641 | | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | | 101.07103 | 0.00000 | 101.05116 | | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | 0.00000 | | 100.70149 | 0.00000 | 100.68150 | | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | 0.00000 | | 100.46371 | 0.00000 | 100.44080 | | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | 0.00000 | | 100.18934 | 0.00000 | 100.16620 | | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | 0.00000 | | 102.55164 | 0.00000 | 102.53076 | | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.02319 | 0.00000 | 100.04436 | | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 0.00000 | | 100.18720 | 0.00000 | 100.16434 | | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | 0.00000 | | 99.87259 | 0.00000 | 99.89349 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN296 | On 20/12/2017 | Spot Bond | 0.00000 | | 100.33346 | 0.00000 | 100.31037 | | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.02324 | 0.00000 | 100.04441 | | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.02324 | 0.00000 | 100.04441 | | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.06945 | 0.00000 | 100.04629 | | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | | 123.51119 | 0.00000 | 123.51119 | | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 0.00000 | | 101.88265 | 0.00000 | 101.86107 | | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 0.00000 | | 123.21419 | 0.00000 | 123.21419 | | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | | 123.08503 | 0.00000 | 123.08503 | | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | | 123.27495 | 0.00000 | 123.27495 | | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | | 121.16196 | 0.00000 | 121.16196 | | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | | 121.76346 | 0.00000 | 121.76346 | | | | 0.00 | 0 | 0.00 |
| CLN312 | On 20/03/2018 | Spot Bond | 0.00000 | | 124.08755 | 0.00000 | 124.08755 | | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | | 101.08806 | 0.00000 | 101.06490 | | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 11.18500 | | 94.71935 | 11.15000 | 94.87002 | | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 11.70500 | | 91.41694 | 11.67000 | 91.56832 | | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.06629 | 0.00000 | 100.04418 | | | | 0.00 | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | | 100.33297 | 0.00000 | 100.30911 | | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | | 101.06225 | 0.00000 | 101.03963 | | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | | 101.33114 | 0.00000 | 101.30979 | | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | | 101.42689 | 0.00000 | 101.40336 | | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | | 103.73368 | 8.80500 | 103.70898 | | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.29149 | 0.00000 | 100.27062 | | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | | 101.19881 | 0.00000 | 101.17768 | | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | | 118.57484 | 0.00000 | 118.57484 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 100.30521 | 0.00000 | 100.28336 | | | | 0.00 | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 100.31077 | 0.00000 | 100.28851 | | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 100.33222 | 0.00000 | 100.30843 | | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 100.30727 | 0.00000 | 100.28525 | | | | 0.00 | 0 | 0.00 |
| CLN329 | On 20/06/2017 | Spot Bond | 0.00000 | 100.42618 | 0.00000 | 100.39561 | | | | 0.00 | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 100.42618 | 0.00000 | 100.39561 | | | | 0.00 | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 100.42618 | 0.00000 | 100.39561 | | | | 0.00 | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 100.34967 | 0.00000 | 100.32542 | | | | 0.00 | 0 | 0.00 |
| CLN333 | On 21/06/2014 | Spot Bond | 0.00000 | 100.18540 | 0.00000 | 100.16759 | | | | 0.00 | 0 | 0.00 |
| CLN334 | On 19/07/2014 | Spot Bond | 0.00000 | 101.18627 | 0.00000 | 101.16868 | | | | 0.00 | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | 100.06629 | 0.00000 | 100.04418 | | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | 107.26015 | 0.00000 | 107.26015 | | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | 107.39116 | 0.00000 | 107.39116 | | | | 0.00 | 0 | 0.00 |
| CLN338 | On 23/06/2014 | Spot Bond | 0.00000 | 100.18819 | 0.00000 | 100.16934 | | | | 0.00 | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | 0.00000 | 101.27766 | 0.00000 | 101.25582 | | | | 0.00 | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | 100.38638 | 0.00000 | 100.35868 | | | | 0.00 | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | 100.06668 | 0.00000 | 100.04444 | | | | 0.00 | 0 | 0.00 |
| CLN342 | On 20/06/2017 | Spot Bond | 0.00000 | 100.44406 | 0.00000 | 100.41302 | | | | 0.00 | 0 | 192,500,000.00 |
| CLN343 | On 20/12/2023 | Spot Bond | 0.00000 | 100.36445 | 0.00000 | 100.33912 | | | | 0.00 | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | 0.00000 | 100.27822 | 0.00000 | 100.25910 | | | | 0.00 | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | 0.00000 | 100.32187 | 0.00000 | 100.29881 | | | | 0.00 | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | 0.00000 | 101.26356 | 0.00000 | 101.24196 | | | | 0.00 | 0 | 0.00 |
| CLN347 | On 10/02/2016 | Spot Bond | 0.00000 | 101.05114 | 0.00000 | 101.03047 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN348 | On 23/06/2014 | Spot Bond | 0.00000 | 100.18686 | 0.00000 | 100.16813 | | | | 0.00 | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | 0.00000 | 100.06471 | 0.00000 | 100.04313 | | | | 0.00 | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | 0.00000 | 101.18467 | 0.00000 | 101.16484 | | | | 0.00 | 0 | 0.00 |
| CLN351 | On 24/02/2017 | Spot Bond | 0.00000 | 100.98608 | 0.00000 | 100.95955 | | | | 0.00 | 0 | 0.00 |
| CLN352 | On 24/02/2017 | Spot Bond | 0.00000 | 100.98608 | 0.00000 | 100.95955 | | | | 0.00 | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | 0.00000 | 100.67102 | 0.00000 | 100.65080 | | | | 0.00 | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | 0.00000 | 100.43874 | 0.00000 | 100.40726 | | | | 0.00 | 0 | 38,500,000.00 |
| CLN355 | On 24/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN356 | On 24/02/2017 | Spot Bond | 0.00000 | 101.06193 | 0.00000 | 101.03337 | | | | 0.00 | 0 | 0.00 |
| CLN357 | On 24/02/2017 | Spot Bond | 0.00000 | 101.02655 | 0.00000 | 100.99894 | | | | 0.00 | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | 0.00000 | 101.24021 | 0.00000 | 101.21865 | | | | 0.00 | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | 0.00000 | 101.22391 | 0.00000 | 101.20272 | | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | 0.00000 | 100.26472 | 0.00000 | 100.24576 | | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | 10.55000 | 100.33582 | 10.55000 | 100.30779 | | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | 10.36500 | 101.46894 | 10.33000 | 101.65747 | | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | 0.00000 | 100.28429 | 0.00000 | 100.26392 | | | | 0.00 | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | 0.00000 | 101.43183 | 0.00000 | 101.40614 | | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | 12.50500 | 103.07603 | 12.47000 | 103.24248 | | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | 0.00000 | 101.33559 | 0.00000 | 101.30883 | | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | 12.53500 | 102.65685 | 12.50000 | 102.81233 | | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | 10.96500 | 102.21742 | 10.93000 | 102.37338 | | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | 100.99400 | 0.00000 | 100.96733 | | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | 100.64201 | 0.00000 | 100.61961 | | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | 100.43030 | 0.00000 | 100.40489 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|------------------|
| CLN372 | On 20/09/2023 | Spot Bond | 100.00000 | | 0.02611 | 100.00000 | 0.02603 | | | | 0.00 | 0 | 7,500,000,000.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | | 38.62333 | 7.01000 | 38.61616 | | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | | 148.61557 | 0.00000 | 150.11620 | | | | 0.00 | 0 | 0.00 |
| CLN61 | On 02/03/2028 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN81 | On 18/04/2028 | Spot Bond | 8.80000 | | 131.96884 | 8.76500 | 132.12169 | | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 8.41500 | | 140.85723 | 8.38000 | 141.42859 | | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.41500 | | 141.21689 | 8.38000 | 141.78357 | | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | | 89.18272 | 0.00000 | 89.16357 | | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | | 89.09023 | 0.00000 | 89.07092 | | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | | 99.85294 | 0.00000 | 99.83184 | | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | | 99.85294 | 0.00000 | 99.83184 | | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.31578 | 0.00000 | 100.29395 | | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.29477 | 0.00000 | 100.27445 | | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.29896 | 0.00000 | 100.27835 | | | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2017 | Spot Bond | 0.00000 | | 101.71029 | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.29705 | 0.00000 | 100.27578 | | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | | 101.33114 | 0.00000 | 101.30979 | | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.26956 | 0.00000 | 100.25026 | | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | | 100.82691 | 0.00000 | 100.80461 | | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 9.24500 | | 104.04600 | 9.24500 | 104.02024 | | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 9.31500 | | 101.85014 | 9.29500 | 101.89220 | | | | 0.00 | 0 | 710,100,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.59000 | | 113.28653 | 10.56000 | 113.43910 | | | | 0.00 | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 8.59500 | | 106.80329 | 8.59500 | 106.77860 | | | | 3,438,000,000.00 | 400,000 | 400,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| COJ07 | On 23/03/2021 | Spot Bond | 10.18000 | 103.25860 | 10.15000 | 103.38094 | | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 10.49500 | 92.05924 | 10.46000 | 92.22358 | | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 11.14500 | 93.37836 | 11.11000 | 93.58406 | | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 11.14500 | 91.19516 | 11.11000 | 91.39305 | | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 0.00000 | 100.67438 | 0.00000 | 100.65522 | | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | 100.68838 | 0.00000 | 100.66881 | | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | 100.61362 | 0.00000 | 100.59443 | | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | 101.14419 | 0.00000 | 101.12548 | | | | 0.00 | 0 | 0.00 |
| CPL018 | On 07/04/2014 | Spot Bond | 0.00000 | 103.01002 | 0.00000 | 102.99409 | | | | 0.00 | 0 | 0.00 |
| CPL019 | On 17/04/2014 | Spot Bond | 0.00000 | 102.58132 | 0.00000 | 102.56558 | | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 11.50000 | 99.96440 | 11.47000 | 100.09729 | | | | 0.00 | 0 | 0.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | 10.59764 | 100.00000 | 10.57196 | | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | 101.12764 | 0.00000 | 101.11015 | | | | 0.00 | 256,600,000 | 128,300,000.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 8.59000 | 94.97282 | 8.57000 | 95.00848 | | | | 0.00 | 0 | 0.00 |
| DENG50 | On 25/08/2014 | Spot Bond | 0.00000 | 100.58826 | 0.00000 | 100.57193 | | | | 0.00 | 0 | 0.00 |
| DENG51 | On 03/09/2014 | Spot Bond | 0.00000 | 100.48997 | 0.00000 | 100.47369 | | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | 100.47810 | 0.00000 | 100.45912 | | | | 0.00 | 0 | 0.00 |
| DLTC02 | On 06/05/2014 | Spot Bond | 0.00000 | 100.99282 | 0.00000 | 100.97599 | | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | 102.42620 | 0.00000 | 102.39274 | | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | 100.38564 | 0.00000 | 100.35800 | | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 100.00000 | 1.44115 | 100.00000 | 1.79894 | | | | 0.00 | 0 | 0.00 |
| DRD03 | On 03/07/2014 | Spot Bond | 0.00000 | 100.00006 | 0.00000 | 99.97332 | | | | 0.00 | 0 | 25,700,000.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | 100.00002 | 0.00000 | 99.97195 | | | | 0.00 | 0 | 25,700,000.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.47500 | 119.47105 | 7.47500 | 119.44697 | | | | 0.00 | 0 | 660,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| DV22 | On 07/02/2020 | Spot Bond | 8.89000 | 103.92563 | | 8.86500 | 104.01472 | | | 197,273,545,000.00 | 22,190,500 | 2,171,070,800.00 |
| DV23 | On 27/02/2023 | Spot Bond | 9.24500 | 105.46344 | | 9.21000 | 105.65300 | | | 9,455,763,812,000.00 | 1,022,797,600 | 3,091,096,900.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.35500 | 103.28716 | | 9.32000 | 103.48720 | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.70000 | 104.32194 | | 9.66000 | 104.61425 | | | 0.00 | 0 | 300,000,000.00 |
| DVC001 | On 09/06/2014 | Spot Bond | 0.00000 | 100.39504 | | 0.00000 | 100.37853 | | | 0.00 | 0 | 0.00 |
| DVC003 | On 09/12/2014 | Spot Bond | 0.00000 | 100.41454 | | 0.00000 | 100.39823 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | 100.76206 | | 0.00000 | 100.74509 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | 100.28795 | | 0.00000 | 100.27075 | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 8.48000 | 126.45216 | | 8.45500 | 126.56220 | | | 0.00 | 0 | 1,800,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 100.40563 | | 0.00000 | 100.37476 | | | 0.00 | 0 | 3,010,800,000.00 |
| EFC01 | On 31/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 0.10000 | 132.04009 | | 0.10000 | 132.01050 | | | 0.00 | 0 | 2,000,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 2.07000 | 118.40908 | | 2.13000 | 117.54479 | | | 621,000,000,000.00 | 300,000,000 | 1,650,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.08000 | 105.86071 | | 2.14000 | 104.98865 | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.20000 | 104.32830 | | 2.26000 | 103.45664 | | | 0.00 | 0 | 19,000,000,000.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 10.08000 | 104.07060 | | 10.05000 | 104.18230 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.93000 | 104.55009 | | 9.90000 | 104.67438 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 10.19500 | 103.24599 | | 10.16000 | 103.43408 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.39000 | 97.86268 | | 10.35000 | 98.00807 | | | 0.00 | 0 | 0.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.83230 | | 0.00000 | 100.81369 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| EPFC08 | On 12/09/2014 | Spot Bond | 0.00000 | 100.37490 | | 0.00000 | 100.35794 | | | 0.00 | 0 | 0.00 |
| EPFC09 | On 06/11/2014 | Spot Bond | 0.00000 | 100.96743 | | 0.00000 | 100.95059 | | | 0.00 | 0 | 0.00 |
| EPFC10 | On 19/11/2014 | Spot Bond | 0.00000 | 100.73875 | | 0.00000 | 100.72116 | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | 0.00000 | 100.72709 | | 0.00000 | 100.70936 | | | 0.00 | 0 | 0.00 |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | 84.10138 | 100.00000 | 83.90805 | | | | 0.00 | 0 | 0.00 |
| EQ203U | On 16/04/2014 | Spot Bond | 100.00000 | 99.24283 | 100.00000 | 98.98097 | | | | 0.00 | 0 | 0.00 |
| EQ204U | On 15/05/2014 | Spot Bond | 100.00000 | 89.68059 | 100.00000 | 89.46078 | | | | 0.00 | 0 | 0.00 |
| EQ205U | On 10/09/2014 | Spot Bond | 100.00000 | 69.52381 | 100.00000 | 69.39163 | | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | 129.54588 | | 3.00000 | 129.50655 | | | 0.00 | 0 | 70,000,000.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 11.65500 | 104.66642 | | 11.65500 | 104.63367 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | 103.84863 | | 0.00000 | 103.82643 | | | 0.00 | 0 | 40,000,000.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | 101.40849 | | 0.00000 | 101.38565 | | | 0.00 | 0 | 20,000,000.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 99.87056 | | 0.00000 | 99.84891 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 10.31500 | 94.51271 | 10.29500 | 94.54891 | | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | 99.97984 | | 0.00000 | 99.95977 | | | 0.00 | 0 | 20,000,000.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | 100.69926 | | 0.00000 | 100.67819 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | 101.00516 | | 0.00000 | 100.98354 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | 100.92579 | | 0.00000 | 100.90594 | | | 0.00 | 0 | 2,400,000.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.90062 | | 0.00000 | 100.88016 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | 101.02344 | | 0.00000 | 101.00140 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.99130 | | 0.00000 | 100.96878 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | 100.85856 | | 0.00000 | 100.84022 | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/11/2025 | Spot Bond | 0.00000 | 100.88308 | | 0.00000 | 100.86419 | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | 100.83402 | | 0.00000 | 100.81506 | | | 0.00 | 0 | 51,300,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|-------------------|
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | 100.87036 | 0.00000 | 100.85058 | | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | 100.82676 | 0.00000 | 100.80795 | | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | 100.85704 | 0.00000 | 100.83756 | | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 7.05500 | 101.62551 | 7.05500 | 101.60626 | | | | 0.00 | 0 | 200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 8.12000 | 108.01731 | 8.10000 | 108.06320 | | | 1,243,175,248,000.00 | | 153,100,400 | 6,727,000,000.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.78000 | 109.23201 | 8.74500 | 109.42838 | | | 765,225,290,000.00 | | 87,155,500 | 3,368,125,700.00 |
| ES26 | On 02/04/2026 | Spot Bond | 9.00500 | 91.65301 | 8.97000 | 91.87037 | | | 363,297,720,000.00 | | 40,344,000 | 5,223,305,300.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.55500 | 82.37334 | 9.52000 | 82.61660 | | | 570,264,376,500.00 | | 59,682,300 | 46,188,783,500.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.73500 | 91.92022 | 9.70000 | 92.19752 | | | 0.00 | | 0 | 16,300,000,000.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.75976 | 0.00000 | 100.74046 | | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 101.38771 | 0.00000 | 101.36826 | | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 100.16037 | 0.00000 | 100.14087 | | | | 0.00 | 0 | 0.00 |
| FIFC07 | On 28/08/2014 | Spot Bond | 0.00000 | 100.60561 | 0.00000 | 100.58849 | | | | 0.00 | 0 | 0.00 |
| FIFC09 | On 08/10/2014 | Spot Bond | 0.00000 | 99.89847 | 0.00000 | 99.88143 | | | | 0.00 | 0 | 0.00 |
| FIFC10 | On 11/09/2014 | Spot Bond | 0.00000 | 100.42282 | 0.00000 | 100.40444 | | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 11.91200 | 100.00000 | 11.88217 | | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 11.59244 | 100.00000 | 11.56342 | | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | 100.33159 | 0.00000 | 100.31202 | | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | 100.34514 | 0.00000 | 100.32477 | | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | 100.37221 | 0.00000 | 100.35023 | | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | 100.39921 | 0.00000 | 100.37565 | | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 6.89500 | 101.34127 | 6.89500 | 101.32272 | | | | 0.00 | 0 | 840,000,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.79500 | 97.58024 | 9.77500 | 97.62663 | | | | 0.00 | 0 | 10,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.42587 | | 0.00000 | 100.40905 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | | 100.42580 | | 0.00000 | 100.40898 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | | 101.28237 | | 0.00000 | 101.26145 | | | 0.00 | 0 | 40,000,000.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | | 102.55708 | | 0.00000 | 102.53584 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 11.59500 | | 104.79441 | | 11.57500 | 104.83388 | | | 0.00 | 0 | 300,000.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | | 98.77105 | | 0.00000 | 98.74677 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.26000 | | 125.49784 | | 2.30000 | 125.11134 | | | 0.00 | 0 | 20,000,000.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.19000 | | 268.00535 | | 2.24000 | 266.89740 | | | 0.00 | 0 | 40,000,000.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.42000 | | 104.96634 | | 2.42000 | 104.93614 | | | 0.00 | 0 | 600,000,000.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.62000 | | 149.33398 | | 2.68000 | 148.24986 | | | 0.00 | 0 | 10,000,000.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.48000 | | 201.97436 | | 2.54000 | 200.16445 | | | 248,000,000,000.00 | 100,000,000 | 60,000,000.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.90500 | | 108.20257 | | 7.90500 | 108.17977 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.95200 | | 59.42760 | | 7.95300 | 59.38611 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.48300 | | 37.50022 | | 9.48300 | 37.47229 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.72000 | | 36.21609 | | 9.72000 | 36.18847 | | | 0.00 | 0 | 0.00 |
| FRC04 | On 03/06/2014 | Spot Bond | 0.00000 | | 103.23785 | | 0.00000 | 103.21011 | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | 0.00000 | | 101.17740 | | 0.00000 | 101.14699 | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | 0.00000 | | 101.14463 | | 0.00000 | 101.11510 | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | 0.00000 | | 101.14463 | | 0.00000 | 101.11510 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | | 100.82009 | | 0.00000 | 100.79301 | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | 0.00000 | | 101.12517 | | 0.00000 | 101.09615 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.35342 | | 0.00000 | 100.32889 | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.47241 | | 0.00000 | 100.44541 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.30460 | | 0.00000 | 100.28358 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC113 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.33541 | | 0.00000 | 100.31218 | | | 0.00 | 0 | 0.00 |
| FRC114 | | On 20/06/2014 | Spot Bond | 0.00000 | 101.13261 | | 0.00000 | 101.11368 | | | 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 | 100.46556 | | 0.00000 | 100.43897 | | | 0.00 | 0 | 0.00 |
| FRC118 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.32853 | | 0.00000 | 100.30499 | | | 0.00 | 0 | 0.00 |
| FRC119 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC120 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC121 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.31262 | | 0.00000 | 100.29023 | | | 0.00 | 0 | 0.00 |
| FRC122 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.36475 | | 0.00000 | 100.33861 | | | 0.00 | 0 | 0.00 |
| FRC123 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC124 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.32298 | | 0.00000 | 100.29984 | | | 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 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC127 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC128 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.34405 | | 0.00000 | 100.31939 | | | 0.00 | 0 | 0.00 |
| FRC129 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC130 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC131 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC132 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC133 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC134 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.42595 | | 0.00000 | 100.39541 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.41315 | | 0.00000 | 100.38352 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC136 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC137 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC138 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC139 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC140 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC141 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC142 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC143 | On 20/09/2017 | Spot Bond | 100.09221 | 14.06091 | | 100.09221 | 14.02682 | | | 0.00 | 0 | 0.00 |
| FRC144 | On 20/09/2017 | Spot Bond | 0.00000 | 100.29223 | | 0.00000 | 100.27130 | | | 0.00 | 0 | 0.00 |
| FRC145 | On 20/09/2017 | Spot Bond | 0.00000 | 109.70932 | | 0.00000 | 109.62010 | | | 0.00 | 128,400,000 | 64,200,000.00 |
| FRC146 | On 20/09/2014 | Spot Bond | 0.00000 | 100.35164 | | 0.00000 | 100.32722 | | | 0.00 | 0 | 0.00 |
| FRC147 | On 20/09/2015 | Spot Bond | 0.00000 | 100.39441 | | 0.00000 | 100.36692 | | | 0.00 | 0 | 0.00 |
| FRC148 | On 24/02/2017 | Spot Bond | 0.00000 | 101.05240 | | 0.00000 | 101.02532 | | | 0.00 | 0 | 0.00 |
| FRC149 | On 20/09/2015 | Spot Bond | 0.00000 | 104.32316 | | 0.00000 | 104.28608 | | | 0.00 | 154,000,000 | 77,000,000.00 |
| FRC150 | On 20/09/2017 | Spot Bond | 0.00000 | 100.32780 | | 0.00000 | 100.30511 | | | 0.00 | 0 | 0.00 |
| FRC151 | On 20/09/2017 | Spot Bond | 0.00000 | 98.00000 | | 0.00000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC152 | On 20/12/2017 | Spot Bond | 0.00000 | 100.33159 | | 0.00000 | 100.30863 | | | 0.00 | 0 | 0.00 |
| FRC153 | On 20/12/2017 | Spot Bond | 0.00000 | 100.30192 | | 0.00000 | 100.28109 | | | 0.00 | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | 0.00000 | 100.30632 | | 0.00000 | 100.28438 | | | 0.00 | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | 0.00000 | 100.40399 | | 0.00000 | 100.37502 | | | 0.00 | 0 | 0.00 |
| FRC158 | On 11/06/2014 | Spot Bond | 0.00000 | 100.41748 | | 0.00000 | 100.40024 | | | 0.00 | 0 | 0.00 |
| FRC160 | On 12/06/2014 | Spot Bond | 0.00000 | 100.39931 | | 0.00000 | 100.38206 | | | 0.00 | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | 0.00000 | 100.30076 | | 0.00000 | 100.27922 | | | 0.00 | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | 13.22500 | 54.28323 | | 13.22500 | 54.26404 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRC163 | On 20/03/2018 | Spot Bond | 0.00000 | 100.28295 | 0.00000 | 100.26269 | | | | 0.00 | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | 0.00000 | 100.28332 | 0.00000 | 100.26303 | | | | 0.00 | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | 0.00000 | 100.42467 | 0.00000 | 100.39504 | | | | 0.00 | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | 0.00000 | 100.29668 | 0.00000 | 100.27543 | | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | 3.66500 | 93.20985 | 3.66500 | 93.17987 | | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | 0.00000 | 100.31003 | 0.00000 | 100.28783 | | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | 0.00000 | 100.31003 | 0.00000 | 100.28783 | | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | 0.00000 | 100.87161 | 0.00000 | 100.84958 | | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | 0.00000 | 100.06629 | 0.00000 | 100.04418 | | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | 0.00000 | 98.33802 | 0.00000 | 98.31624 | | | | 0.00 | 0 | 0.00 |
| FRC175 | On 15/06/2016 | Spot Bond | 0.00000 | 101.14976 | 0.00000 | 101.13011 | | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | 0.00000 | 100.29149 | 0.00000 | 100.27062 | | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | 0.00000 | 100.28443 | 0.00000 | 100.26406 | | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | 101.39154 | 0.00000 | 101.36613 | | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | 100.33482 | 0.00000 | 100.31083 | | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | 101.03992 | 0.00000 | 101.01947 | | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | 101.37645 | 0.00000 | 101.35133 | | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | 101.45340 | 0.00000 | 101.42914 | | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | 100.38564 | 0.00000 | 100.35800 | | | | 0.00 | 0 | 128,300,000.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | 100.30336 | 0.00000 | 100.28163 | | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | 100.38528 | 0.00000 | 100.35765 | | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | 100.28109 | 0.00000 | 100.26095 | | | | 0.00 | 0 | 0.00 |
| FRC187 | On 07/03/2017 | Spot Bond | 0.00000 | 101.38876 | 0.00000 | 101.35139 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | 100.30632 | 0.00000 | 100.28438 | | 0.00 | | 0 | 0.00 | |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | 100.30632 | 0.00000 | 100.28438 | | 0.00 | | 0 | 0.00 | |
| FRC190 | On 14/03/2016 | Spot Bond | 0.00000 | 100.37804 | 0.00000 | 100.35990 | | 0.00 | | 0 | 0.00 | |
| FRC29 | On 22/07/2014 | Spot Bond | 0.00000 | 101.51197 | 0.00000 | 101.48927 | | 0.00 | | 0 | 0.00 | |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | 100.32887 | 0.00000 | 100.30610 | | 0.00 | | 0 | 0.00 | |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | 100.32704 | 0.00000 | 100.30440 | | 0.00 | | 0 | 0.00 | |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | 100.53256 | 0.00000 | 100.51126 | | 0.00 | | 0 | 0.00 | |
| FRC57 | On 20/06/2014 | Spot Bond | 0.00000 | 100.28021 | 0.00000 | 100.26095 | | 0.00 | | 0 | 0.00 | |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | 101.29113 | 0.00000 | 101.26965 | | 0.00 | | 0 | 0.00 | |
| FRC66 | On 31/01/2022 | Spot Bond | 3.50000 | 115.12171 | 3.54000 | 114.76716 | | 0.00 | | 0 | 0.00 | |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | 100.33304 | 0.00000 | 100.30997 | | 0.00 | | 0 | 0.00 | |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | 100.33641 | 0.00000 | 100.31310 | | 0.00 | | 0 | 0.00 | |
| FRC69 | On 31/01/2022 | Spot Bond | 3.48000 | 115.28111 | 3.52000 | 114.92607 | | 0.00 | | 0 | 0.00 | |
| FRC70 | On 20/09/2014 | Spot Bond | 1.78000 | 122.04672 | 1.81000 | 121.99659 | | 0.00 | | 0 | 0.00 | |
| FRC71 | On 31/01/2022 | Spot Bond | 3.50000 | 115.12171 | 3.54000 | 114.76716 | | 0.00 | | 0 | 0.00 | |
| FRC72 | On 31/01/2017 | Spot Bond | 2.76000 | 120.63691 | 2.79000 | 120.50335 | | 0.00 | | 0 | 0.00 | |
| FRC74 | On 20/09/2016 | Spot Bond | 2.83000 | 125.86149 | 2.86000 | 125.73201 | | 0.00 | | 0 | 0.00 | |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | 101.47179 | 0.00000 | 101.44748 | | 0.00 | | 0 | 0.00 | |
| FRC78 | On 15/06/2016 | Spot Bond | 0.00000 | 99.55081 | 0.00000 | 99.53004 | | 0.00 | | 0 | 0.00 | |
| FRC79 | On 15/06/2016 | Spot Bond | 0.00000 | 100.51893 | 0.00000 | 100.48918 | | 0.00 | | 0 | 0.00 | |
| FRC82 | On 15/06/2016 | Spot Bond | 0.00000 | 100.52804 | 0.00000 | 100.49775 | | 0.00 | | 0 | 0.00 | |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | 100.28948 | 0.00000 | 100.26954 | | 0.00 | | 0 | 0.00 | |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | 100.33083 | 0.00000 | 100.30792 | | 0.00 | | 0 | 0.00 | |
| FRC85 | On 20/12/2014 | Spot Bond | 0.00000 | 103.47516 | 0.00000 | 103.43299 | | 0.00 | | 0 | 6,200,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | 100.38625 | 0.00000 | 100.35935 | | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | 100.37204 | 0.00000 | 100.34617 | | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | 100.31485 | 0.00000 | 100.29229 | | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | 0.00000 | 100.48245 | 0.00000 | 100.45486 | | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | 100.31447 | 0.00000 | 100.29195 | | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | 102.68787 | 0.00000 | 102.61801 | | | | 0.00 | 12,400,000 | 6,200,000.00 |
| FRC98 | On 15/06/2016 | Spot Bond | 0.00000 | 95.79991 | 0.00000 | 95.77808 | | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | 0.00000 | 94.22594 | 0.00000 | 94.25811 | | | | 0.00 | 77,000,000 | 38,500,000.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | 100.36453 | 0.00000 | 100.34707 | | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | 8.61196 | 100.00000 | 8.59109 | | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | 14.54022 | 100.00000 | 14.50500 | | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 4.90000 | 141.63864 | 4.93000 | 141.54966 | | | | 0.00 | 0 | 0.00 |
| FRJ14 | On 20/07/2014 | Spot Bond | 0.00000 | 102.06855 | 0.00000 | 102.04961 | | | | 0.00 | 11,000,000,000 | 12,000,000,000.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | 100.50673 | 0.00000 | 100.49073 | | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | 103.37309 | 0.00000 | 103.35597 | | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | 101.76740 | 0.00000 | 101.75065 | | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | 102.96051 | 0.00000 | 102.94335 | | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | 100.79471 | 0.00000 | 100.77756 | | | | 0.00 | 0 | 0.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | 100.25430 | 0.00000 | 100.23608 | | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 0.00000 | 88.53323 | 0.00000 | 87.96579 | | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.75000 | 120.47844 | 2.75000 | 120.44269 | | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | 101.24431 | 0.00000 | 101.22567 | | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | 102.01257 | 10.38000 | 101.98354 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | 102.01257 | | 10.38000 | 101.98354 | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | 0.00000 | 101.35312 | | 0.00000 | 101.35312 | | | 0.00 | 0 | 0.00 |
| FRS106 | On 22/10/2014 | Spot Bond | 0.00000 | 100.93351 | | 0.00000 | 100.91686 | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | 0.00000 | 101.47110 | | 0.00000 | 101.44728 | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.89000 | 97.40058 | | 2.89000 | 97.37132 | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | 2.79000 | 193.12300 | | 2.85000 | 191.40853 | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | 2.86000 | 97.92412 | | 2.86000 | 97.89478 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 2.70000 | 257.69576 | | 2.75000 | 256.63510 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.20000 | 267.79845 | | 2.25000 | 266.69145 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.92000 | 253.39741 | | 2.97000 | 252.35642 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.63000 | 122.29413 | | 2.67000 | 121.91748 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | 101.22134 | | 0.00000 | 101.20123 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 2.16000 | 122.51575 | | 2.20000 | 122.13844 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | 101.44158 | | 0.00000 | 101.42045 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | 99.92160 | | 0.00000 | 99.90194 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | 101.18737 | | 0.00000 | 101.16758 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.73000 | 96.55358 | | 2.73000 | 96.52498 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | 15.07524 | | 104.97509 | 15.03710 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | 19.05813 | | 101.07593 | 19.01152 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | 11.59131 | | 100.44759 | 11.56312 | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | 0.00000 | 100.36622 | | 0.00000 | 100.34872 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | 17.53969 | | 100.76967 | 17.49691 | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | 2.31000 | 107.53649 | | 2.37000 | 106.17867 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRS82 | On 21/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS84 | On 30/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS85 | On 31/01/2025 | Spot Bond | 2.38000 | | 105.37083 | | 2.38000 | 105.34062 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 98.37788 | | 0.00000 | 98.37678 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.41000 | | 105.06730 | | 2.41000 | 105.03710 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.76669 | | 0.00000 | 100.74480 | | | 0.00 | 0 | 128,300,000.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.40000 | | 334.10889 | | 2.45000 | 332.73012 | | | 0.00 | 0 | 0.00 |
| FRS92 | On 21/06/2014 | Spot Bond | 0.00000 | | 100.15488 | | 0.00000 | 100.13937 | | | 0.00 | 0 | 0.00 |
| FRS93 | On 11/08/2014 | Spot Bond | 0.00000 | | 101.09997 | | 0.00000 | 101.07954 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 101.03650 | | 0.00000 | 101.01730 | | | 0.00 | 0 | 0.00 |
| FRS95 | On 11/08/2014 | Spot Bond | 0.00000 | | 100.98688 | | 0.00000 | 100.96865 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 100.71375 | | 0.00000 | 100.69405 | | | 0.00 | 0 | 0.00 |
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | | 100.63375 | | 0.00000 | 100.61463 | | | 0.00 | 0 | 0.00 |
| FRS98 | On 21/11/2017 | Spot Bond | 0.00000 | | 101.07971 | | 0.00000 | 101.05279 | | | 0.00 | 0 | 0.00 |
| FRS99 | On 09/10/2014 | Spot Bond | 0.00000 | | 101.63540 | | 0.00000 | 101.61506 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | 6.21000 | | 101.63883 | | 6.21000 | 101.62198 | | | 0.00 | 0 | 120,000,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 6.86500 | | 102.16630 | | 6.86500 | 102.14757 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.91500 | | 100.59177 | | 7.91500 | 100.57055 | | | 0.00 | 0 | 5,000,000.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 8.43500 | | 100.62182 | | 8.41500 | 100.65816 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.61500 | | 111.23193 | | 8.59500 | 111.27574 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 9.10000 | | 103.00566 | | 9.07500 | 103.08827 | | | 0.00 | 0 | 840,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 9.29000 | | 97.45700 | | 9.26000 | 97.57450 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.79500 | | 88.73160 | | 9.76000 | 88.89746 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRX24 | On 10/12/2024 | Spot Bond | 9.83500 | 109.30536 | | 9.80000 | 109.51471 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 10.11500 | 95.69098 | | 10.08000 | 95.90318 | | | 0.00 | 0 | 670,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.37000 | 94.18698 | | 10.33000 | 94.46057 | | | 0.00 | 0 | 280,000,000.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.38000 | 81.81603 | | 10.34500 | 82.05296 | | | 0.00 | 0 | 0.00 |
| FS1A1 | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS1A2 | On 20/03/2038 | Spot Bond | 0.00000 | 100.24804 | | 0.00000 | 100.23108 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | 100.25751 | | 0.00000 | 100.23987 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | 100.26128 | | 0.00000 | 100.24338 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | 100.27067 | | 0.00000 | 100.25209 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.28573 | | 0.00000 | 100.26607 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.29702 | | 0.00000 | 100.27654 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.34582 | | 0.00000 | 100.32184 | | | 0.00 | 0 | 0.00 |
| FS2A1 | On 20/02/2015 | Spot Bond | 0.00000 | 100.69293 | | 0.00000 | 100.67720 | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | 0.00000 | 100.73061 | | 0.00000 | 100.71398 | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | 100.76473 | | 0.00000 | 100.74727 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | 100.77274 | | 0.00000 | 100.75510 | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | 100.79550 | | 0.00000 | 100.77731 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.82968 | | 0.00000 | 100.81066 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.85814 | | 0.00000 | 100.83844 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.98329 | | 0.00000 | 100.96058 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | 101.88496 | | 0.00000 | 101.86542 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 0.00000 | 99.86346 | | 0.00000 | 99.84384 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 9.66500 | 99.33445 | | 9.64500 | 99.35994 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| GPT28 | On 05/05/2014 | Spot Bond | | 0.00000 | 100.93637 | | 0.00000 | 100.92151 | | | 0.00 | 0 | 0.00 |
| GRA311 | On 17/06/2014 | Spot Bond | | 0.00000 | 98.77034 | | 0.00000 | 98.75394 | | | 0.00 | 0 | 0.00 |
| GRB94 | On 29/04/2014 | Spot Bond | | 0.00000 | 99.61456 | | 0.00000 | 99.59973 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | | 0.00000 | 101.10900 | | 0.00000 | 101.09017 | | | 0.00 | 0 | 30,100,000.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | | 0.00000 | 101.13591 | | 0.00000 | 101.11667 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | | 0.00000 | 101.18792 | | 0.00000 | 101.16788 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | | 0.00000 | 101.25247 | | 0.00000 | 101.23142 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | | 0.00000 | 101.34206 | | 0.00000 | 101.31962 | | | 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 | 100.48213 | | 0.00000 | 100.46299 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | | 0.00000 | 101.65789 | | 0.00000 | 101.64038 | | | 0.00 | 97,540,000 | 137,540,000.00 |
| GRT03 | On 15/10/2015 | Spot Bond | | 0.00000 | 101.41636 | | 0.00000 | 101.39710 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | | 0.00000 | 101.55898 | | 0.00000 | 101.54132 | | | 0.00 | 0 | 570,000,000.00 |
| GRT05 | On 25/01/2015 | Spot Bond | | 0.00000 | 101.51986 | | 0.00000 | 101.50191 | | | 0.00 | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 100.45778 | | 0.00000 | 100.43878 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | | 0.00000 | 100.84857 | | 0.00000 | 100.82859 | | | 0.00 | 0 | 0.00 |
| GRX01U | On 30/06/2032 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GSIS01 | On 27/06/2014 | Spot Bond | | 0.00000 | 100.12140 | | 0.00000 | 100.10404 | | | 0.00 | 0 | 0.00 |
| GSIS02 | On 24/02/2015 | Spot Bond | | 0.00000 | 100.66377 | | 0.00000 | 100.64701 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 100.21221 | | 0.00000 | 100.19169 | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | | 0.00000 | 101.48939 | | 0.00000 | 101.46530 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| HILB01 | On 18/07/2015 | Spot Bond | 0.00000 | 101.83429 | 0.00000 | 101.81633 | | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 0.00000 | 100.41790 | 0.00000 | 100.39887 | | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | 0.00000 | 101.15227 | 0.00000 | 101.13343 | | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | 0.00000 | 101.16671 | 0.00000 | 101.14762 | | | | 0.00 | 0 | 0.00 |
| HILC10 | On 25/04/2014 | Spot Bond | 0.00000 | 101.03311 | 0.00000 | 101.01814 | | | | 0.00 | 0 | 0.00 |
| HILC11 | On 07/05/2014 | Spot Bond | 0.00000 | 100.95887 | 0.00000 | 100.94262 | | | | 0.00 | 0 | 0.00 |
| HM1B5U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2046 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 0.00000 | 101.35584 | 0.00000 | 101.33590 | | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 8.26952 | 97.39139 | 8.26952 | 97.36955 | | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 0.00000 | 101.42562 | 0.00000 | 101.40471 | | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 8.62207 | 104.41639 | 8.62207 | 104.41639 | | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 0.00000 | 101.51533 | 0.00000 | 101.49318 | | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 9.07212 | 104.41639 | 9.07212 | 104.41639 | | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 0.00000 | 101.62495 | 0.00000 | 101.60127 | | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | 101.45413 | 0.00000 | 101.43380 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| HPF02 | On 15/04/2015 | Spot Bond | | 0.00000 | 101.61895 | | 0.00000 | 101.59705 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | | 0.00000 | 101.68276 | | 0.00000 | 101.66003 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | | 0.00000 | 100.94394 | | 0.00000 | 100.92369 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | | 9.89000 | 101.20722 | | 9.89000 | 101.18023 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | | 8.62000 | 107.07140 | | 8.59500 | 107.17073 | | | 0.00 | 0 | 3,060,000,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | | 1.97000 | 272.60641 | | 2.02000 | 271.47732 | | | 0.00 | 0 | 8,860,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | | 1.95000 | 273.02941 | | 2.00000 | 271.89838 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | | 9.53500 | 99.02102 | | 9.50000 | 99.30195 | | | 0.00 | 0 | 3,226,200,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | | 9.45500 | 99.69433 | | 9.42000 | 99.98361 | | | 0.00 | 0 | 0.00 |
| HWF01U | On 26/03/2015 | Spot Bond | | 100.00000 | 52.20318 | | 100.00000 | 52.07671 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | | 100.00000 | 13.55262 | | 100.00000 | 13.51979 | | | 0.00 | 0 | 0.00 |
| HWF03U | On 09/10/2014 | Spot Bond | | 100.00000 | 65.12704 | | 100.00000 | 64.96576 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | | 100.00000 | 30.18326 | | 100.00000 | 30.10852 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | | 100.00000 | 16.02439 | | 100.00000 | 15.98471 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | | 100.00000 | 9.54383 | | 100.00000 | 9.51993 | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | | 100.00000 | 55.14975 | | 100.00000 | 55.01318 | | | 0.00 | 0 | 00,000,000,000.00 |
| I2025 | On 31/01/2025 | Spot Bond | | 1.77000 | 111.76109 | | 1.77000 | 111.73093 | | | 273,474,558,000,000.00 | 54,505,400,000 | 83,371,800,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | | 2.13000 | 111.78110 | | 2.13000 | 111.74983 | | | 85,426,206,000,000.00 | 40,106,200,000 | 64,912,000,000.00 |
| I2046 | On 31/03/2046 | Spot Bond | | 2.21000 | 109.49205 | | 2.21000 | 109.46125 | | | 293,197,606,000,000.00 | 32,668,600,000 | 44,382,190,100.00 |
| I2050 | On 31/12/2050 | Spot Bond | | 2.19000 | 118.01221 | | 2.19000 | 117.97901 | | | 201,805,434,000,000.00 | 92,148,600,000 | 48,041,577,600.00 |
| IBC01 | On 16/03/2015 | Spot Bond | | 0.00000 | 92.90000 | | 0.00000 | 92.90000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | | 7.79500 | 102.88229 | | 7.79500 | 102.86091 | | | 0.00 | 0 | 750,000,000.00 |
| IBL13 | On 12/03/2015 | Spot Bond | | 0.00000 | 101.24297 | | 0.00000 | 101.22480 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | 100.44338 | 0.00000 | 100.34647 | | | | 0.00 | 0 | 60,000,000.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 8.29500 | 102.62727 | 8.29500 | 102.60461 | | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 8.56500 | 105.19614 | 8.54500 | 105.23998 | | | | 0.00 | 0 | 3,800,000,000.00 |
| IBL23 | On 21/04/2014 | Spot Bond | 7.88500 | 103.82628 | 7.88500 | 103.80394 | | | | 0.00 | 0 | 0.00 |
| IBL24 | On 21/04/2014 | Spot Bond | 0.00000 | 101.22877 | 0.00000 | 101.21035 | | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 0.00000 | 100.81571 | 0.00000 | 100.79792 | | | | 0.00 | 0 | 500,000,000.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 4.75000 | 113.82304 | 4.78000 | 113.77062 | | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 8.11500 | 101.31936 | 8.11500 | 101.29710 | | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 0.00000 | 101.07951 | 0.00000 | 101.06192 | | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | 101.14373 | 0.00000 | 101.12504 | | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.60000 | 124.48751 | 1.63000 | 124.35298 | | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.23000 | 125.76176 | 2.27000 | 125.37444 | | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | 100.51537 | 0.00000 | 100.49900 | | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | 101.34514 | 0.00000 | 101.32786 | | | | 0.00 | 29,800,000,000 | 45,800,000,000.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.68500 | 100.28883 | 8.66500 | 100.33206 | | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | 100.83869 | 0.00000 | 100.82157 | | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | 102.05220 | 0.00000 | 102.03462 | | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 100.83510 | 0.00000 | 100.81732 | | | | 0.00 | 0 | 500,000,000.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 9.22500 | 97.64037 | 9.20500 | 97.68927 | | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.71000 | 90.84565 | 9.68500 | 90.92336 | | | | 0.00 | 0 | 0.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 100.65094 | 0.00000 | 100.63372 | | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 8.76500 | 95.28355 | 8.74500 | 95.32558 | | | | 0.00 | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 9.76000 | 98.41988 | 9.73500 | 98.50797 | | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 101.12624 | 0.00000 | 101.10875 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 101.16008 | 0.00000 | 101.14203 | | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 8.05500 | 99.54686 | 8.05500 | 99.52514 | | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 9.00500 | 98.21816 | 8.98500 | 98.26341 | | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 101.28662 | 0.00000 | 101.26651 | | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 100.88262 | 0.00000 | 100.86537 | | | | 0.00 | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 8.33500 | 101.59910 | 8.31500 | 101.62648 | | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.96500 | 102.07692 | 8.94500 | 102.13039 | | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.99500 | 102.86000 | 9.96000 | 103.05162 | | | | 0.00 | 0 | 0.00 |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | 100.05552 | 100.00000 | 1.44824 | | | | 0.00 | 1,700,000,000 | 16,700,000,000.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00366 | 100.00000 | 0.00365 | | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 101.17257 | 0.00000 | 101.15471 | | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 101.23081 | 0.00000 | 101.21212 | | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 9.33000 | 98.95284 | 9.30000 | 99.06850 | | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 102.27773 | 5.00000 | 102.26386 | | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 102.27773 | 5.00000 | 102.26386 | | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 100.84942 | 5.00000 | 100.83566 | | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 102.27773 | 5.00000 | 102.26386 | | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 100.21548 | 4.00000 | 100.20469 | | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 0.00000 | 100.76595 | 0.00000 | 100.74118 | | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 0.00000 | 100.72226 | 0.00000 | 100.69805 | | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 0.00000 | 100.07495 | 0.00000 | 100.04996 | | | | 0.00 | 0 | 0.00 |
| IF422U | On 27/05/2014 | Spot Bond | 100.00000 | 85.00388 | 100.00000 | 84.43339 | | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 105.98370 | 9.20000 | 105.95766 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 100.01811 | | 0.00000 | 100.04109 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 100.01811 | | 0.00000 | 100.04109 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 101.00522 | | 0.00000 | 100.98359 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 7.65559 | | 100.00000 | 7.63705 | | | 0.00 | 0 | 0.00 |
| IN01Q | On 23/07/2014 | Spot Bond | 0.00000 | 101.14970 | | 0.00000 | 101.13190 | | | 0.00 | 0 | 0.00 |
| IN02Q | On 05/08/2014 | Spot Bond | 0.00000 | 101.01264 | | 0.00000 | 100.99448 | | | 0.00 | 0 | 0.00 |
| IN03Q | On 12/08/2014 | Spot Bond | 0.00000 | 100.88567 | | 0.00000 | 100.86757 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 9.79500 | 99.65753 | | 9.79500 | 99.63163 | | | 0.00 | 0 | 0.00 |
| IN04Q | On 26/08/2014 | Spot Bond | 0.00000 | 100.63271 | | 0.00000 | 100.61468 | | | 0.00 | 0 | 0.00 |
| IN05Q | On 13/05/2014 | Spot Bond | 0.00000 | 102.19589 | | 0.00000 | 102.18021 | | | 0.00 | 0 | 0.00 |
| IN06H | On 10/09/2014 | Spot Bond | 0.00000 | 100.40301 | | 0.00000 | 100.38615 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 100.65683 | | 0.00000 | 100.63113 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 6.16962 | | 100.00000 | 6.15417 | | | 0.00 | 0 | 0.00 |
| IN240U | On 10/04/2014 | Spot Bond | 100.00000 | 98.11828 | | 100.00000 | 97.85523 | | | 0.00 | 0 | 0.00 |
| IN246U | On 12/06/2014 | Spot Bond | 100.00000 | 83.90805 | | 100.00000 | 83.71560 | | | 0.00 | 0 | 0.00 |
| IN248U | On 26/06/2014 | Spot Bond | 100.00000 | 83.70002 | | 100.00000 | 83.51403 | | | 0.00 | 0 | 0.00 |
| IN423U | On 03/06/2014 | Spot Bond | 100.00000 | 81.16500 | | 100.00000 | 99.17355 | | | 0.00 | 0 | 0.00 |
| IN424U | On 10/06/2014 | Spot Bond | 100.00000 | 95.88189 | | 100.00000 | 95.13282 | | | 0.00 | 0 | 0.00 |
| INA414 | On 01/04/2014 | Spot Bond | 5.80000 | 97.18173 | | 5.80000 | 97.18173 | | | 0.00 | 0 | 0.00 |
| INA415 | On 08/04/2014 | Spot Bond | 5.80000 | 99.87304 | | 5.80000 | 99.82551 | | | 0.00 | 0 | 0.00 |
| INA416 | On 15/04/2014 | Spot Bond | 5.80000 | 99.76221 | | 5.80000 | 99.71479 | | | 0.00 | 0 | 0.00 |
| INA417 | On 22/04/2014 | Spot Bond | 5.90000 | 99.64564 | | 5.90000 | 99.59752 | | | 0.00 | 0 | 0.00 |
| INA418 | On 29/04/2014 | Spot Bond | 5.90000 | 99.53342 | | 5.90000 | 99.48540 | | | 0.00 | 0 | 0.00 |
| INA419 | On 06/05/2014 | Spot Bond | 5.90000 | 99.42145 | | 5.90000 | 99.37354 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA420 | On 12/05/2014 | Spot Bond | | 5.90000 | 99.30973 | | 5.90000 | 99.26193 | | | 0.00 | 0 | 0.00 |
| INA421 | On 20/05/2014 | Spot Bond | | 6.00000 | 99.18478 | | 6.00000 | 99.13629 | | | 0.00 | 0 | 0.00 |
| INA422 | On 27/05/2014 | Spot Bond | | 6.00000 | 99.07171 | | 6.00000 | 99.02333 | | | 0.00 | 0 | 0.00 |
| INA424 | On 10/06/2014 | Spot Bond | | 6.05000 | 98.83684 | | 6.05000 | 98.78829 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.02639 | | 0.00000 | 100.04645 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | | 11.42343 | 100.77895 | | 11.40312 | 100.76942 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | | 11.42343 | 99.64932 | | 11.40312 | 99.63989 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | | 0.00000 | 100.22825 | | 0.00000 | 100.20612 | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | | 0.00000 | 100.67168 | | 0.00000 | 100.64455 | | | 0.00 | 0 | 21,100,000.00 |
| ING138 | On 22/03/2017 | Spot Bond | | 0.00000 | 100.22405 | | 0.00000 | 100.20237 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | | 6.50000 | 100.00000 | | 6.50000 | 99.98243 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.31929 | | 0.00000 | 100.29641 | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | | 0.00000 | 100.00982 | | 0.00000 | 100.03560 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | | 0.00000 | 97.44310 | | 0.00000 | 97.45086 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | | 0.00000 | 100.38211 | | 0.00000 | 100.36294 | | | 0.00 | 0 | 0.00 |
| ING209 | On 12/04/2014 | Spot Bond | | 0.00000 | 101.24182 | | 0.00000 | 101.22526 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | | 0.00000 | 101.34112 | | 0.00000 | 101.32257 | | | 0.00 | 0 | 0.00 |
| ING221 | On 08/05/2014 | Spot Bond | | 0.00000 | 100.88382 | | 0.00000 | 100.86644 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | | 0.00000 | 100.21866 | | 0.00000 | 100.19675 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | | 0.00000 | 100.59981 | | 0.00000 | 100.57963 | | | 0.00 | 0 | 0.00 |
| ING233 | On 25/06/2014 | Spot Bond | | 0.00000 | 102.09521 | | 0.00000 | 102.07945 | | | 0.00 | 0 | 0.00 |
| ING234 | On 28/05/2014 | Spot Bond | | 0.00000 | 102.01945 | | 0.00000 | 102.00342 | | | 0.00 | 0 | 0.00 |
| ING235 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.23564 | | 0.00000 | 100.21876 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------------|------------------|---------------|
| ING236 | On 20/12/2014 | Spot Bond | 0.00000 | 100.23377 | 0.00000 | 100.21703 | | | | 0.00 | 0 | 0.00 |
| ING237 | On 09/06/2014 | Spot Bond | 0.00000 | 100.39183 | 0.00000 | 100.37545 | | | | 0.00 | 0 | 0.00 |
| ING239 | On 15/07/2014 | Spot Bond | 0.00000 | 101.17259 | 0.00000 | 101.15579 | | | | 0.00 | 0 | 0.00 |
| ING241 | On 03/02/2015 | Spot Bond | 0.00000 | 100.97941 | 0.00000 | 100.96214 | | | | 0.00 | 0 | 0.00 |
| ING242 | On 10/02/2015 | Spot Bond | 0.00000 | 100.85869 | 0.00000 | 100.84147 | | | | 0.00 | 0 | 0.00 |
| ING243 | On 18/02/2015 | Spot Bond | 0.00000 | 100.74989 | 0.00000 | 100.73360 | | | | 0.00 | 0 | 0.00 |
| ING244 | On 18/02/2015 | Spot Bond | 0.00000 | 100.74092 | 0.00000 | 100.72484 | | | | 0.00 | 0 | 0.00 |
| ING245 | On 28/08/2014 | Spot Bond | 0.00000 | 100.55554 | 0.00000 | 100.53876 | | | | 0.00 | 0 | 0.00 |
| ING247 | On 17/09/2014 | Spot Bond | 0.00000 | 100.27596 | 0.00000 | 100.25973 | | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | 0.00000 | 100.07732 | 0.00000 | 100.05153 | | | | 0.00 | 0 | 0.00 |
| INGR02 | On 28/11/2014 | Spot Bond | 0.00000 | 100.56591 | 0.00000 | 100.54997 | | | | 0.00 | 0 | 0.00 |
| INGR03 | On 09/05/2014 | Spot Bond | 0.00000 | 99.43658 | 0.00000 | 99.42093 | | | | 0.00 | 0 | 0.00 |
| IP267U | On 09/04/2014 | Spot Bond | 100.00000 | 98.38275 | 100.00000 | 98.11828 | | | | 0.00 | 0 | 0.00 |
| IP268U | On 23/04/2014 | Spot Bond | 100.00000 | 94.80519 | 100.00000 | 94.55959 | | | | 0.00 | 0 | 0.00 |
| IP269U | On 18/06/2014 | Spot Bond | 100.00000 | 82.76644 | 100.00000 | 82.57919 | | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | 0.00000 | 101.44316 | 0.00000 | 101.42405 | | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | 0.00000 | 101.47590 | 0.00000 | 101.45638 | | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 0.00000 | 101.49778 | 0.00000 | 101.47798 | | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 8.80500 | 104.14025 | 8.80500 | 104.11560 | | | | 0.00 | 0 | 0.00 |
| IPL4 | On 29/03/2014 | Spot Bond | 7.59500 | 101.34301 | 7.59500 | 101.34300 | | | | 0.00 | 0 | 0.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | 100.47242 | 0.00000 | 100.37487 | | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 9.16500 | 101.95541 | 9.14500 | 101.98981 | | | 513,240,000,000.00 | 56,000,000 | 96,000,000.00 | |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | 99.92503 | 0.00000 | 99.90618 | | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | 99.86315 | 0.00000 | 99.84352 | | | | 0.00 | 0 | 20,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV012 | On 26/11/2014 | Spot Bond | 0.00000 | 100.87578 | 0.00000 | 100.85212 | | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | 100.23271 | 0.00000 | 100.21016 | | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 8.97500 | 104.70289 | 8.97500 | 104.67764 | | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2022 | Spot Bond | 0.00000 | 102.24016 | 0.00000 | 102.21948 | | | | 0.00 | 0 | 50,000,000.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | 100.64749 | 0.00000 | 100.62514 | | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.32000 | 116.56538 | 3.36000 | 116.20637 | | | | 0.00 | 0 | 60,000,000.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.80000 | 130.33273 | 3.86000 | 129.40223 | | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | 100.02092 | 0.00000 | 99.99958 | | | | 0.00 | 0 | 10,000,000.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | 99.82759 | 0.00000 | 99.80593 | | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | 101.68300 | 0.00000 | 101.66036 | | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | 100.49712 | 0.00000 | 100.47539 | | | | 0.00 | 0 | 40,000,000.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | 100.15606 | 0.00000 | 100.13425 | | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.77000 | 92.28833 | 3.77000 | 92.25839 | | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 3.77000 | 98.35425 | 3.77000 | 98.32233 | | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | 100.54766 | 0.00000 | 100.52473 | | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | 101.13174 | 0.00000 | 101.10887 | | | | 0.00 | 0 | 0.00 |
| IV04Q | On 10/09/2014 | Spot Bond | 0.00000 | 100.40301 | 0.00000 | 100.38615 | | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 12.29500 | 110.32634 | 12.27500 | 110.35452 | | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | 101.59898 | 0.00000 | 101.57376 | | | | 0.00 | 0 | 50,000,000.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.80000 | 130.33273 | 3.86000 | 129.40223 | | | | 0.00 | 0 | 0.00 |
| IV422U | On 29/05/2014 | Spot Bond | 100.00000 | 83.87050 | 100.00000 | 83.31507 | | | | 0.00 | 0 | 0.00 |
| IV424U | On 12/06/2014 | Spot Bond | 100.00000 | 94.39535 | 100.00000 | 93.66923 | | | | 0.00 | 0 | 0.00 |
| IVA01A | On 28/08/2014 | Spot Bond | 0.00000 | 100.60792 | 0.00000 | 100.59073 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVA02A | On 17/10/2014 | Spot Bond | 0.00000 | 101.22166 | 0.00000 | 101.20443 | | | | 0.00 | 0 | 0.00 |
| IVA03A | On 17/11/2014 | Spot Bond | 0.00000 | 100.76126 | 0.00000 | 100.74394 | | | | 0.00 | 0 | 0.00 |
| IVA414 | On 03/04/2014 | Spot Bond | 5.80000 | 99.95235 | 5.80000 | 99.90475 | | | | 0.00 | 0 | 0.00 |
| IVA415 | On 10/04/2014 | Spot Bond | 5.80000 | 99.84135 | 5.80000 | 99.79385 | | | | 0.00 | 0 | 0.00 |
| IVA416 | On 17/04/2014 | Spot Bond | 5.80000 | 99.73059 | 5.80000 | 99.68320 | | | | 0.00 | 0 | 0.00 |
| IVA417 | On 24/04/2014 | Spot Bond | 5.90000 | 99.61355 | 5.90000 | 99.56546 | | | | 0.00 | 0 | 0.00 |
| IVA419 | On 08/05/2014 | Spot Bond | 5.90000 | 99.38950 | 5.90000 | 99.34162 | | | | 0.00 | 0 | 0.00 |
| IVA420 | On 15/05/2014 | Spot Bond | 5.90000 | 99.27786 | 5.90000 | 99.23008 | | | | 0.00 | 0 | 0.00 |
| IVA422 | On 29/05/2014 | Spot Bond | 6.00000 | 99.03945 | 6.00000 | 98.99110 | | | | 0.00 | 0 | 0.00 |
| IVA424 | On 12/06/2014 | Spot Bond | 6.05000 | 98.80447 | 6.05000 | 98.75595 | | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | 101.05028 | 0.00000 | 101.03000 | | | | 0.00 | 0 | 0.00 |
| IVC004 | On 29/04/2014 | Spot Bond | 0.00000 | 101.15748 | 0.00000 | 101.13779 | | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | 101.20358 | 0.00000 | 101.18374 | | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | 101.61263 | 0.00000 | 101.59481 | | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | 99.98221 | 0.00000 | 99.96442 | | | | 0.00 | 0 | 0.00 |
| IVC010 | On 29/04/2014 | Spot Bond | 0.00000 | 101.00741 | 0.00000 | 100.98957 | | | | 0.00 | 0 | 0.00 |
| IVC011 | On 28/04/2014 | Spot Bond | 0.00000 | 100.97956 | 0.00000 | 100.96242 | | | | 0.00 | 0 | 0.00 |
| IVC012 | On 09/08/2014 | Spot Bond | 0.00000 | 100.88486 | 0.00000 | 100.86861 | | | | 0.00 | 0 | 0.00 |
| IVC013 | On 29/04/2014 | Spot Bond | 0.00000 | 101.00306 | 0.00000 | 100.98530 | | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | 100.76141 | 0.00000 | 100.74404 | | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | 100.79705 | 0.00000 | 100.77681 | | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | 100.65893 | 0.00000 | 100.64014 | | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | 99.79043 | 0.00000 | 101.45648 | | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | 99.78895 | 0.00000 | 101.46728 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC019 | On 12/07/2017 | Spot Bond | | 0.00000 | 99.78601 | | 0.00000 | 101.48888 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | | 0.00000 | 99.79928 | | 0.00000 | 101.39166 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | | 0.00000 | 101.34587 | | 0.00000 | 101.32607 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | | 0.00000 | 101.15742 | | 0.00000 | 101.13774 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | | 0.00000 | 100.30219 | | 0.00000 | 100.28281 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | | 0.00000 | 100.85956 | | 0.00000 | 100.84123 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | | 0.00000 | 100.64168 | | 0.00000 | 100.62458 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | | 0.00000 | 100.63485 | | 0.00000 | 100.61793 | | | 0.00 | 0 | 0.00 |
| IVF57U | On 12/02/2015 | Spot Bond | | 100.00000 | 61.41256 | | 100.00000 | 61.25877 | | | 0.00 | 0 | 0.00 |
| JDC05U | On 15/05/2014 | Spot Bond | | 100.00000 | 89.68059 | | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |
| JDC06U | On 15/05/2014 | Spot Bond | | 100.00000 | 89.68059 | | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | | 0.00000 | 101.29968 | | 0.00000 | 101.27976 | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | | 100.00000 | 64.73920 | | 100.00000 | 64.57888 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | | 0.00000 | 101.64496 | | 0.00000 | 101.62540 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | | 100.00000 | 23.24202 | | 100.00000 | 23.18382 | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | | 0.00000 | 101.53986 | | 0.00000 | 101.51898 | | | 0.00 | 0 | 0.00 |
| JDG07U | On 14/11/2014 | Spot Bond | | 100.00000 | 57.74788 | | 100.00000 | 57.60327 | | | 0.00 | 0 | 0.00 |
| JDG08U | On 28/11/2014 | Spot Bond | | 100.00000 | 59.04660 | | 100.00000 | 58.89874 | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | | 100.00000 | 63.56468 | | 100.00000 | 63.40727 | | | 0.00 | 0 | 0.00 |
| JDG10U | On 29/01/2015 | Spot Bond | | 100.00000 | 60.40265 | | 100.00000 | 60.28804 | | | 0.00 | 0 | 0.00 |
| JDG11U | On 04/02/2015 | Spot Bond | | 100.00000 | 62.98131 | | 100.00000 | 62.82361 | | | 0.00 | 0 | 0.00 |
| JDG12U | On 18/03/2015 | Spot Bond | | 100.00000 | 56.84059 | | 100.00000 | 56.70290 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2015 | Spot Bond | | 100.00000 | 59.52359 | | 100.00000 | 59.33150 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | 100.73822 | 0.00000 | 100.71563 | | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | 101.44934 | 0.00000 | 101.42540 | | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.79500 | 135.88365 | 8.76000 | 136.19719 | | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | 100.62431 | 0.00000 | 100.60677 | | | | 0.00 | 0 | 25,700,000.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | 100.30615 | 0.00000 | 100.28853 | | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | 100.66813 | 0.00000 | 100.64916 | | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | 100.52229 | 0.00000 | 100.50415 | | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | 101.23266 | 0.00000 | 101.21343 | | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 9.26500 | 96.49905 | 9.24500 | 96.53011 | | | 7,170,183,500,000.00 | | 773,900,000 | 773,900,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 9.41500 | 94.19546 | 9.39500 | 94.23476 | | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.86000 | 97.96421 | 9.83500 | 98.05211 | | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | 100.61531 | 0.00000 | 100.58681 | | | | 0.00 | 0 | 25,700,000.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 10.79500 | 103.08574 | 10.79500 | 103.05597 | | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | 100.67146 | 0.00000 | 100.64026 | | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.82857 | 0.00000 | 100.80839 | | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.88500 | 0.00000 | 100.86345 | | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | 100.95262 | 0.00000 | 100.92944 | | | | 0.00 | 0 | 0.00 |
| LWCP01 | On 30/04/2014 | Spot Bond | 0.00000 | 101.03572 | 0.00000 | 101.01884 | | | | 0.00 | 0 | 0.00 |
| MAQ041 | On 09/10/2014 | Spot Bond | 0.00000 | 101.28960 | 0.00000 | 101.27257 | | | | 0.00 | 0 | 0.00 |
| MAQ045 | On 02/04/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| MAQ046 | On 23/04/2014 | Spot Bond | 0.00000 | 99.70815 | 0.00000 | 99.69356 | | | | 0.00 | 0 | 0.00 |
| MAQ047 | On 15/05/2014 | Spot Bond | 0.00000 | 99.33708 | 0.00000 | 99.32130 | | | | 0.00 | 0 | 0.00 |
| MAQ048 | On 06/06/2014 | Spot Bond | 0.00000 | 100.43089 | 0.00000 | 100.41493 | | | | 0.00 | 0 | 0.00 |
| MAQ049 | On 06/06/2014 | Spot Bond | 0.00000 | 98.98048 | 0.00000 | 98.96455 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| MAQ050 | On 02/07/2014 | Spot Bond | 100.00000 | | 80.21978 | 100.00000 | 80.04386 | | | | 0.00 | 0 | 0.00 |
| MAQ07U | On 11/04/2014 | Spot Bond | 100.00000 | | 97.85523 | 100.00000 | 97.59358 | | | | 0.00 | 0 | 0.00 |
| MAQ08U | On 11/12/2014 | Spot Bond | 100.00000 | | 61.96773 | 100.00000 | 61.85016 | | | | 0.00 | 0 | 0.00 |
| MAQ09U | On 14/11/2014 | Spot Bond | 100.00000 | | 57.74788 | 100.00000 | 57.60327 | | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | 0.00000 | | 100.61385 | 0.00000 | 100.60358 | | | | 0.00 | 0 | 0.00 |
| MAQ12U | On 12/12/2014 | Spot Bond | 100.00000 | | 54.00626 | 100.00000 | 53.87543 | | | | 0.00 | 0 | 0.00 |
| MAQ13U | On 14/04/2014 | Spot Bond | 100.00000 | | 97.07447 | 100.00000 | 96.81698 | | | | 0.00 | 0 | 0.00 |
| MAQ15U | On 02/04/2014 | Spot Bond | 100.00000 | | 66.66667 | 100.00000 | 66.66667 | | | | 0.00 | 0 | 0.00 |
| MAQ16U | On 07/04/2014 | Spot Bond | 100.00000 | | 98.91599 | 100.00000 | 98.64865 | | | | 0.00 | 0 | 0.00 |
| MAQ17U | On 29/04/2014 | Spot Bond | 100.00000 | | 93.35038 | 100.00000 | 93.11224 | | | | 0.00 | 0 | 0.00 |
| MAQ18U | On 17/04/2014 | Spot Bond | 100.00000 | | 96.30607 | 100.00000 | 96.05263 | | | | 0.00 | 0 | 0.00 |
| MBC022 | On 17/04/2014 | Spot Bond | 0.00000 | | 99.79768 | 0.00000 | 99.78323 | | | | 0.00 | 0 | 0.00 |
| MBF019 | On 15/04/2014 | Spot Bond | 0.00000 | | 101.52140 | 0.00000 | 101.50471 | | | | 0.00 | 0 | 0.00 |
| MBF025 | On 26/05/2014 | Spot Bond | 0.00000 | | 100.71275 | 0.00000 | 100.69638 | | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 0.00000 | | 100.10413 | 0.00000 | 100.08727 | | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | | 101.32329 | 0.00000 | 101.30497 | | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | | 100.41502 | 0.00000 | 100.39813 | | | | 0.00 | 0 | 19,300,000.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | | 101.09585 | 0.00000 | 101.07851 | | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.43937 | 0.00000 | 100.34418 | | | | 0.00 | 49,800,000 | 49,800,000.00 |
| MBF034 | On 10/09/2014 | Spot Bond | 0.00000 | | 100.40900 | 0.00000 | 100.39289 | | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | 0.00000 | | 100.75174 | 0.00000 | 100.73463 | | | | 0.00 | 0 | 0.00 |
| MBF036 | On 11/11/2014 | Spot Bond | 0.00000 | | 100.84937 | 0.00000 | 100.83348 | | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | 0.00000 | | 100.91733 | 0.00000 | 100.90010 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MBP21U | On 11/04/2014 | Spot Bond | 100.00000 | | 97.85523 | | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | | 80.46647 | | 100.00000 | 80.23256 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | | 61.74214 | | 100.00000 | 61.58753 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | | 21.59088 | | 100.00000 | 21.53858 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | | 52.71211 | | 100.00000 | 52.58441 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 9.14500 | | 103.75198 | | 9.12500 | 103.80566 | | | 0.00 | 0 | 140,000,000.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.44895 | | 0.00000 | 100.42843 | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.41785 | | 0.00000 | 100.39882 | | | 0.00 | 0 | 0.00 |
| MCB6M | On 13/01/2015 | Spot Bond | 0.00000 | | 99.80511 | | 0.00000 | 101.87185 | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | 0.00000 | | 99.92362 | | 0.00000 | 99.90454 | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | 0.00000 | | 99.92308 | | 0.00000 | 99.90386 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | | 99.92034 | | 0.00000 | 99.90044 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | | 101.49166 | | 0.00000 | 101.47140 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | | 101.57209 | | 0.00000 | 101.55089 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 8.50000 | | 100.15311 | | 8.48000 | 100.17462 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 9.21500 | | 102.71703 | | 9.19500 | 102.76747 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 10.00500 | | 102.42940 | | 9.97500 | 102.56135 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | 6.82500 | | 104.38309 | | 6.82500 | 104.36385 | | | 0.00 | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.25937 | | 0.00000 | 100.24160 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.26880 | | 0.00000 | 100.25036 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 10.06000 | | 101.17684 | | 10.03500 | 101.25423 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.79500 | | 101.37960 | | 7.79500 | 101.35854 | | | 0.00 | 0 | 4,760,000,000.00 |
| MIL01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.67868 | | 0.00000 | 100.65937 | | | 0.00 | 0 | 0.00 |
| MIL02 | On 31/05/2017 | Spot Bond | 9.42500 | | 101.25637 | | 9.40500 | 101.28385 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| MMIG01 | On 17/03/2024 | Spot Bond | | 0.00000 | 100.33629 | | 0.00000 | 100.31732 | | | 0.00 | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | | 9.88000 | 101.36974 | | 9.85000 | 101.49263 | | | 0.00 | 0 | 400,000,000.00 |
| MMS01U | On 10/12/2016 | Spot Bond | | 100.00000 | 9.10481 | | 100.00000 | 9.08275 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | | 0.00000 | 100.65103 | | 0.00000 | 100.63253 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | | 9.12500 | 101.14694 | | 9.10500 | 101.17551 | | | 3,570,612,500,000.00 | 391,300,000 | 391,300,000.00 |
| MTN02 | On 13/07/2014 | Spot Bond | | 6.31000 | 103.29147 | | 6.31000 | 103.27393 | | | 0.00 | 0 | 10,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | | 7.89500 | 103.79582 | | 7.89500 | 103.77362 | | | 0.00 | 0 | 430,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | | 9.06500 | 105.17470 | | 9.04500 | 105.20576 | | | 3,163,685,000,000.00 | 349,000,000 | 359,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | | 100.89771 | 6.64564 | | 100.89771 | 6.62886 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | | 100.61875 | 6.73339 | | 100.61875 | 6.71644 | | | 0.00 | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A308 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A311 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A405 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.88292 | | 0.00000 | 100.86529 | | | 0.00 | 0 | 0.00 |
| N4A408 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.89725 | | 0.00000 | 100.87931 | | | 0.00 | 0 | 0.00 |
| N4A411 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.91026 | | 0.00000 | 100.89205 | | | 0.00 | 0 | 0.00 |
| N4A502 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.91661 | | 0.00000 | 100.89826 | | | 0.00 | 0 | 0.00 |
| N4B508 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.99508 | | 0.00000 | 100.97509 | | | 0.00 | 0 | 7,900,000.00 |
| N4C508 | On 14/08/2020 | Spot Bond | | 0.00000 | 101.08633 | | 0.00000 | 101.06442 | | | 0.00 | 0 | 3,900,000.00 |
| N4D68U | On 14/08/2020 | Spot Bond | | 100.00000 | 0.42610 | | 100.00000 | 0.42504 | | | 0.00 | 0 | 0.00 |
| N4E68U | On 14/08/2020 | Spot Bond | | 100.00000 | 0.42610 | | 100.00000 | 0.42504 | | | 0.00 | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | | 9.34500 | 96.73223 | | 9.31000 | 96.90392 | | | 0.00 | 0 | 0.00 |
| NBK10A | On 25/07/2016 | Spot Bond | | 7.74500 | 99.54550 | | 7.74500 | 99.52461 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| NBK10B | On 21/04/2014 | Spot Bond | 0.00000 | 101.23504 | 0.00000 | 101.21826 | | | | 0.00 | 0 | 0.00 |
| NBK11A | On 28/11/2020 | Spot Bond | 9.58000 | 99.89023 | 9.55500 | 99.98305 | | | | 9,580,000,000,000.00 | 1,000,000,000 | 500,000,000.00 |
| NBK11B | On 27/10/2014 | Spot Bond | 0.00000 | 101.41118 | 0.00000 | 101.39472 | | | | 0.00 | 0 | 0.00 |
| NBK12A | On 19/03/2021 | Spot Bond | 9.33000 | 100.62618 | 9.30000 | 100.75278 | | | | 0.00 | 0 | 0.00 |
| NBK12B | On 20/02/2015 | Spot Bond | 0.00000 | 100.85225 | 0.00000 | 100.83500 | | | | 0.00 | 0 | 0.00 |
| NBK13A | On 19/03/2024 | Spot Bond | 9.69500 | 100.60843 | 9.66000 | 100.80367 | | | | 7,756,000,000,000.00 | 800,000,000 | 400,000,000.00 |
| NBK13B | On 21/02/2017 | Spot Bond | 0.00000 | 102.19790 | 0.00000 | 102.18096 | | | | 0.00 | 0 | 20,000,000.00 |
| NBK14B | On 27/08/2015 | Spot Bond | 0.00000 | 100.96869 | 0.00000 | 100.95180 | | | | 0.00 | 0 | 0.00 |
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | 101.88166 | 0.00000 | 101.86430 | | | | 0.00 | 0 | 0.00 |
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | 101.06637 | 0.00000 | 101.04876 | | | | 0.00 | 0 | 0.00 |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | 100.77572 | 0.00000 | 100.75907 | | | | 0.00 | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | 100.26647 | 0.00000 | 100.24865 | | | | 0.00 | 9,000,000 | 4,500,000.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.49500 | 104.65618 | 7.49500 | 104.63525 | | | | 124,417,000,000.00 | 16,600,000 | 770,000,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | 100.64150 | 0.00000 | 100.62103 | | | | 0.00 | 0 | 50,000,000.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 9.04500 | 110.65119 | 9.02500 | 110.71428 | | | | 0.00 | 0 | 10,000,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.97000 | 33.27999 | 10.93500 | 33.38164 | | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.89500 | 106.16266 | 7.89500 | 106.14008 | | | | 0.00 | 0 | 950,000,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | 101.37575 | 0.00000 | 101.35554 | | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 101.45533 | 0.00000 | 101.43399 | | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 8.24500 | 102.26452 | 8.24500 | 102.24207 | | | | 0.00 | 0 | 0.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 100.19214 | 0.00000 | 100.17365 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 100.77479 | | 0.00000 | 100.75454 | | | 0.00 | 0 | 0.00 |
| NCLN54 | | On 31/03/2015 | Spot Bond | 0.00000 | 100.01885 | | 0.00000 | 100.04155 | | | 0.00 | 0 | 0.00 |
| NCLN55 | | On 07/04/2015 | Spot Bond | 0.00000 | 99.91925 | | 0.00000 | 99.89898 | | | 0.00 | 0 | 0.00 |
| NCLN56 | | On 15/04/2015 | Spot Bond | 0.00000 | 101.54007 | | 0.00000 | 101.51919 | | | 0.00 | 0 | 0.00 |
| NCLN58 | | On 01/06/2015 | Spot Bond | 0.00000 | 100.63463 | | 0.00000 | 100.61476 | | | 0.00 | 0 | 0.00 |
| NCLN61 | | On 30/11/2015 | Spot Bond | 0.00000 | 88.80179 | | 0.00000 | 88.78331 | | | 0.00 | 0 | 0.00 |
| NCLN62 | | On 02/12/2015 | Spot Bond | 0.00000 | 100.60094 | | 0.00000 | 100.58216 | | | 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 | 101.21945 | | 0.00000 | 101.19950 | | | 0.00 | 0 | 0.00 |
| NCLN65 | | On 25/01/2016 | Spot Bond | 0.00000 | 101.33647 | | 0.00000 | 101.31472 | | | 0.00 | 0 | 0.00 |
| NCLN66 | | On 29/01/2016 | Spot Bond | 0.00000 | 101.18355 | | 0.00000 | 101.16345 | | | 0.00 | 0 | 0.00 |
| NCLN67 | | On 13/07/2016 | Spot Bond | 0.00000 | 99.76822 | | 0.00000 | 101.61836 | | | 0.00 | 0 | 0.00 |
| NCLN69 | | On 27/05/2016 | Spot Bond | 0.00000 | 85.00026 | | 0.00000 | 84.98115 | | | 0.00 | 0 | 0.00 |
| NCLN73 | | On 03/07/2015 | Spot Bond | 0.00000 | 100.40778 | | 0.00000 | 100.38998 | | | 0.00 | 0 | 0.00 |
| NCLN74 | | On 15/08/2017 | Spot Bond | 0.00000 | 100.93052 | | 0.00000 | 100.91060 | | | 0.00 | 0 | 0.00 |
| NCLN75 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.28102 | | 0.00000 | 100.26169 | | | 0.00 | 0 | 0.00 |
| NCLN76 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.26595 | | 0.00000 | 100.24771 | | | 0.00 | 0 | 0.00 |
| NCLN77 | | On 09/10/2017 | Spot Bond | 0.00000 | 99.88217 | | 0.00000 | 99.86244 | | | 0.00 | 0 | 0.00 |
| NCLN78 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.25670 | | 0.00000 | 100.23912 | | | 0.00 | 0 | 0.00 |
| NCLN79 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.25168 | | 0.00000 | 100.23366 | | | 0.00 | 0 | 0.00 |
| NCLN80 | | On 20/06/2016 | Spot Bond | 0.00000 | 100.25150 | | 0.00000 | 100.23349 | | | 0.00 | 0 | 0.00 |
| NCLN81 | | On 31/01/2017 | Spot Bond | 0.00000 | 101.16170 | | 0.00000 | 101.14363 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | 100.29149 | 0.00000 | 100.27062 | | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | 10.14000 | 103.55450 | 10.10500 | 103.74818 | | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | 100.28963 | 0.00000 | 100.26889 | | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | 10.17500 | 102.33452 | 10.14000 | 102.53265 | | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | 100.29149 | 0.00000 | 100.27062 | | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | 100.26100 | 0.00000 | 100.24231 | | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | 100.56075 | 0.00000 | 100.54195 | | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 8.74500 | 102.87911 | 8.74500 | 102.85520 | | | | 0.00 | 0 | 300,000.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | 103.85841 | 0.00000 | 103.83337 | | | | 0.00 | 0 | 1,400,000,000.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | 100.74928 | 0.00000 | 100.72673 | | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 99.93606 | 0.00000 | 99.91998 | | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 12.51500 | 114.23566 | 12.49500 | 114.27006 | | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 111.06907 | 0.00000 | 111.04878 | | | | 0.00 | 0 | 0.00 |
| NET48 | On 03/06/2014 | Spot Bond | 0.00000 | 101.82064 | 0.00000 | 101.80559 | | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 100.75298 | 0.00000 | 100.72860 | | | | 0.00 | 0 | 427,000,000.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.21000 | 162.26890 | 2.26000 | 162.01689 | | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 9.11000 | 102.89042 | 9.08500 | 102.98414 | | | | 0.00 | 0 | 0.00 |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | 100.41844 | 0.00000 | 100.40176 | | | | 0.00 | 0 | 0.00 |
| NPL09 | On 10/09/2014 | Spot Bond | 0.00000 | 100.40463 | 0.00000 | 100.38770 | | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 9.74000 | 104.34736 | 9.71500 | 104.43603 | | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.71972 | 0.00000 | 100.70154 | | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On 22/05/2014 | Spot Bond | 0.00000 | 100.76293 | 0.00000 | 100.74678 | | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.96641 | 0.00000 | 100.94982 | | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.67845 | 0.00000 | 100.66136 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.70429 | 0.00000 | 100.68652 | | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.94000 | 105.03398 | 9.91500 | 105.14701 | | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On 22/05/2014 | Spot Bond | 0.00000 | 100.73017 | 0.00000 | 100.71171 | | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.70436 | 0.00000 | 100.68658 | | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.71977 | 0.00000 | 100.70159 | | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 10.14000 | 104.35601 | 10.11500 | 104.44221 | | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On 22/05/2014 | Spot Bond | 0.00000 | 100.77146 | 0.00000 | 100.75190 | | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.74050 | 0.00000 | 100.72176 | | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.73009 | 0.00000 | 100.71163 | | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | 100.92572 | 0.00000 | 100.90206 | | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | 100.86298 | 0.00000 | 100.84099 | | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | 100.75073 | 0.00000 | 100.73172 | | | | 0.00 | 0 | 0.00 |
| NRA014 | On 30/04/2014 | Spot Bond | 7.24500 | 105.06194 | 7.24500 | 105.04120 | | | 11,592,000,000,000.00 | 1,600,000,000 | 400,000,000.00 | |
| NRA018 | On 30/11/2018 | Spot Bond | 8.88500 | 116.75790 | 8.86500 | 116.81099 | | | | 0.00 | 0 | 820,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 9.26000 | 122.62465 | 9.23000 | 122.78915 | | | | 0.00 | 0 | 750,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 2.10500 | 168.15036 | 2.15500 | 167.47579 | | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.49500 | 125.70940 | 9.46000 | 125.99514 | | | | 0.00 | 0 | 310,000,000.00 |
| NTC10 | On 18/04/2014 | Spot Bond | 0.00000 | 101.33175 | 0.00000 | 101.31214 | | | | 0.00 | 0 | 2,100,000.00 |
| NTC11 | On 18/04/2014 | Spot Bond | 0.00000 | 101.29587 | 0.00000 | 101.27676 | | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | 101.38418 | 0.00000 | 101.36511 | | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 0.00000 | 101.19392 | 0.00000 | 101.17532 | | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 0.00000 | 102.00643 | 0.00000 | 101.98881 | | | | 0.00 | 200,000,000 | 100,000,000.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | 100.20193 | 0.00000 | 100.18246 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NTC17 | On 27/02/2017 | Spot Bond | 0.00000 | 100.66150 | | 0.00000 | 100.64330 | | | 0.00 | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | 0.00000 | 100.68521 | | 0.00000 | 100.66633 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | 100.76292 | | 0.00000 | 100.73995 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | 100.97115 | | 0.00000 | 100.94197 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | 16.82007 | | 100.00000 | 16.77796 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | 30.94910 | | 100.00000 | 30.87245 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 7.02500 | 106.62740 | | 7.02500 | 106.60718 | | | 0.00 | 0 | 0.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | 15.67907 | | 100.00000 | 15.63981 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | 97.57000 | | 0.00000 | 97.12000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | 45.68456 | | 100.00000 | 45.57143 | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | 100.88422 | | 0.00000 | 100.86656 | | | 0.00 | 0 | 0.00 |
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | 101.12639 | | 0.00000 | 101.10811 | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | 100.59774 | | 0.00000 | 100.57968 | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | 100.52554 | | 0.00000 | 100.50751 | | | 0.00 | 0 | 0.00 |
| PNP15 | On 12/05/2014 | Spot Bond | 0.00000 | 100.80068 | | 0.00000 | 100.78467 | | | 0.00 | 0 | 0.00 |
| PNP16 | On 22/05/2014 | Spot Bond | 0.00000 | 100.67258 | | 0.00000 | 100.65656 | | | 0.00 | 8,000,000,000 | 2,000,000,000.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | 100.68160 | | 0.00000 | 100.58602 | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | 100.43914 | | 0.00000 | 100.41987 | | | 0.00 | 0 | 0.00 |
| PR2A1F | On 15/06/2014 | Spot Bond | 0.00000 | 100.45368 | | 0.00000 | 100.43701 | | | 0.00 | 0 | 0.00 |
| PR2A1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.30442 | | 0.00000 | 100.28646 | | | 0.00 | 0 | 0.00 |
| PR2A1H | On 15/06/2036 | Spot Bond | 0.00000 | 100.29943 | | 0.00000 | 100.28177 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | 0.00000 | 100.33364 | | 0.00000 | 100.31483 | | | 0.00 | 0 | 0.00 |
| PR2B1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.31575 | | 0.00000 | 100.29712 | | | 0.00 | 0 | 0.00 |
| PR2B1H | On 15/06/2036 | Spot Bond | 0.00000 | 100.30532 | | 0.00000 | 100.28731 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PR2C1F | On 15/06/2014 | Spot Bond | | 0.00000 | 100.35106 | | 0.00000 | 100.33122 | | | 0.00 | 0 | 0.00 |
| PR2C1G | On 15/06/2014 | Spot Bond | | 0.00000 | 100.32932 | | 0.00000 | 100.30989 | | | 0.00 | 0 | 0.00 |
| PR2C1H | On 15/06/2036 | Spot Bond | | 0.00000 | 100.31620 | | 0.00000 | 100.29754 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On 15/06/2014 | Spot Bond | | 0.00000 | 100.37030 | | 0.00000 | 100.34932 | | | 0.00 | 0 | 5,500,000.00 |
| PR2D1G | On 15/06/2014 | Spot Bond | | 0.00000 | 100.34514 | | 0.00000 | 100.32477 | | | 0.00 | 0 | 0.00 |
| PR2D1H | On 15/06/2036 | Spot Bond | | 0.00000 | 100.32887 | | 0.00000 | 100.30946 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | | 0.00000 | 101.10430 | | 0.00000 | 101.08598 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | | 0.00000 | 101.14028 | | 0.00000 | 101.12141 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | | 0.00000 | 101.15647 | | 0.00000 | 101.13735 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | | 0.00000 | 101.19244 | | 0.00000 | 101.17278 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | | 0.00000 | 101.34707 | | 0.00000 | 101.32503 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | | 0.00000 | 101.38302 | | 0.00000 | 101.36043 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | | 0.00000 | 101.32074 | | 0.00000 | 101.30007 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | | 6.79500 | 103.56867 | | 6.79500 | 103.54996 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | | 6.68000 | 97.06879 | | 6.68000 | 97.05155 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | | 8.21500 | 38.93366 | | 8.18000 | 39.07873 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | | 6.79500 | 109.78903 | | 6.79500 | 109.76909 | | 6,986,302,404,353,000.00 | 99,823,753,400 | 24,340,631,400.00 | |
| R158 | On 15/09/2015 | Spot Bond | | 6.79500 | 109.78903 | | 6.79500 | 109.76909 | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | | 6.69500 | 90.90268 | | 6.69500 | 90.88642 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | | 6.79500 | 115.57882 | | 6.79500 | 115.55783 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | | 6.62500 | 85.25053 | | 6.62500 | 85.23543 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | | 8.39500 | 119.20761 | | 8.36000 | 119.48195 | | 3,161,370,870,231,000.00 | 67,763,057,800 | 99,295,626,500.00 | |
| R187P | On 21/12/2026 | Spot Bond | | 8.13500 | 36.27489 | | 8.10000 | 36.42243 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| R188P | On 21/12/2027 | Spot Bond | 8.05500 | 33.84981 | 8.02000 | 33.99906 | | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.70000 | 278.38420 | 1.75000 | 277.22857 | | | 80,512,340,000,000.00 | 47,360,200,000 | 30,650,000,000.00 | |
| R201 | On 21/12/2014 | Spot Bond | 6.31000 | 104.14399 | 6.31000 | 104.12622 | | | 128,724,000,000,000.00 | 20,400,000,000 | 83,212,000,000.00 | |
| R202 | On 07/12/2033 | Spot Bond | 1.99000 | 217.00952 | 2.05000 | 215.03676 | | | 599,315,086,400,000.00 | 01,163,360,000 | 54,804,701,600.00 | |
| R2023 | On 28/02/2023 | Spot Bond | 8.29500 | 97.31939 | 8.26000 | 97.51091 | | | 3,031,454,391,126,000.00 | 65,455,622,800 | 09,442,643,900.00 | |
| R203 | On 15/09/2017 | Spot Bond | 7.56500 | 102.46440 | 7.54500 | 102.50429 | | | 4,097,862,039,255,500.00 | 41,686,984,700 | 13,463,800,000.00 | |
| R2030 | On 31/01/2030 | Spot Bond | 8.78500 | 94.70658 | 8.75000 | 94.96674 | | | 785,906,100,000,000.00 | 89,460,000,000 | 86,572,500,000.00 | |
| R2037 | On 31/01/2037 | Spot Bond | 8.96000 | 96.99509 | 8.92000 | 97.34519 | | | 1,600,324,786,816,000.00 | 78,607,677,100 | 50,853,958,300.00 | |
| R204 | On 21/12/2018 | Spot Bond | 7.79500 | 103.04131 | 7.77500 | 103.09787 | | | 4,479,495,255,415,000.00 | 74,662,637,000 | 61,055,761,200.00 | |
| R2048 | On 28/02/2048 | Spot Bond | 9.03500 | 97.79715 | 8.99500 | 98.18466 | | | 901,583,415,388,500.00 | 99,787,871,100 | 65,156,200,000.00 | |
| R207 | On 15/01/2020 | Spot Bond | 8.06000 | 97.85768 | 8.03500 | 97.94769 | | | 6,697,030,548,624,000.00 | 30,897,090,400 | 16,442,589,700.00 | |
| R208 | On 31/03/2021 | Spot Bond | 8.18000 | 92.55285 | 8.15000 | 92.68274 | | | 2,091,412,162,280,000.00 | 78,167,746,000 | 24,086,806,100.00 | |
| R209 | On 31/03/2036 | Spot Bond | 8.88500 | 74.77704 | 8.85000 | 75.02849 | | | 1,103,774,563,711,000.00 | 24,228,988,600 | 08,913,983,500.00 | |
| R210 | On 31/03/2028 | Spot Bond | 1.90000 | 162.50037 | 1.96000 | 161.30923 | | | 30,407,600,000,000.00 | 16,004,000,000 | 21,169,594,000.00 | |
| R211 | On 31/01/2017 | Spot Bond | 0.90000 | 126.88276 | 0.93000 | 126.74767 | | | 37,586,700,000,000.00 | 41,763,000,000 | 31,436,316,500.00 | |
| R212 | On 31/01/2022 | Spot Bond | 1.66000 | 130.89809 | 1.70000 | 130.49499 | | | 59,533,576,000,000.00 | 35,863,600,000 | 84,047,001,900.00 | |
| R213 | On 28/02/2031 | Spot Bond | 8.75000 | 85.33645 | 8.71000 | 85.62771 | | | 2,275,965,013,875,000.00 | 60,110,287,300 | 78,710,830,200.00 | |
| R214 | On 28/02/2041 | Spot Bond | 8.95500 | 75.77082 | 8.92000 | 76.03393 | | | 1,377,271,180,494,000.00 | 53,799,126,800 | 20,469,739,000.00 | |
| R226C | On 15/09/2014 | Spot Bond | 6.28000 | 97.23946 | 6.28000 | 97.22320 | | | 0.00 | 0 | 0.00 | |
| R227C | On 15/03/2015 | Spot Bond | 6.85500 | 93.80787 | 6.85500 | 93.79069 | | | 0.00 | 0 | 0.00 | |
| R228C | On 15/09/2015 | Spot Bond | 6.69500 | 90.90268 | 6.69500 | 90.88642 | | | 0.00 | 0 | 0.00 | |
| R229C | On 15/03/2016 | Spot Bond | 6.61500 | 88.09106 | 6.61500 | 88.07549 | | | 0.00 | 0 | 0.00 | |
| R230C | On 15/09/2016 | Spot Bond | 6.62500 | 85.25053 | 6.62500 | 85.23543 | | | 0.00 | 0 | 0.00 | |
| R325C | On 21/06/2014 | Spot Bond | 6.36500 | 98.64109 | 6.36500 | 98.62413 | | | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R326C | On 21/12/2014 | Spot Bond | 6.31500 | 95.63986 | 6.31500 | 95.62353 | 0.00 | 0 | 0.00 | | | | |
| R327C | On 21/06/2015 | Spot Bond | 6.76500 | 92.22209 | 6.76500 | 92.20524 | 0.00 | 0 | 0.00 | | | | |
| R328C | On 21/12/2015 | Spot Bond | 6.63500 | 89.39761 | 6.63500 | 89.38159 | 0.00 | 0 | 0.00 | | | | |
| R329C | On 21/06/2016 | Spot Bond | 6.61500 | 86.56422 | 6.61500 | 86.54875 | 0.00 | 0 | 0.00 | | | | |
| R330C | On 21/12/2016 | Spot Bond | 6.67500 | 83.66067 | 6.67500 | 83.64558 | 0.00 | 0 | 0.00 | | | | |
| R331C | On 21/06/2017 | Spot Bond | 7.54000 | 78.81209 | 7.52000 | 78.84499 | 0.00 | 0 | 0.00 | | | | |
| R332C | On 21/12/2017 | Spot Bond | 7.59000 | 75.81294 | 7.57000 | 75.85177 | 0.00 | 0 | 0.00 | | | | |
| R333C | On 21/06/2018 | Spot Bond | 7.80000 | 72.42081 | 7.78000 | 72.46443 | 0.00 | 0 | 0.00 | | | | |
| R334C | On 21/12/2018 | Spot Bond | 7.78000 | 69.76574 | 7.76000 | 69.81452 | 0.00 | 0 | 0.00 | | | | |
| R335C | On 21/06/2019 | Spot Bond | 7.76000 | 67.22095 | 7.74000 | 67.27447 | 0.00 | 0 | 0.00 | | | | |
| R336C | On 21/12/2019 | Spot Bond | 7.75000 | 64.74582 | 7.73000 | 64.80362 | 0.00 | 0 | 0.00 | | | | |
| R337C | On 21/06/2020 | Spot Bond | 8.02000 | 61.33200 | 7.99500 | 61.41050 | 0.00 | 0 | 0.00 | | | | |
| R338C | On 21/12/2020 | Spot Bond | 8.00000 | 59.04362 | 7.97500 | 59.12634 | 0.00 | 0 | 0.00 | | | | |
| R339C | On 21/06/2021 | Spot Bond | 8.10000 | 56.38020 | 8.07000 | 56.48537 | 0.00 | 0 | 0.00 | | | | |
| R340C | On 21/12/2021 | Spot Bond | 8.07000 | 54.30639 | 8.04000 | 54.41559 | 0.00 | 0 | 0.00 | | | | |
| R341C | On 21/06/2022 | Spot Bond | 8.04000 | 52.32396 | 8.01000 | 52.43680 | 0.00 | 0 | 0.00 | | | | |
| R342C | On 21/12/2022 | Spot Bond | 8.01000 | 50.42845 | 7.98000 | 50.54455 | 0.00 | 0 | 0.00 | | | | |
| R343C | On 21/06/2023 | Spot Bond | 7.97000 | 48.65876 | 7.94000 | 48.77790 | 0.00 | 0 | 0.00 | | | | |
| R344C | On 21/12/2023 | Spot Bond | 7.93000 | 46.96928 | 7.90000 | 47.09114 | 0.00 | 0 | 0.00 | | | | |
| R345C | On 21/06/2024 | Spot Bond | 8.33500 | 43.41684 | 8.30000 | 43.55642 | 0.00 | 0 | 0.00 | | | | |
| R346C | On 21/12/2024 | Spot Bond | 8.29500 | 41.85173 | 8.26000 | 41.99341 | 0.00 | 0 | 0.00 | | | | |
| R347C | On 21/06/2025 | Spot Bond | 8.25500 | 40.35857 | 8.22000 | 40.50207 | 0.00 | 0 | 0.00 | | | | |
| R348C | On 21/12/2025 | Spot Bond | 8.21500 | 38.93366 | 8.18000 | 39.07873 | 0.00 | 0 | 0.00 | | | | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| R349C | On 21/06/2026 | Spot Bond | 8.17500 | 37.57353 | | 8.14000 | 37.71995 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 8.13500 | 36.27489 | | 8.10000 | 36.42243 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 8.09500 | 35.03462 | | 8.06000 | 35.18311 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 8.05500 | 33.84981 | | 8.02000 | 33.99906 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 101.89588 | | 0.00000 | 101.87037 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | 100.84522 | | 0.00000 | 100.82305 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | 101.92438 | | 0.00000 | 101.89916 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | 101.71970 | | 0.00000 | 101.69582 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | 14.26027 | | 100.00000 | 14.22456 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 6.52330 | | 100.00000 | 6.50715 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | 17.73908 | | 100.00000 | 17.69610 | | | 0.00 | 0 | 0.00 |
| RCSC14 | On 06/06/2014 | Spot Bond | 0.00000 | 100.54188 | | 0.00000 | 100.52334 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | 100.01155 | | 0.00000 | 100.03677 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | 100.46400 | | 0.00000 | 100.44473 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | 101.01277 | | 0.00000 | 100.99515 | | | 0.00 | 0 | 599,540,000.00 |
| RDFC11 | On 14/05/2014 | Spot Bond | 0.00000 | 100.77655 | | 0.00000 | 100.76037 | | | 0.00 | 0 | 0.00 |
| RDFC12 | On 14/08/2014 | Spot Bond | 0.00000 | 100.85572 | | 0.00000 | 100.83789 | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | 0.00000 | 100.17550 | | 0.00000 | 100.15861 | | | 0.00 | 10,000,000,000 | 10,000,000,000.00 |
| RES06 | On 18/10/2014 | Spot Bond | 0.00000 | 101.33581 | | 0.00000 | 101.31615 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 100.81847 | | 0.00000 | 100.79973 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 101.56439 | | 0.00000 | 101.54538 | | | 0.00 | 0 | 20,000,000.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | 101.15152 | | 0.00000 | 101.13202 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | 100.47808 | | 0.00000 | 100.45910 | | | 0.00 | 0 | 0.00 |
| RES25 | On 03/10/2014 | Spot Bond | 0.00000 | 100.03460 | | 0.00000 | 100.01730 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES27 | On 21/10/2016 | Spot Bond | | 0.00000 | 101.30737 | | 0.00000 | 101.28785 | | | 0.00 | 0 | 0.00 |
| RES28 | On 08/05/2014 | Spot Bond | | 0.00000 | 102.24115 | | 0.00000 | 102.22514 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | | 0.00000 | 100.66081 | | 0.00000 | 100.64206 | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | | 0.00000 | 100.54869 | | 0.00000 | 100.52902 | | | 0.00 | 0 | 0.00 |
| RESB01 | On 03/06/2014 | Spot Bond | | 0.00000 | 100.60052 | | 0.00000 | 100.58173 | | | 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 | 101.56380 | | 0.00000 | 101.53658 | | | 0.00 | 0 | 31,100,000.00 |
| RP005 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.08983 | | 0.00000 | 100.05987 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | | 0.00000 | 102.00417 | | 0.00000 | 101.97101 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | | 0.00000 | 101.79535 | | 0.00000 | 101.76568 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | | 0.00000 | 101.79535 | | 0.00000 | 101.76568 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | | 0.00000 | 100.20344 | | 0.00000 | 100.17478 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | | 0.00000 | 100.22665 | | 0.00000 | 100.19466 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | | 0.00000 | 100.67168 | | 0.00000 | 100.64455 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | | 12.35000 | 104.20175 | | 12.35000 | 104.16726 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | | 0.00000 | 100.56250 | | 0.00000 | 100.53999 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | | 14.10702 | | 100.00000 | 14.07170 | | | 0.00 | 0 | 0.00 |
| RP021 | On 10/06/2014 | Spot Bond | | 0.00000 | 100.52641 | | 0.00000 | 100.50539 | | | 0.00 | 0 | 0.00 |
| RP022 | On 15/08/2014 | Spot Bond | | 0.00000 | 100.96818 | | 0.00000 | 100.94619 | | | 0.00 | 0 | 0.00 |
| RP024 | On 13/10/2014 | Spot Bond | | 0.00000 | 101.61940 | | 0.00000 | 101.59725 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | | 0.00000 | 101.45479 | | 0.00000 | 101.43320 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | | 0.00000 | 100.87506 | | 0.00000 | 100.85208 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | | 2.44759 | | 100.00000 | 2.44159 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | | 10.63146 | 100.00000 | 10.60513 | | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | | 24.49854 | 100.00000 | 24.43720 | | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | | 14.16065 | 100.00000 | 14.14331 | | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | | 19.59184 | 100.00000 | 19.54277 | | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 105.62104 | 0.00000 | 105.57665 | | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 102.69687 | 0.00000 | 102.65432 | | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 9.48000 | | 106.95997 | 9.45000 | 107.08713 | | | 18,960,000,000,000.00 | 2,000,000,000 | 1,590,000,000.00 | |
| RW23 | On 10/12/2023 | Spot Bond | 9.54500 | | 102.73434 | 9.51000 | 102.92623 | | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 9.90000 | | 105.82138 | 9.86000 | 106.10639 | | | | 0.00 | 0 | 0.00 |
| SA063U | On 23/05/2014 | Spot Bond | 100.00000 | | 87.95181 | 100.00000 | 87.74038 | | | 4,420,000,000,000,000.00 | 44,200,000,000 | 30,000,000,000.00 | |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 97.74438 | 0.00000 | 97.65155 | | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 8.04500 | | 110.34995 | 8.04500 | 110.32590 | | | | 0.00 | 0 | 1,600,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 100.81624 | 0.00000 | 100.79544 | | | | 0.00 | 0 | 50,000,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 9.61500 | | 103.37552 | 9.59500 | 103.40954 | | | | 0.00 | 0 | 1,350,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | | 101.36435 | 0.00000 | 101.34343 | | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | | 100.36589 | 0.00000 | 100.34519 | | | | 0.00 | 0 | 20,000,000.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 101.36312 | 0.00000 | 101.34218 | | | | 0.00 | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | | 101.40882 | 0.00000 | 101.38693 | | | | 0.00 | 0 | 20,000,000.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | | 101.38085 | 0.00000 | 101.35938 | | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 7.89500 | | 105.29745 | 7.89500 | 105.27493 | | | | 0.00 | 0 | 1,070,000,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 9.39500 | | 96.57420 | 9.37500 | 96.61426 | | | | 0.00 | 0 | 390,000,000.00 |
| SBK111 | On 09/04/2014 | Spot Bond | 2.50000 | | 130.37698 | 2.53000 | 130.33850 | | | | 0.00 | 0 | 140,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 8.25500 | | 107.70901 | 8.25500 | 107.68533 | | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 8.11500 | | 107.90605 | 8.11500 | 107.88273 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| SBN31 | On 15/09/2015 | Spot Bond | 8.04500 | 108.00476 | | 8.04500 | 107.98161 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 8.96500 | 98.33626 | | 8.94500 | 98.37037 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 8.19000 | 107.80043 | | 8.19000 | 107.77692 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 8.15500 | 107.84970 | | 8.15500 | 107.82628 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 100.33136 | | 0.00000 | 100.31269 | | | 0.00 | 0 | 0.00 |
| SBN49 | On 02/06/2014 | Spot Bond | 0.00000 | 100.42813 | | 0.00000 | 100.41469 | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 0.00000 | 100.24455 | | 0.00000 | 100.22079 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 99.99986 | | 0.00000 | 99.98036 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 8.61500 | 101.12340 | | 8.59500 | 101.15948 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 101.56716 | | 0.00000 | 101.54887 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 100.19866 | | 0.00000 | 100.17949 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 104.30840 | | 0.00000 | 104.29281 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 9.33000 | 107.19114 | | 9.30000 | 107.32408 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 10.04500 | 103.87154 | | 10.01000 | 104.08617 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 100.96944 | | 0.00000 | 100.94863 | | | 0.00 | 0 | 50,000,000.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | 101.35333 | | 0.00000 | 101.33722 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | 101.00855 | | 0.00000 | 100.99018 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | 103.49408 | | 0.00000 | 103.47713 | | | 0.00 | 0 | 28,000,000,000.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 8.89500 | 103.06439 | | 8.87500 | 103.12079 | | | 0.00 | 0 | 910,000,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | 100.00000 | 9.47393 | | 100.00000 | 9.45273 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | 9.83500 | 102.99197 | | 9.80000 | 103.18591 | | | 66,878,000,000,000.00 | 6,800,000,000 | 78,600,000,000.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 9.09500 | 96.40432 | | 9.06000 | 96.62390 | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.88000 | 96.51800 | | 9.85000 | 96.64362 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| SBS9 | On 07/07/2016 | Spot Bond | 7.97500 | 109.68998 | | 7.97500 | 109.66629 | | | 0.00 | 0 | 120,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.23000 | 267.17892 | | 2.28000 | 266.07474 | | | 3,880,200,000,000.00 | 1,740,000,000 | 1,060,000,000.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.60000 | 124.48751 | | 1.63000 | 124.35298 | | | 0.00 | 0 | 20,000,000.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | 104.01878 | | 0.00000 | 104.16000 | | | 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 | 8.99506 | | 100.00000 | 8.97327 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | 82.63494 | | 0.00000 | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.17000 | 122.57721 | | 2.20000 | 122.44314 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | 100.00000 | | 6.50000 | 99.98243 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | 100.35118 | | 0.00000 | 100.32991 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | 100.01404 | | 0.00000 | 100.03842 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | 101.64295 | | 0.00000 | 101.66709 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 9.59500 | 99.95237 | | 9.57500 | 99.98053 | | | 4,116,255,000,000.00 | 429,000,000 | 429,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | 101.41472 | | 0.00000 | 101.39454 | | | 0.00 | 16,000,000 | 4,000,000.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | 99.86612 | | 0.00000 | 99.84690 | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | 100.19747 | | 0.00000 | 100.17770 | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | 0.00000 | 100.18137 | | 0.00000 | 100.16396 | | | 0.00 | 0 | 0.00 |
| SHS10 | On 28/07/2014 | Spot Bond | 0.00000 | 101.00605 | | 0.00000 | 100.98849 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | 9.56779 | | 100.00000 | 9.54383 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | 100.44378 | | 0.00000 | 100.42449 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SLI2 | On 15/08/2016 | Spot Bond | | 8.09500 | 104.50564 | | 8.09500 | 104.48273 | | | 0.00 | 0 | 1,740,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | | 9.39500 | 98.66553 | | 9.37500 | 98.70991 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | | 8.91500 | 98.48010 | | 8.89500 | 98.51442 | | | 0.00 | 0 | 1,890,000,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | | 0.00000 | 100.82736 | | 0.00000 | 100.80970 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | | 0.00000 | 100.79308 | | 0.00000 | 100.77448 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | | 0.00000 | 101.16841 | | 0.00000 | 101.15098 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | | 0.00000 | 100.79871 | | 0.00000 | 100.77997 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | | 0.00000 | 101.26983 | | 0.00000 | 101.24999 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | | 8.66500 | 104.43860 | | 8.64500 | 104.45475 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | | 0.00000 | 101.55377 | | 0.00000 | 101.53502 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | | 0.00000 | 101.68836 | | 0.00000 | 101.67015 | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | | 0.00000 | 101.40740 | | 0.00000 | 101.38798 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | | 9.73000 | 96.24539 | | 9.70000 | 96.34861 | | | 0.00 | 0 | 2,400,000,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | | 0.00000 | 100.64721 | | 0.00000 | 100.62693 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.17220 | | 0.00000 | 100.15123 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | | 0.00000 | 101.26449 | | 0.00000 | 101.24385 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | | 9.78800 | 84.92804 | | 9.75800 | 85.04086 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | | 9.85000 | 84.64996 | | 9.82000 | 84.76217 | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | | 7.55500 | 103.27512 | | 7.55500 | 103.25408 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | | 9.32000 | 92.44488 | | 9.29500 | 92.52535 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | | 0.00000 | 100.33533 | | 0.00000 | 100.31515 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | | 8.74500 | 98.97113 | | 8.72500 | 99.00612 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | | 2.52000 | 103.96275 | | 2.52000 | 103.93255 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SSN012 | On 21/12/2018 | Spot Bond | 8.74500 | 99.41277 | | 8.72500 | 99.46416 | | | 0.00 | 0 | 0.00 |
| SSN013 | On 19/07/2014 | Spot Bond | 0.00000 | 100.87684 | | 0.00000 | 100.86009 | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 0.00000 | 100.92670 | | 0.00000 | 100.90039 | | | 0.00 | 0 | 0.00 |
| SSN016 | On 26/08/2018 | Spot Bond | 0.00000 | 100.72458 | | 0.00000 | 100.70516 | | | 0.00 | 0 | 5,000,000,000.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 9.81500 | 107.85583 | | 9.78000 | 108.08799 | | | 0.00 | 0 | 2,500,000,000.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | 100.57233 | | 0.00000 | 100.55447 | | | 0.00 | 0 | 0.00 |
| SSN019 | On 04/09/2014 | Spot Bond | 0.00000 | 99.92300 | | 0.00000 | 99.90467 | | | 0.00 | 0 | 0.00 |
| SSN020 | On 18/09/2014 | Spot Bond | 0.00000 | 100.31821 | | 0.00000 | 100.29912 | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 9.98000 | 76.52816 | | 9.94000 | 76.77268 | | | 0.00 | 0 | 0.00 |
| SSN023 | On 16/01/2019 | Spot Bond | 0.00000 | 101.24953 | | 0.00000 | 101.23218 | | | 0.00 | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | 101.35447 | | 0.00000 | 101.33428 | | | 0.00 | 0 | 0.00 |
| SSN025 | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1046 | On 23/04/2014 | Spot Bond | 0.00000 | 99.70431 | | 0.00000 | 99.68952 | | | 0.00 | 0 | 0.00 |
| SY1047 | On 30/04/2014 | Spot Bond | 0.00000 | 99.60051 | | 0.00000 | 99.58572 | | | 0.00 | 0 | 0.00 |
| SY1048 | On 30/04/2014 | Spot Bond | 0.00000 | 99.60064 | | 0.00000 | 99.58585 | | | 0.00 | 0 | 0.00 |
| SY1049 | On 05/05/2014 | Spot Bond | 0.00000 | 99.48760 | | 0.00000 | 99.47158 | | | 0.00 | 0 | 0.00 |
| SY1050 | On 13/05/2014 | Spot Bond | 0.00000 | 99.36102 | | 0.00000 | 99.34504 | | | 0.00 | 0 | 0.00 |
| SY1051 | On 14/05/2014 | Spot Bond | 0.00000 | 99.34502 | | 0.00000 | 99.32905 | | | 0.00 | 0 | 0.00 |
| SY1052 | On 16/05/2014 | Spot Bond | 0.00000 | 99.31246 | | 0.00000 | 99.29647 | | | 0.00 | 0 | 0.00 |
| SY1053 | On 16/05/2014 | Spot Bond | 0.00000 | 99.31343 | | 0.00000 | 99.29746 | | | 0.00 | 0 | 0.00 |
| SY1054 | On 20/05/2014 | Spot Bond | 0.00000 | 99.24817 | | 0.00000 | 99.23217 | | | 0.00 | 0 | 0.00 |
| SY1056 | On 22/05/2014 | Spot Bond | 0.00000 | 99.21500 | | 0.00000 | 99.19898 | | | 0.00 | 0 | 0.00 |
| SY1057 | On 27/05/2014 | Spot Bond | 0.00000 | 99.12694 | | 0.00000 | 99.11077 | | | 0.00 | 0 | 0.00 |
| SY1058 | On 03/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98403 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SY1060 | On 07/04/2014 | Spot Bond | 0.00000 | | 99.93589 | | 0.00000 | 99.91986 | | | 0.00 | 0 | 0.00 |
| SY1062 | On 11/04/2014 | Spot Bond | 0.00000 | | 99.87187 | | 0.00000 | 99.85586 | | | 0.00 | 0 | 0.00 |
| SY1063 | On 10/06/2014 | Spot Bond | 0.00000 | | 98.90500 | | 0.00000 | 98.88889 | | | 0.00 | 0 | 0.00 |
| SY1065 | On 17/06/2014 | Spot Bond | 0.00000 | | 98.77980 | | 0.00000 | 98.76353 | | | 0.00 | 0 | 0.00 |
| SY1066 | On 17/04/2014 | Spot Bond | 100.00000 | | 96.30607 | 100.00000 | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| SY1067 | On 18/06/2014 | Spot Bond | 0.00000 | | 98.76223 | | 0.00000 | 98.74594 | | | 0.00 | 0 | 0.00 |
| SY1068 | On 16/04/2014 | Spot Bond | 0.00000 | | 99.79081 | | 0.00000 | 99.77472 | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 7.25500 | | 107.39215 | | 7.25500 | 107.37124 | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.99500 | | 100.10755 | | 8.96000 | 100.33155 | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | | 82.18349 | 100.00000 | 100.00000 | 82.00826 | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | | 63.93829 | 100.00000 | 100.00000 | 63.77996 | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | | 28.36720 | 100.00000 | 100.00000 | 28.29617 | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | | 101.19630 | | 0.00000 | 101.17857 | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | | 101.05577 | | 0.00000 | 101.03858 | | | 0.00 | 0 | 0.00 |
| TFS116 | On 18/08/2014 | Spot Bond | 0.00000 | | 100.72641 | | 0.00000 | 100.70950 | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | | 100.57563 | | 0.00000 | 100.55767 | | | 0.00 | 0 | 0.00 |
| TFS119 | On 25/04/2014 | Spot Bond | 0.00000 | | 99.68267 | | 0.00000 | 99.66825 | | | 0.00 | 0 | 0.00 |
| TFS120 | On 21/05/2014 | Spot Bond | 0.00000 | | 98.72589 | | 0.00000 | 98.72280 | | | 0.00 | 0 | 0.00 |
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | | 100.67067 | | 0.00000 | 100.65391 | | | 0.00 | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.24999 | | 0.00000 | 100.23290 | | | 0.00 | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.26321 | | 0.00000 | 100.24517 | | | 0.00 | 0 | 0.00 |
| TFS124 | On 18/06/2014 | Spot Bond | 0.00000 | | 98.79044 | | 0.00000 | 98.77453 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 101.05188 | | 0.00000 | 101.03412 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TFS84 | On 28/07/2016 | Spot Bond | 8.04500 | 102.90416 | | 8.04500 | 102.88174 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | 101.28424 | | 0.00000 | 101.26469 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | 101.32396 | | 0.00000 | 101.30385 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | 101.60401 | | 7.83000 | 101.58246 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | 101.26240 | | 0.00000 | 101.24315 | | | 0.00 | 0 | 92,200,000.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | 101.31204 | | 0.00000 | 101.29209 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | 101.27511 | | 0.00000 | 101.25410 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | 101.26240 | | 0.00000 | 101.24315 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | 101.31204 | | 0.00000 | 101.29209 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | 101.46816 | | 7.16000 | 101.44845 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | 101.40932 | | 0.00000 | 101.38800 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | 101.40138 | | 0.00000 | 101.38018 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | 101.59183 | | 0.00000 | 101.56793 | | | 0.00 | 0 | 154,000,000.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | 101.56605 | | 0.00000 | 101.54252 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | 102.34381 | | 0.00000 | 102.30921 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | 102.25492 | | 0.00000 | 102.22159 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | 101.26041 | | 0.00000 | 101.24119 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | 101.32396 | | 0.00000 | 101.30385 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | 101.73806 | | 8.73000 | 101.71405 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | 101.25445 | | 0.00000 | 101.23532 | | | 0.00 | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | 101.31204 | | 0.00000 | 101.29209 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | 9.26500 | 97.92460 | | 9.24500 | 97.96822 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | 101.41329 | | 0.00000 | 101.39192 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | 101.39146 | | 0.00000 | 101.37039 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11C1 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.58786 | | 0.00000 | 101.56402 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | | 0.00000 | 101.57993 | | 0.00000 | 101.55620 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | | 0.00000 | 102.20551 | | 0.00000 | 102.17289 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | | 0.00000 | 102.21342 | | 0.00000 | 102.18068 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.32598 | | 0.00000 | 101.30645 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | | 101.06155 | 6.96118 | | 101.06155 | 6.94379 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | | 0.00000 | 101.25445 | | 0.00000 | 101.23532 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | | 0.00000 | 110.04348 | | 0.00000 | 110.02403 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | | 0.00000 | 101.43314 | | 0.00000 | 101.41148 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | | 0.00000 | 101.51250 | | 0.00000 | 101.48973 | | | 0.00 | 0 | 6,200,000.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | | 0.00000 | 102.35171 | | 0.00000 | 102.31700 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.70615 | | 0.00000 | 101.68797 | | | 0.00 | 0 | 55,100,000.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | | 0.00000 | 101.29606 | | 0.00000 | 101.27695 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.31601 | | 0.00000 | 101.29662 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.29606 | | 0.00000 | 101.27695 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.31601 | | 0.00000 | 101.29662 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.32598 | | 0.00000 | 101.30645 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.28409 | | 0.00000 | 101.26515 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.31601 | | 0.00000 | 101.29662 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.42570 | | 0.00000 | 101.40479 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | | 0.00000 | 101.42570 | | 0.00000 | 101.40479 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.42570 | | 0.00000 | 101.40479 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | | 0.00000 | 101.58520 | | 0.00000 | 101.56208 | | | 0.00 | 0 | 60,600,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | 101.62507 | | 0.00000 | 101.60139 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | 101.57523 | | 0.00000 | 101.55225 | | | 0.00 | 24,600,000 | 16,400,000.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | 102.37194 | | 0.00000 | 102.33784 | | | 0.00 | 0 | 5,400,000.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | 102.42168 | | 0.00000 | 102.38689 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | 102.40179 | | 0.00000 | 102.36727 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 8.54500 | 108.45148 | | 8.54500 | 108.42655 | | | 0.00 | 0 | 990,000,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 8.23500 | 90.49556 | | 8.21000 | 90.58174 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 8.47500 | 105.92999 | | 8.45500 | 105.96784 | | | 0.00 | 0 | 5,630,000,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.38000 | 105.80707 | | 9.35000 | 105.92858 | | | 158,713,352,000.00 | 16,920,400 | 15,861,000,000.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.47500 | 112.62612 | | 9.44000 | 112.82710 | | | 1,895,000,000,000.00 | 200,000,000 | 10,740,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.59500 | 100.45904 | | 9.56000 | 100.67168 | | | 0.00 | 0 | 14,410,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.54000 | 98.60162 | | 9.50500 | 98.83142 | | | 161,420,616,000.00 | 16,920,400 | 6,722,312,300.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | 101.07590 | | 0.00000 | 101.05818 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | 100.72489 | | 0.00000 | 100.70657 | | | 0.00 | 0 | 1,500,000,000.00 |
| TORQ1 | On 15/08/2014 | Spot Bond | 0.00000 | 100.94358 | | 0.00000 | 100.92604 | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | 100.87177 | | 0.00000 | 100.85316 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | 100.89507 | | 0.00000 | 100.87594 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | 100.89743 | | 0.00000 | 100.87825 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | 101.01225 | | 0.00000 | 100.99049 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | 101.25027 | | 0.00000 | 101.22317 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | 100.17317 | | 0.00000 | 100.15644 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | 99.92824 | | 0.00000 | 99.91020 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | 99.92663 | | 0.00000 | 99.90819 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 100.08302 | | 10.00000 | 100.05534 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TR31 | | On 31/12/2099 | Spot Bond | 9.75000 | 100.08096 | | 9.75000 | 100.05396 | | | 0.00 | 0 | 0.00 |
| TR32 | | On 31/12/2099 | Spot Bond | 100.00000 | 10.08036 | | 100.00000 | 10.05350 | | | 0.00 | 0 | 0.00 |
| TSP140 | | On 17/04/2014 | Spot Bond | 0.00000 | 99.79426 | | 0.00000 | 99.77957 | | | 0.00 | 0 | 0.00 |
| TSP142 | | On 25/04/2014 | Spot Bond | 0.00000 | 99.67864 | | 0.00000 | 99.66403 | | | 0.00 | 0 | 0.00 |
| TSP144 | | On 15/05/2014 | Spot Bond | 0.00000 | 99.36855 | | 0.00000 | 99.35351 | | | 0.00 | 0 | 0.00 |
| TSP145 | | On 29/05/2014 | Spot Bond | 0.00000 | 99.18041 | | 0.00000 | 99.16577 | | | 0.00 | 12,000,000,000 | 3,000,000,000.00 |
| TSP149 | | On 03/04/2014 | Spot Bond | 0.00000 | 99.98517 | | 0.00000 | 99.97034 | | | 0.00 | 0 | 0.00 |
| TSP150 | | On 02/10/2014 | Spot Bond | 0.00000 | 97.11861 | | 0.00000 | 97.10277 | | | 0.00 | 20,000,000,000 | 10,000,000,000.00 |
| TSP151 | | On 02/05/2014 | Spot Bond | 0.00000 | 99.57098 | | 0.00000 | 99.55619 | | | 0.00 | 0 | 0.00 |
| TSP152 | | On 13/11/2014 | Spot Bond | 0.00000 | 96.41663 | | 0.00000 | 96.40063 | | | 0.00 | 0 | 0.00 |
| TSP153 | | On 27/11/2014 | Spot Bond | 0.00000 | 96.23897 | | 0.00000 | 96.22317 | | | 0.00 | 0 | 0.00 |
| TSP154 | | On 12/06/2014 | Spot Bond | 0.00000 | 98.93706 | | 0.00000 | 98.92188 | | | 0.00 | 0 | 0.00 |
| TSP155 | | On 24/07/2014 | Spot Bond | 0.00000 | 98.26305 | | 0.00000 | 98.24754 | | | 0.00 | 0 | 0.00 |
| TSP156 | | On 22/01/2015 | Spot Bond | 0.00000 | 95.14354 | | 0.00000 | 95.12702 | | | 0.00 | 0 | 0.00 |
| TSP157 | | On 07/08/2014 | Spot Bond | 0.00000 | 97.84021 | | 0.00000 | 97.82307 | | | 0.00 | 0 | 0.00 |
| TSP158 | | On 05/02/2015 | Spot Bond | 0.00000 | 94.09668 | | 0.00000 | 94.07751 | | | 0.00 | 0 | 0.00 |
| TSP159 | | On 21/08/2014 | Spot Bond | 0.00000 | 97.63013 | | 0.00000 | 97.61320 | | | 0.00 | 0 | 0.00 |
| TSP160 | | On 19/02/2015 | Spot Bond | 0.00000 | 93.92345 | | 0.00000 | 93.90867 | | | 0.00 | 0 | 0.00 |
| TSP161 | | On 05/03/2015 | Spot Bond | 0.00000 | 93.73602 | | 0.00000 | 93.71738 | | | 0.00 | 0 | 0.00 |
| TSP162 | | On 18/09/2014 | Spot Bond | 0.00000 | 97.12719 | | 0.00000 | 97.11009 | | | 0.00 | 0 | 0.00 |
| TSP163 | | On 19/03/2015 | Spot Bond | 0.00000 | 93.58597 | | 0.00000 | 93.56765 | | | 0.00 | 0 | 0.00 |
| TTO01U | | On 28/08/2019 | Spot Bond | 100.00000 | 13.06157 | | 100.00000 | 13.02886 | | | 0.00 | 0 | 0.00 |
| TWC02U | | On 17/04/2014 | Spot Bond | 100.00000 | 98.99878 | | 100.00000 | 98.73826 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TWC037 | On 11/04/2014 | Spot Bond | 0.00000 | 101.19781 | | 0.00000 | 101.18284 | | | 0.00 | 0 | 0.00 |
| TWC038 | On 14/04/2014 | Spot Bond | 0.00000 | 101.16786 | | 0.00000 | 101.15289 | | | 0.00 | 0 | 0.00 |
| TWC039 | On 15/04/2014 | Spot Bond | 0.00000 | 101.13792 | | 0.00000 | 101.12295 | | | 0.00 | 0 | 0.00 |
| TWC03U | On 15/04/2014 | Spot Bond | 100.00000 | 99.64597 | | 100.00000 | 99.38236 | | | 0.00 | 0 | 0.00 |
| TWC040 | On 22/04/2014 | Spot Bond | 0.00000 | 101.09300 | | 0.00000 | 101.07803 | | | 0.00 | 0 | 0.00 |
| TWC042 | On 23/04/2014 | Spot Bond | 0.00000 | 101.06305 | | 0.00000 | 101.04808 | | | 0.00 | 0 | 0.00 |
| TWC043 | On 23/04/2014 | Spot Bond | 0.00000 | 100.70942 | | 0.00000 | 100.69330 | | | 0.00 | 0 | 0.00 |
| TWC044 | On 15/08/2014 | Spot Bond | 0.00000 | 100.72744 | | 0.00000 | 100.71052 | | | 0.00 | 0 | 0.00 |
| TWC045 | On 15/05/2014 | Spot Bond | 0.00000 | 100.68178 | | 0.00000 | 100.66555 | | | 0.00 | 0 | 0.00 |
| TWC046 | On 09/04/2014 | Spot Bond | 0.00000 | 100.35381 | | 0.00000 | 100.33773 | | | 0.00 | 0 | 0.00 |
| TWCJ08 | On 15/04/2014 | Spot Bond | 0.00000 | 101.30241 | | 0.00000 | 101.28527 | | | 0.00 | 0 | 0.00 |
| TWCJ09 | On 21/05/2014 | Spot Bond | 0.00000 | 100.80827 | | 0.00000 | 100.78990 | | | 0.00 | 0 | 0.00 |
| TWCM08 | On 15/04/2014 | Spot Bond | 0.00000 | 101.14625 | | 0.00000 | 101.13116 | | | 0.00 | 0 | 0.00 |
| TWCM09 | On 21/05/2014 | Spot Bond | 0.00000 | 100.72027 | | 0.00000 | 100.70390 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.58000 | 106.48135 | | 9.55000 | 106.60901 | | | 0.00 | 0 | 0.00 |
| UTR041 | On 19/04/2014 | Spot Bond | 0.00000 | 101.41711 | | 0.00000 | 101.39906 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 101.47544 | | 0.00000 | 101.45384 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 99.90883 | | 0.00000 | 99.88596 | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 9.90500 | 101.37619 | | 9.88500 | 101.40696 | | | 0.00 | 0 | 0.00 |
| VKC03 | On 26/09/2014 | Spot Bond | 0.00000 | 100.11954 | | 0.00000 | 100.10244 | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | 0.00000 | 100.10372 | | 0.00000 | 100.08669 | | | 0.00 | 0 | 22,500,000,000.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 100.99417 | | 0.00000 | 100.97580 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 101.02799 | | 0.00000 | 101.00896 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 101.02948 | | 0.00000 | 101.01042 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 100.11409 | | 0.00000 | 100.01768 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 100.11739 | | 0.00000 | 100.02047 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 7.15500 | 114.77078 | | 7.15500 | 114.74849 | | | 5,789,110,500,000.00 | 809,100,000 | 10,609,100,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.38000 | 234.00762 | | 1.41000 | 233.67153 | | | 0.00 | 0 | 3,271,900,000.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 7.09500 | 105.18805 | | 7.09500 | 105.16779 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 8.07000 | 105.65714 | | 8.05000 | 105.68972 | | | 4,035,000,000,000.00 | 500,000,000 | 9,200,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 8.35000 | 105.79018 | | 8.33000 | 105.85013 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 8.68500 | 104.58946 | | 8.66000 | 104.68340 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 8.72000 | 104.57929 | | 8.69000 | 104.71356 | | | 0.00 | 0 | 2,500,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.74500 | 92.08447 | | 6.74500 | 92.06760 | | | 0.00 | 0 | 0.00 |
| Z018 | On 31/03/2014 | Spot Bond | 6.39000 | 93.99380 | | 6.39000 | 93.99380 | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | 6.34500 | 98.49330 | | 6.34500 | 98.47643 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.67500 | 90.35927 | | 6.67500 | 90.34297 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 6.32500 | 95.98865 | | 6.32500 | 95.97214 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 6.74500 | 92.06760 | | 6.74500 | 92.05073 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 7.74000 | 65.91239 | | 7.72000 | 65.96851 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 34.19968 | | 100.00000 | 34.13480 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 18.10232 | | 100.00000 | 18.06798 | | | 0.00 | 0 | 0.00 |

Total for j-Bonds : **75,416,835,957,428,500.00 | 7,701,554,100 | 40 340 566 000.00**

Grand Total: **75,416,837,661,385,300.00 | 7,701,634,363 | 40 344 324 403.00**