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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/07/2014

| 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 10/07/2014 | Any day expiry | | 10.71740 | 10.71740 | | 10.68420 | 10.68420 | | 10.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/07/2014 | Any day expiry | | 10.71770 | 10.71770 | | 10.68760 | 10.68760 | | 8.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/07/2014 | Any day expiry | 10.50 | Call | 219.89690 | 0.21990 | 192.61960 | 0.19262 | 219.897 | 11.39 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 14/07/2014 | Any day expiry | 10.90 | Call | 6.22190 | 0.00622 | 5.56770 | 0.00557 | 6.222 | 12.31 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/07/2014 | Any day expiry | | 10.71430 | 10.71430 | | 10.68940 | 10.68940 | | 9.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/07/2014 | Any day expiry | 10.59 | Call | 135.33470 | 0.13533 | 117.94430 | 0.11794 | 135.335 | 10.19 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 16/07/2014 | Any day expiry | | 10.71600 | 10.71600 | | 10.69110 | 10.69110 | | 9.20 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/07/2014 | Any day expiry | 10.70 | Call | 58.79940 | 0.05880 | 48.91890 | 0.04892 | 58.799 | 9.20 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/07/2014 | Any day expiry | 10.73 | Put | 59.97020 | 0.05997 | 0.00000 | 0.00000 | 59.970 | 9.60 | 426,300.00 | 10,000 | 5,000.00 |
| \$ / R | On 28/07/2014 | Any day expiry | | 10.73680 | 10.73680 | | 10.71200 | 10.71200 | | 9.45 | 0.00 | 0 | 348.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 8.30 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 13.67 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 10.82 | Call | 60.97930 | 0.06098 | 54.10690 | 0.05411 | 60.979 | 10.15 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 29/07/2014 | Any day expiry | | 10.73860 | 10.73860 | | 10.71370 | 10.71370 | | 9.51 | 0.00 | 0 | 7,308.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 10.80 | Put | 132.09400 | 0.13209 | 149.25400 | 0.14925 | 132.094 | 10.03 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.62 | Call | 0.05670 | 0.00006 | 0.07220 | 0.00007 | 0.057 | 21.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 07/08/2014 | Any day expiry | | 10.75430 | 10.75430 | | 10.72930 | 10.72930 | | 9.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 07/08/2014 | Any day expiry | 10.81 | Put | 149.51190 | 0.14951 | 167.77550 | 0.16778 | 149.512 | 10.04 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 07/08/2014 | Any day expiry | 10.90 | Call | 65.36610 | 0.06537 | 61.50100 | 0.06150 | 65.366 | 10.44 | 0.00 | 0 | 2,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On 07/08/2014 | Any day expiry | 10.90 | Put | 211.06610 | 0.21107 | 232.20100 | 0.23220 | 211.066 | 10.44 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 08/08/2014 | Any day expiry | | | 10.75600 | 10.75600 | 10.73110 | 10.73110 | | 9.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/08/2014 | Any day expiry | 10.74 | Call | 126.79660 | 0.12680 | 116.66160 | 0.11666 | 126.797 | 9.82 | 0.00 | 0 | 250.00 |
| \$ / R | On 22/08/2014 | Any day expiry | | | 10.78080 | 10.78080 | 10.75580 | 10.75580 | | 10.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.33 | Put | 15.56220 | 0.01556 | 18.14360 | 0.01814 | 15.562 | 9.54 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 12.07 | Call | 3.08010 | 0.00308 | 3.36130 | 0.00336 | 3.080 | 15.11 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 27/08/2014 | Any day expiry | | | 10.78970 | 10.78970 | 10.76470 | 10.76470 | | 10.03 | 0.00 | 0 | 1,959.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 10.80 | Put | 161.90260 | 0.16190 | 176.58590 | 0.17659 | 161.903 | 10.03 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 12.83 | Call | 0.56350 | 0.00056 | 0.51520 | 0.00052 | 0.564 | 17.09 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/08/2014 | Any day expiry | | | 10.79150 | 10.79150 | 10.76640 | 10.76640 | | 10.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 8.30 | Put | 0.01450 | 0.00001 | 0.01710 | 0.00002 | 0.015 | 19.15 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/08/2014 | Any day expiry | 10.96 | Call | 99.41560 | 0.09942 | 92.33630 | 0.09234 | 99.416 | 10.73 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 08/09/2014 | Any day expiry | | | 10.81110 | 10.81110 | 10.78590 | 10.78590 | | 10.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2014 | Any day expiry | 10.74 | Call | 211.65980 | 0.21166 | 197.24330 | 0.19724 | 211.660 | 9.97 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.82360 | 10.82360 | 10.79860 | 10.79860 | | 10.10 | 317,077,362.00 | 29,295 | 691,703.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Put | 0.34780 | 0.00035 | 0.38900 | 0.00039 | 0.348 | 16.54 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Put | 0.42670 | 0.00043 | 0.47710 | 0.00048 | 0.427 | 16.17 | 0.00 | 0 | 26,804.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Put | 0.44920 | 0.00045 | 0.50220 | 0.00050 | 0.449 | 16.08 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Put | 0.58170 | 0.00058 | 0.65020 | 0.00065 | 0.582 | 15.62 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Put | 4.90410 | 0.00490 | 5.44710 | 0.00545 | 4.904 | 12.03 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put | 9.07540 | 0.00908 | 9.98060 | 0.00998 | 9.075 | 10.92 | 0.00 | 0 | 72,800.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.10 | Put | 12.16500 | 0.01216 | 13.32760 | 0.01333 | 12.165 | 10.41 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put | 15.95230 | 0.01595 | 17.42350 | 0.01742 | 15.952 | 9.96 | 0.00 | 0 | 6,220.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.20 | Put | 16.44750 | 0.01645 | 17.95830 | 0.01796 | 16.448 | 9.91 | 0.00 | 0 | 48,650.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put | 16.95880 | 0.01696 | 18.51110 | 0.01851 | 16.959 | 9.86 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put | 18.03430 | 0.01803 | 19.67380 | 0.01967 | 18.034 | 9.76 | 0.00 | 0 | 27,284.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.25 | Put | 19.18530 | 0.01919 | 20.91700 | 0.02092 | 19.185 | 9.66 | 0.00 | 0 | 10,900.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put | 24.94170 | 0.02494 | 27.22900 | 0.02723 | 24.942 | 9.70 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put | 36.89010 | 0.03689 | 40.28800 | 0.04029 | 36.890 | 9.76 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.40 | Call | 464.06330 | 0.46406 | 442.78170 | 0.44278 | 464.063 | 9.78 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.40 | Put | 40.46330 | 0.04046 | 44.18170 | 0.04418 | 40.463 | 9.78 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.48 | Put | 57.38900 | 0.05739 | 62.55560 | 0.06256 | 57.389 | 9.84 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Call | 385.92300 | 0.38592 | 366.49090 | 0.36649 | 385.923 | 9.86 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put | 62.32300 | 0.06232 | 67.89090 | 0.06789 | 62.323 | 9.86 | 0.00 | 0 | 13,300.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.51 | Call | 378.50030 | 0.37850 | 359.27430 | 0.35927 | 378.500 | 9.87 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.52 | Put | 67.55440 | 0.06755 | 73.53800 | 0.07354 | 67.554 | 9.87 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.55 | Put | 75.97430 | 0.07597 | 82.60680 | 0.08261 | 75.974 | 9.90 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Call | 335.58010 | 0.33558 | 317.66100 | 0.31766 | 335.580 | 9.91 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Put | 81.98010 | 0.08198 | 89.06100 | 0.08906 | 81.980 | 9.91 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.59 | Put | 88.30680 | 0.08831 | 95.84720 | 0.09585 | 88.307 | 9.93 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Call | 315.19120 | 0.31519 | 297.96710 | 0.29797 | 315.191 | 9.94 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Put | 91.59120 | 0.09159 | 99.36710 | 0.09937 | 91.591 | 9.94 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.65 | Put | 109.26180 | 0.10926 | 118.23860 | 0.11824 | 109.262 | 9.98 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.67 | Call | 270.51890 | 0.27052 | 254.98980 | 0.25499 | 270.519 | 10.00 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.71 | Put | 133.25900 | 0.13326 | 143.73400 | 0.14373 | 133.259 | 10.03 | 0.00 | 0 | 20,159.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.75 | Call | 224.57800 | 0.22458 | 211.06960 | 0.21107 | 224.578 | 10.06 | 0.00 | 0 | 1,050.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.82 | Put | 186.48690 | 0.18649 | 199.75500 | 0.19976 | 186.487 | 10.18 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.83 | Put | 192.32560 | 0.19233 | 205.83880 | 0.20584 | 192.326 | 10.22 | 0.00 | 0 | 6,500.00 |

| 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 15/09/2014 | Foreign Exchange Future | 10.84 | Call | 181.84650 | 0.18185 | 170.60660 | 0.17061 | 181.847 | 10.26 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.93 | Call | 148.74310 | 0.14874 | 139.59370 | 0.13959 | 148.743 | 10.62 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.00 | Call | 127.10260 | 0.12710 | 119.40930 | 0.11941 | 127.103 | 10.90 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.00 | Put | 303.50260 | 0.30350 | 320.80930 | 0.32081 | 303.503 | 10.90 | 0.00 | 0 | 402.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.10 | Call | 101.53410 | 0.10153 | 95.64310 | 0.09564 | 101.534 | 11.30 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.11 | Call | 99.28450 | 0.09928 | 93.55550 | 0.09356 | 99.285 | 11.34 | 0.00 | 0 | 14,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.25 | Call | 72.73130 | 0.07273 | 68.95250 | 0.06895 | 72.731 | 11.90 | 0.00 | 0 | 100.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.35 | Call | 58.46830 | 0.05847 | 55.74980 | 0.05575 | 58.468 | 12.30 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.40 | Call | 52.71180 | 0.05271 | 50.38320 | 0.05038 | 52.712 | 12.51 | 0.00 | 0 | 3,300.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.47 | Call | 45.71320 | 0.04571 | 43.85160 | 0.04385 | 45.713 | 12.82 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.49 | Call | 43.91500 | 0.04391 | 42.17280 | 0.04217 | 43.915 | 12.90 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.50 | Call | 43.04810 | 0.04305 | 41.36270 | 0.04136 | 43.048 | 12.95 | 0.00 | 0 | 37,800.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.50 | Put | 719.44810 | 0.71945 | 742.76270 | 0.74276 | 719.448 | 12.95 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call | 42.20010 | 0.04220 | 40.57110 | 0.04057 | 42.200 | 12.99 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.85 | Call | 22.39900 | 0.02240 | 21.99270 | 0.02199 | 22.399 | 14.46 | 0.00 | 0 | 10,850.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call | 15.83370 | 0.01583 | 15.58460 | 0.01558 | 15.834 | 14.82 | 0.00 | 0 | 35,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Put | 1,192.23370 | 1.19223 | 1,216.98460 | 1.21698 | 1,192.234 | 14.82 | 0.00 | 0 | 799.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.27 | Call | 7.70840 | 0.00771 | 7.54740 | 0.00755 | 7.708 | 15.19 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call | 6.20920 | 0.00621 | 6.06570 | 0.00607 | 6.209 | 15.30 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call | 5.57090 | 0.00557 | 5.43480 | 0.00543 | 5.571 | 15.35 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call | 4.86290 | 0.00486 | 4.73580 | 0.00474 | 4.863 | 15.42 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call | 2.08420 | 0.00208 | 2.00080 | 0.00200 | 2.084 | 15.84 | 0.00 | 0 | 16,275.00 |
| \$ / R | On 22/09/2014 | Any day expiry | | | 10.83650 | 10.83650 | 10.81150 | 10.81150 | | 10.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/09/2014 | Any day expiry | 10.50 | Put | 68.02440 | 0.06802 | 74.03190 | 0.07403 | 68.024 | 9.97 | 0.00 | 0 | 13,000.00 |
| \$ / R | On 22/09/2014 | Any day expiry | 10.54 | Put | 79.22690 | 0.07923 | 86.02020 | 0.08602 | 79.227 | 10.01 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | | | 10.84390 | 10.84390 | 10.81880 | 10.81880 | | 10.45 | 0.00 | 0 | 162.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 10.80 | Put | 186.22360 | 0.18622 | 198.67040 | 0.19867 | 186.224 | 10.39 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 13.10 | Call | 3.36510 | 0.00337 | 3.35680 | 0.00336 | 3.365 | 17.63 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/09/2014 | Any day expiry | | | 10.84940 | 10.84940 | 10.82440 | 10.82440 | | 10.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 8.30 | Put | 0.13850 | 0.00014 | 0.15560 | 0.00016 | 0.138 | 17.69 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 10.96 | Call | 171.99650 | 0.17200 | 162.33120 | 0.16233 | 171.997 | 10.88 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 08/10/2014 | Any day expiry | | | 10.86600 | 10.86600 | 10.84090 | 10.84090 | | 10.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/10/2014 | Any day expiry | 10.74 | Call | 291.51450 | 0.29151 | 277.58930 | 0.27759 | 291.515 | 10.42 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/10/2014 | Any day expiry | | | 10.90650 | 10.90650 | 10.88140 | 10.88140 | | 10.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 8.30 | Put | 0.63900 | 0.00064 | 0.71010 | 0.00071 | 0.639 | 17.52 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 10.80 | Put | 207.53050 | 0.20753 | 219.55420 | 0.21955 | 207.530 | 10.78 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 11.25 | Call | 156.14630 | 0.15615 | 148.48150 | 0.14848 | 156.146 | 12.18 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 13.33 | Call | 10.85030 | 0.01085 | 10.21560 | 0.01022 | 10.850 | 18.35 | 0.00 | 0 | 500.00 |
| \$ / R | On 04/11/2014 | Any day expiry | | | 10.91830 | 10.91830 | 10.89320 | 10.89320 | | 10.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Put | 33.04180 | 0.03304 | 37.06310 | 0.03706 | 33.042 | 10.39 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Call | 71.28270 | 0.07128 | 67.39840 | 0.06740 | 71.283 | 14.62 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 25/11/2014 | Any day expiry | | | 10.95960 | 10.95960 | 10.93450 | 10.93450 | | 11.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 10.80 | Put | 219.81980 | 0.21982 | 230.38840 | 0.23039 | 219.820 | 10.97 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 13.61 | Call | 26.34480 | 0.02634 | 26.17640 | 0.02618 | 26.345 | 20.42 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/11/2014 | Any day expiry | | | 10.96550 | 10.96550 | 10.94040 | 10.94040 | | 11.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 8.30 | Put | 1.36180 | 0.00136 | 1.46900 | 0.00147 | 1.362 | 17.06 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 11.25 | Call | 212.53590 | 0.21254 | 203.72480 | 0.20372 | 212.536 | 12.20 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 11/12/2014 | Any day expiry | | | 10.99110 | 10.99110 | 10.96590 | 10.96590 | | 11.38 | 0.00 | 0 | 4,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | 10.99300 | 10.99300 | | 10.96790 | 10.96790 | | 11.38 | 32,979,000.00 | 3,000 | 166,588.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.09 | Put | 6.58400 | 0.00658 | 7.25930 | 0.00726 | 6.584 | 14.14 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.44 | Put | 11.63240 | 0.01163 | 12.94540 | 0.01295 | 11.632 | 12.86 | 0.00 | 0 | 11,976.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.78 | Put | 20.70070 | 0.02070 | 23.17720 | 0.02318 | 20.701 | 11.61 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.88 | Put | 24.65680 | 0.02466 | 27.63380 | 0.02763 | 24.657 | 11.24 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put | 33.23580 | 0.03324 | 36.94420 | 0.03694 | 33.236 | 11.05 | 0.00 | 0 | 46,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.10 | Call | 935.86880 | 0.93587 | 915.17780 | 0.91518 | 935.869 | 10.92 | 0.00 | 0 | 1,260.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.10 | Put | 42.86880 | 0.04287 | 47.27780 | 0.04728 | 42.869 | 10.92 | 0.00 | 0 | 6,581.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.30 | Call | 762.44460 | 0.76244 | 743.40760 | 0.74341 | 762.445 | 10.67 | 0.00 | 0 | 1,130.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.34 | Put | 76.15420 | 0.07615 | 82.58540 | 0.08259 | 76.154 | 10.62 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.35 | Put | 77.91260 | 0.07791 | 84.43730 | 0.08444 | 77.913 | 10.61 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.36 | Put | 79.70450 | 0.07970 | 86.32550 | 0.08633 | 79.704 | 10.60 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put | 83.39060 | 0.08339 | 90.20430 | 0.09020 | 83.391 | 10.57 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.44 | Put | 95.29860 | 0.09530 | 102.70880 | 0.10271 | 95.299 | 10.50 | 0.00 | 0 | 2,491.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.45 | Put | 97.41190 | 0.09741 | 104.92300 | 0.10492 | 97.412 | 10.48 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.50 | Put | 111.77230 | 0.11177 | 119.87050 | 0.11987 | 111.772 | 10.56 | 0.00 | 0 | 22,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.52 | Put | 117.88220 | 0.11788 | 126.21530 | 0.12622 | 117.882 | 10.60 | 0.00 | 0 | 9,425.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put | 127.44330 | 0.12744 | 136.12990 | 0.13613 | 127.443 | 10.65 | 0.00 | 0 | 900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.60 | Put | 144.45160 | 0.14445 | 153.72550 | 0.15373 | 144.452 | 10.73 | 0.00 | 0 | 10,558.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.63 | Put | 155.30180 | 0.15530 | 164.92690 | 0.16493 | 155.302 | 10.78 | 0.00 | 0 | 2,359.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put | 182.52160 | 0.18252 | 192.95590 | 0.19296 | 182.522 | 10.89 | 0.00 | 0 | 2,902.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.73 | Call | 457.99960 | 0.45800 | 443.67670 | 0.44368 | 458.000 | 10.94 | 0.00 | 0 | 6,524.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.74 | Call | 452.26910 | 0.45227 | 438.05790 | 0.43806 | 452.269 | 10.96 | 0.00 | 0 | 3,900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put | 235.35280 | 0.23535 | 247.13350 | 0.24713 | 235.353 | 11.09 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.86 | Call | 387.67480 | 0.38767 | 374.78860 | 0.37479 | 387.675 | 11.15 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put | 290.50040 | 0.29050 | 303.45590 | 0.30346 | 290.500 | 11.27 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put | 328.82750 | 0.32883 | 342.49120 | 0.34249 | 328.828 | 11.38 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put | 392.13590 | 0.39214 | 406.78280 | 0.40678 | 392.136 | 11.70 | 0.00 | 0 | 4,505.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put | 459.90730 | 0.45991 | 475.44670 | 0.47545 | 459.907 | 12.02 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.50 | Call | 178.35710 | 0.17836 | 170.96170 | 0.17096 | 178.357 | 12.97 | 0.00 | 0 | 350.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.61 | Call | 157.85940 | 0.15786 | 151.12550 | 0.15113 | 157.859 | 13.33 | 0.00 | 0 | 9,425.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.63 | Call | 154.46980 | 0.15447 | 147.85200 | 0.14785 | 154.470 | 13.40 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.64 | Call | 152.80890 | 0.15281 | 146.24810 | 0.14625 | 152.809 | 13.43 | 0.00 | 0 | 10,558.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call | 105.61880 | 0.10562 | 100.74960 | 0.10075 | 105.619 | 14.61 | 0.00 | 0 | 28,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call | 104.59930 | 0.10460 | 99.76950 | 0.09977 | 104.599 | 14.64 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call | 96.00560 | 0.09601 | 91.49660 | 0.09150 | 96.006 | 14.94 | 0.00 | 0 | 7,841.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call | 80.23650 | 0.08024 | 76.41580 | 0.07642 | 80.236 | 15.52 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call | 79.50600 | 0.07951 | 75.71730 | 0.07572 | 79.506 | 15.56 | 0.00 | 0 | 1,130.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call | 45.07510 | 0.04508 | 42.86300 | 0.04286 | 45.075 | 17.73 | 0.00 | 0 | 36,002.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call | 43.21370 | 0.04321 | 41.09000 | 0.04109 | 43.214 | 17.91 | 0.00 | 0 | 7,471.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call | 38.89000 | 0.03889 | 36.99170 | 0.03699 | 38.890 | 18.53 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call | 38.68800 | 0.03869 | 36.80820 | 0.03681 | 38.688 | 18.62 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call | 18.29020 | 0.01829 | 17.53880 | 0.01754 | 18.290 | 23.47 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/12/2014 | Any day expiry | | | 10.99890 | 10.99890 | 10.97380 | 10.97380 | | 11.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 10.80 | Put | 226.27840 | 0.22628 | 237.78920 | 0.23779 | 226.278 | 11.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 13.80 | Call | 36.68740 | 0.03669 | 35.14120 | 0.03514 | 36.687 | 21.11 | 0.00 | 0 | 500.00 |
| \$ / R | On 23/12/2014 | Any day expiry | | | 11.01470 | 11.01470 | 10.98950 | 10.98950 | | 11.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/12/2014 | Any day expiry | 8.30 | Put | 2.14650 | 0.00215 | 2.33520 | 0.00234 | 2.147 | 16.77 | 0.00 | 0 | 5,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 23/12/2014 | Any day expiry | 11.20 | Call | 272.86450 | 0.27286 | 262.88260 | 0.26288 | 272.865 | 11.98 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | | 11.08590 | 11.08590 | 11.06050 | 11.06050 | | 11.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 8.30 | Put | 3.44310 | 0.00344 | 3.70320 | 0.00370 | 3.443 | 16.39 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 236.46880 | 0.23647 | 248.08550 | 0.24809 | 236.469 | 11.14 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.20 | Call | 341.55870 | 0.34156 | 331.06810 | 0.33107 | 341.559 | 11.98 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 61.04240 | 0.06104 | 58.79020 | 0.05879 | 61.042 | 22.56 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | | 11.14180 | 11.14180 | 11.11590 | 11.11590 | | 11.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 243.12130 | 0.24312 | 255.20790 | 0.25521 | 243.121 | 11.24 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 75.86700 | 0.07587 | 74.05290 | 0.07405 | 75.867 | 22.91 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/02/2015 | Any day expiry | | | 11.14380 | 11.14380 | 11.11790 | 11.11790 | | 11.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2015 | Any day expiry | 8.30 | Put | 4.49690 | 0.00450 | 4.86410 | 0.00486 | 4.497 | 16.10 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 26/02/2015 | Any day expiry | 11.15 | Call | 417.13980 | 0.41714 | 406.10020 | 0.40610 | 417.140 | 11.88 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 11.17970 | 11.17970 | 11.15350 | 11.15350 | | 11.91 | 0.00 | 0 | 22,611.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 69.78130 | 0.06978 | 74.61820 | 0.07462 | 69.781 | 11.31 | 0.00 | 0 | 69,965.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put | 105.22790 | 0.10523 | 111.72480 | 0.11172 | 105.228 | 11.16 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put | 146.16460 | 0.14616 | 154.31760 | 0.15432 | 146.165 | 11.02 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put | 226.03960 | 0.22604 | 236.49920 | 0.23650 | 226.040 | 11.22 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put | 242.78050 | 0.24278 | 253.62180 | 0.25362 | 242.780 | 11.29 | 0.00 | 0 | 1,112.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 292.31660 | 0.29232 | 304.18220 | 0.30418 | 292.317 | 11.48 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call | 224.20010 | 0.22420 | 217.20110 | 0.21720 | 224.200 | 14.09 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call | 145.57840 | 0.14558 | 140.74600 | 0.14075 | 145.578 | 15.66 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call | 110.90380 | 0.11090 | 107.11390 | 0.10711 | 110.904 | 16.77 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 87.95070 | 0.08795 | 85.27490 | 0.08527 | 87.951 | 21.26 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 11.20170 | 11.20170 | 11.17530 | 11.17530 | | 12.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 248.60020 | 0.24860 | 259.40640 | 0.25941 | 248.600 | 11.32 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 74.52850 | 0.07453 | 72.33920 | 0.07234 | 74.529 | 22.53 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | | | 11.26720 | 11.26720 | 11.24040 | 11.24040 | | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Put | 252.97390 | 0.25297 | 263.20640 | 0.26321 | 252.974 | 11.40 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Call | 82.35660 | 0.08236 | 79.33160 | 0.07933 | 82.357 | 22.53 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | | | 11.32830 | 11.32830 | 11.30110 | 11.30110 | | 12.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Put | 255.75180 | 0.25575 | 265.64790 | 0.26565 | 255.752 | 11.45 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 84.99610 | 0.08500 | 80.45820 | 0.08046 | 84.996 | 22.48 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | | | 11.36200 | 11.36200 | 11.33460 | 11.33460 | | 12.55 | 0.00 | 0 | 9,846.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | | 11.39150 | 11.39150 | 11.36390 | 11.36390 | | 12.67 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 258.64960 | 0.25865 | 266.79300 | 0.26679 | 258.650 | 11.52 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 83.77230 | 0.08377 | 78.10580 | 0.07811 | 83.772 | 22.40 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | | 11.46120 | 11.46120 | 11.43320 | 11.43320 | | 12.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 265.61270 | 0.26561 | 274.70480 | 0.27470 | 265.613 | 11.69 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 92.07550 | 0.09208 | 80.48460 | 0.08048 | 92.075 | 22.37 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | | 11.52270 | 11.52270 | 11.49440 | 11.49440 | | 13.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 273.10030 | 0.27310 | 284.12630 | 0.28413 | 273.100 | 11.88 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 88.44070 | 0.08844 | 81.84260 | 0.08184 | 88.441 | 22.08 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | | | 11.56090 | 11.56090 | 11.53230 | 11.53230 | | 13.18 | 0.00 | 0 | 160.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 201.93600 | 0.20194 | 213.11250 | 0.21311 | 201.936 | 11.85 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 313.54100 | 0.31354 | 300.06710 | 0.30007 | 313.541 | 16.23 | 0.00 | 0 | 18,946.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 11.59060 | 11.59060 | 11.56180 | 11.56180 | | 13.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 278.75590 | 0.27876 | 290.15430 | 0.29015 | 278.756 | 12.02 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 93.42660 | 0.09343 | 86.88770 | 0.08689 | 93.427 | 22.04 | 0.00 | 0 | 300.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 28/10/2015 | Any day expiry | | 11.65420 | 11.65420 | | 11.62500 | 11.62500 | | 13.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 283.89450 | 0.28389 | 295.28040 | 0.29528 | 283.895 | 12.14 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 96.95840 | 0.09696 | 90.78980 | 0.09079 | 96.958 | 21.70 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | 11.71350 | 11.71350 | | 11.68400 | 11.68400 | | 13.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 287.49330 | 0.28749 | 299.38370 | 0.29938 | 287.493 | 12.23 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 87.36510 | 0.08737 | 81.79550 | 0.08180 | 87.365 | 21.49 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | | 11.75380 | 11.75380 | | 11.72400 | 11.72400 | | 13.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 11.00 | Call | 1,115.81140 | 1.11581 | 1,098.00720 | 1.09801 | 1,115.811 | 12.41 | 0.00 | 0 | 500.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | 11.76870 | 11.76870 | | 11.73880 | 11.73880 | | 13.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 289.79900 | 0.28980 | 302.08890 | 0.30209 | 289.799 | 12.29 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 83.26590 | 0.08327 | 74.23390 | 0.07423 | 83.266 | 21.46 | 0.00 | 0 | 300.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | | 10.82360 | 10.82360 | | 10.79860 | 10.79860 | | 10.10 | 162,354.00 | 15 | 924.00 |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | | 10.99300 | 10.99300 | | 10.96790 | 10.96790 | | 11.38 | 384,755.00 | 35 | 42.00 |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | 10.72 | Call | 46,378.69860 | 0.46379 | 44,934.92430 | 0.44935 | 46,378.699 | 10.92 | 0.00 | 0 | 200.00 |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | | 11.17970 | 11.17970 | | 11.15350 | 11.15350 | | 11.91 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | | 18.51710 | 18.51710 | | 18.50010 | 18.50010 | | 10.04 | 3,147,907.00 | 170 | 42,184.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.50 | Put | 8.90480 | 0.00890 | 9.54340 | 0.00954 | 8.905 | 13.55 | 0.00 | 0 | 11,200.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.20 | Put | 19.99540 | 0.02000 | 21.41530 | 0.02142 | 19.995 | 10.87 | 0.00 | 0 | 15,000.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.35 | Put | 23.39170 | 0.02339 | 25.06280 | 0.02506 | 23.392 | 10.19 | 0.00 | 0 | 3,200.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.60 | Put | 31.37410 | 0.03137 | 33.62710 | 0.03363 | 31.374 | 9.06 | 0.00 | 0 | 1,700.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.65 | Put | 37.35520 | 0.03736 | 39.90480 | 0.03990 | 37.355 | 9.11 | 0.00 | 0 | 2,750.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.01 | Call | 158.02060 | 0.15802 | 154.50630 | 0.15451 | 158.021 | 10.94 | 0.00 | 0 | 2,750.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.44 | Call | 83.73690 | 0.08374 | 82.25100 | 0.08225 | 83.737 | 11.70 | 0.00 | 0 | 21,200.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.48 | Call | 78.95020 | 0.07895 | 77.53560 | 0.07754 | 78.950 | 11.77 | 0.00 | 0 | 1,700.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.70 | Call | 57.25540 | 0.05726 | 56.06120 | 0.05606 | 57.255 | 12.17 | 0.00 | 0 | 20,000.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | | 18.78950 | 18.78950 | | 18.77260 | 18.77260 | | 11.18 | 3,757,900.00 | 200 | 10,111.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put | 397.75480 | 0.39775 | 405.39710 | 0.40540 | 397.755 | 10.94 | 0.00 | 0 | 500.00 |
| £ / R | On 23/01/2015 | Any day expiry | | 18.92030 | 18.92030 | | 18.90330 | 18.90330 | | 11.43 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 306.65010 | 0.30665 | 315.32180 | 0.31532 | 306.650 | 10.88 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 421.73610 | 0.42174 | 431.47120 | 0.43147 | 421.736 | 11.11 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 482.52630 | 0.48253 | 492.69400 | 0.49269 | 482.526 | 11.21 | 0.00 | 0 | 4,697.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 169.36660 | 0.16937 | 167.83100 | 0.16783 | 169.367 | 14.26 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 104.00540 | 0.10401 | 103.71340 | 0.10371 | 104.005 | 14.62 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 102.47100 | 0.10247 | 102.20470 | 0.10220 | 102.471 | 14.63 | 0.00 | 0 | 4,697.00 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | 19.08080 | 19.08080 | | 19.06280 | 19.06280 | | 12.05 | 0.00 | 0 | 250.00 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | 19.35820 | 19.35820 | | 19.33980 | 19.33980 | | 12.38 | 0.00 | 0 | 0.00 |
| ¥ / R | On 15/09/2014 | Foreign Exchange Future | | 0.10690 | 0.10690 | | 0.10623 | 0.10623 | | 12.37 | 0.00 | 0 | 2,764.00 |
| ¥ / R | On 12/12/2014 | Foreign Exchange Future | | 0.10865 | 0.10865 | | 0.10797 | 0.10797 | | 13.84 | 0.00 | 0 | 13,501.00 |
| ¥ / R | On 16/03/2015 | Foreign Exchange Future | | 0.11060 | 0.11060 | | 0.10991 | 0.10991 | | 14.12 | 0.00 | 0 | 50.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | | 14.72140 | 14.72140 | | 14.73370 | 14.73370 | | 9.91 | 147,214.00 | 10 | 69,978.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 13.54 | Put | 8.68440 | 0.00868 | 9.79750 | 0.00980 | 8.684 | 10.70 | 0.00 | 0 | 21,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 13.85 | Put | 20.88210 | 0.02088 | 23.15140 | 0.02315 | 20.882 | 9.96 | 0.00 | 0 | 21,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.00 | Put | 33.19320 | 0.03319 | 36.24040 | 0.03624 | 33.193 | 9.73 | 0.00 | 0 | 13,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.30 | Put | 88.37200 | 0.08837 | 92.71100 | 0.09271 | 88.372 | 9.81 | 0.00 | 0 | 650.00 |

| 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 15/09/2014 | Foreign Exchange Future | 14.33 | Put | 96.30890 | | 0.09631 | | 100.71390 | 0.10071 | 96.309 | 9.81 | 0.00 | 0 | 800.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 15.71 | Call | 44.41160 | | 0.04441 | | 47.38050 | 0.04738 | 44.412 | 12.50 | 0.00 | 0 | 49,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 16.34 | Call | 16.79870 | | 0.01680 | | 17.24540 | 0.01725 | 16.799 | 14.23 | 0.00 | 0 | 800.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | | | 14.95830 | | 14.95830 | | 14.97140 | 14.97140 | | 10.99 | 0.00 | 0 | 13,670.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.50 | Put | 39.64280 | | 0.03964 | | 39.12330 | 0.03912 | 39.643 | 11.35 | 0.00 | 0 | 1,737.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.74 | Put | 60.34170 | | 0.06034 | | 60.49790 | 0.06050 | 60.342 | 11.05 | 0.00 | 0 | 650.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 16.30 | Call | 125.36770 | | 0.12537 | | 125.54000 | 0.12554 | 125.368 | 13.73 | 0.00 | 0 | 1,737.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 15.22030 | | 15.22030 | | 15.23330 | 15.23330 | | 11.60 | 0.00 | 0 | 2,526.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | | | 15.47920 | | 15.47920 | | 15.49250 | 15.49250 | | 12.18 | 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 07/08/2014 | Index Future | | | 497.78100 | | 497.78100 | | 499.10500 | 499.10500 | | | 0.00 | 0 | 0.00 |
| AL12 | On 06/11/2014 | Index Future | | | 505.17500 | | 505.17500 | | 506.52500 | 506.52500 | | | 0.00 | 0 | 0.00 |
| AL12 | On 05/02/2015 | Index Future | | | 512.96500 | | 512.96500 | | 514.33300 | 514.33300 | | | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2014 | Index Future | | | 424.94200 | | 424.94200 | | 425.22100 | 425.22100 | | | 0.00 | 0 | 0.00 |
| AL37 | On 06/11/2014 | Index Future | | | 431.25400 | | 431.25400 | | 431.54300 | 431.54300 | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/08/2014 | Index Future | | | 500.16700 | | 500.16700 | | 500.77600 | 500.77600 | | | 0.00 | 0 | 0.00 |
| AL7T | On 06/11/2014 | Index Future | | | 507.59700 | | 507.59700 | | 508.22200 | 508.22200 | | | 0.00 | 0 | 1.00 |
| ALBI | On 07/08/2014 | Index Future | | | 454.69700 | | 454.69700 | | 455.41000 | 455.41000 | | | 0.00 | 0 | 597.00 |
| ALBI | On 06/11/2014 | Index Future | | | 461.45200 | | 461.45200 | | 462.18100 | 462.18100 | | | 0.00 | 0 | 48.00 |
| ALBI | On 05/02/2015 | Index Future | | | 468.56700 | | 468.56700 | | 469.30500 | 469.30500 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.11100 | | 10.11100 | | 10.10880 | 10.10880 | | 10.26 | 20,697,217.00 | 2,047 | 14,005.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.20840 | | 10.20840 | | 10.20580 | 10.20580 | | 10.40 | 7,799,217.60 | 764 | 7,835.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.45 | Put | 43.82310 | | 0.04382 | | 45.76990 | 0.04577 | 43.823 | 10.52 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.80 | Put | 114.36230 | | 0.11436 | | 116.44120 | 0.11644 | 114.362 | 10.42 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.05 | Call | 360.41870 | | 0.36042 | | 359.69600 | 0.35970 | 360.419 | 10.41 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.75 | Call | 115.69160 | | 0.11569 | | 114.46220 | 0.11446 | 115.692 | 11.58 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.80 | Call | 106.69190 | | 0.10669 | | 105.49950 | 0.10550 | 106.692 | 11.69 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | | | 10.31790 | | 10.31790 | | 10.31400 | 10.31400 | | 10.86 | 61,907.40 | 6 | 306.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | | | 10.42750 | | 10.42750 | | 10.42270 | 10.42270 | | 11.29 | 0.00 | 0 | 0.00 |
| CAD/ R | On 15/09/2014 | Foreign Exchange Future | | | 10.13260 | | 10.13260 | | 10.12440 | 10.12440 | | 9.29 | 0.00 | 0 | 75.00 |
| CAD/ R | On 12/12/2014 | Foreign Exchange Future | | | 10.26890 | | 10.26890 | | 10.26100 | 10.26100 | | 10.62 | 0.00 | 0 | 0.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | | 40.37090 | | 40.37090 | | -32.95410 | -32.95410 | | | 0.00 | 0 | 1,942.00 |
| CF CANDO CAFE | On 12/12/2014 | Can-Do Future | | | 759.40870 | | 759.40870 | | 738.68080 | 738.68080 | | | 0.00 | 0 | 26,600.00 |
| CF CANDO CAFH | On 12/12/2014 | Can-Do Future | | | 845.69890 | | 845.69890 | | 823.93550 | 823.93550 | | | 0.00 | 0 | 2,913.00 |
| CF CANDO CAFJ | On 12/12/2014 | Can-Do Future | | | 0.32310 | | 0.32310 | | 1.65220 | 1.65220 | | | 0.00 | 0 | 4,362.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | | 699.14420 | | 699.14420 | | 679.41530 | 679.41530 | | | 0.00 | 0 | 1,871.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-------------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| CF CANDO CAFM | On 15/09/2014 | Can-Do Future | | 102.72780 | 102.72780 | | 99.48900 | 99.48900 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CAFU | On 21/07/2014 | Can-Do Future | | 1,023.11750 | 1,023.11750 | | 897.64490 | 897.64490 | | | 0.00 | 0 | 24.00 |
| CF CANDO CAFW | On 06/08/2014 | Can-Do Future | | 58.68020 | 58.68020 | | 52.28430 | 52.28430 | | | 0.00 | 0 | 50,000.00 |
| CHF / R | On 15/09/2014 | Foreign Exchange Future | | 12.12920 | 12.12920 | | 12.12460 | 12.12460 | | 10.15 | 0.00 | 0 | 3.00 |
| CHF / R | On 12/12/2014 | Foreign Exchange Future | | 12.32940 | 12.32940 | | 12.32500 | 12.32500 | | 11.34 | 0.00 | 0 | 834.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | 12.55310 | 12.55310 | | 12.54790 | 12.54790 | | 12.15 | 0.00 | 0 | 175.00 |
| CNH / R | On 15/09/2014 | Foreign Exchange Future | | 1.73600 | 1.73600 | | 1.73420 | 1.73420 | | 10.01 | 0.00 | 0 | 0.00 |
| CNH / R | On 12/12/2014 | Foreign Exchange Future | | 1.75500 | 1.75500 | | 1.75340 | 1.75340 | | 10.95 | 0.00 | 0 | 0.00 |
| E170 | On 09/07/2014 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | | 124.02226 | 124.02226 | | 124.01667 | 124.01667 | | | 0.00 | 0 | 0.00 |
| EL28 | On 06/11/2014 | Bond Future | | 124.39862 | 124.39862 | | 124.39463 | 124.39463 | | | 0.00 | 0 | 0.00 |
| ES18 | On 09/07/2014 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 07/08/2014 | Bond Future | | 9.65243 | 84.43116 | | 9.61823 | 84.68456 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | | 9.75309 | 81.90078 | | 9.71763 | 82.15906 | | | 0.00 | 0 | 6,220.00 |
| ES33 | On 05/02/2015 | Bond Future | | 9.85332 | 83.16424 | | 9.81676 | 83.42601 | | | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES42 | On 09/07/2014 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | | 453.37200 | 453.37200 | | 454.02700 | 454.02700 | | | 40,803,480.00 | 9 | 521.00 |
| GOVI | On 06/11/2014 | GOVI | | 460.10600 | 460.10600 | | 460.77700 | 460.77700 | | | 483,111,300.00 | 105 | 105.00 |
| GOVI | On 05/02/2015 | GOVI | | 467.20100 | 467.20100 | | 467.88000 | 467.88000 | | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | | 117.22843 | 117.22843 | | 117.22400 | 117.22400 | | | 0.00 | 0 | 0.00 |
| I2025 | On 06/11/2014 | Bond Future | | 118.98440 | 118.98440 | | 118.98145 | 118.98145 | | | 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 07/08/2014 | Bond Future | | 122.17347 | 122.17347 | | 122.16829 | 122.16829 | | | 0.00 | 0 | 1,015.00 |
| I2038 | On 06/11/2014 | Bond Future | | 124.00362 | 124.00362 | | 123.99979 | 123.99979 | | | 0.00 | 0 | 900.00 |
| I2038 | On 31/01/2038 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2046 | On 09/07/2014 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2014 | | Bond Future | 122.31994 | 122.31994 | | 122.31447 | 122.31447 | | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | | Bond Future | 122.80685 | 122.80685 | | 122.80301 | 122.80301 | | | 0.00 | 0 | 5,348.00 |
| I2050 | On 07/08/2014 | | Bond Future | 128.06209 | 128.06209 | | 128.05610 | 128.05610 | | | 0.00 | 0 | 688.00 |
| I2050 | On 06/11/2014 | | Bond Future | 129.98004 | 129.98004 | | 129.97592 | 129.97592 | | | 0.00 | 0 | 2,112.00 |
| I2050 | On 31/12/2050 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On 07/08/2014 | | Index Future | 217.32600 | 217.32600 | | 217.31800 | 217.31800 | | | 0.00 | 0 | 713.00 |
| IGOV | On 06/11/2014 | | Index Future | 220.58200 | 220.58200 | | 220.57600 | 220.57600 | | | 0.00 | 0 | 640.00 |
| IGOV | On 05/02/2015 | | Index Future | 224.00900 | 224.00900 | | 224.00200 | 224.00200 | | | 0.00 | 0 | 0.00 |
| ILBI | On 07/08/2014 | | Index Future | 588.92100 | 588.92100 | | 588.90100 | 588.90100 | | | 0.00 | 0 | 210.00 |
| ILBI | On 06/11/2014 | | Index Future | 597.79100 | 597.79100 | | 597.77200 | 597.77200 | | | 0.00 | 0 | 0.00 |
| IR CANDO ICAA | On 07/08/2014 | | Can-Do Interest Rate | 143.30708 | 143.30708 | | 143.30446 | 143.30446 | | | 0.00 | 0 | 635.00 |
| 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 16/07/2014 | | Jibar Tradeable Future | 5.82000 | 94.18000 | | 5.82000 | 94.18000 | | | 0.00 | 0 | 545.00 |
| JIBAR FUTURE | On 20/08/2014 | | Jibar Tradeable Future | 6.11000 | 93.89000 | | 6.11000 | 93.89000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2014 | | Jibar Tradeable Future | 6.18000 | 93.82000 | | 6.18000 | 93.82000 | | | 0.00 | 0 | 33,000.00 |
| JIBAR FUTURE | On 15/10/2014 | | Jibar Tradeable Future | 6.31000 | 93.69000 | | 6.31000 | 93.69000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/11/2014 | | Jibar Tradeable Future | 6.40000 | 93.60000 | | 6.40000 | 93.60000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | | Jibar Tradeable Future | 6.53000 | 93.47000 | | 6.53000 | 93.47000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | | Jibar Tradeable Future | 6.81000 | 93.19000 | | 6.81000 | 93.19000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 17/06/2015 | | Jibar Tradeable Future | 7.02000 | 92.98000 | | 7.02000 | 92.98000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | | Jibar Tradeable Future | 7.23000 | 92.77000 | | 7.23000 | 92.77000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | | Jibar Tradeable Future | 7.39000 | 92.61000 | | 7.39000 | 92.61000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | | Jibar Tradeable Future | 7.53000 | 92.47000 | | 7.53000 | 92.47000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | | Jibar Tradeable Future | 7.66000 | 92.34000 | | 7.66000 | 92.34000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 15/09/2014 | | Foreign Exchange Future | 9.51070 | 9.51070 | | 9.48010 | 9.48010 | | 7.03 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 12/12/2014 | | Foreign Exchange Future | 9.57640 | 9.57640 | | 9.54480 | 9.54480 | | 8.57 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 15/09/2014 | | Foreign Exchange Future | 1.36010 | 1.36010 | | 1.36440 | 1.36440 | | | 0.00 | 0 | 225.00 |
| QUANTO € / \$ | On 12/12/2014 | | Foreign Exchange Future | 1.36070 | 1.36070 | | 1.36500 | 1.36500 | | | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | | Bond Future | 6.75661 | 112.47380 | | 6.74302 | 112.48864 | | 1.00 | 0.00 | 0 | 6,048.00 |
| R157 | On 06/11/2014 | | Bond Future | 6.99782 | 107.33234 | | 6.97817 | 107.34889 | | 1.00 | 0.00 | 0 | 0.00 |
| R157 | On 05/02/2015 | | Bond Future | 7.36371 | 108.98835 | | 7.33632 | 109.00449 | | 1.00 | 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 07/08/2014 | | Bond Future | 8.33671 | 117.96178 | | 8.31238 | 118.16841 | | 8.86 | 13,329,681.14 | 113 | 40,078.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186 | On 07/08/2014 | Bond Future | 7.60 | Call | 12.40000 | | 0.01240 | | 17.31000 | 0.01731 | 12.400 | 8.61 | 0.00 | 0 | 210.00 |
| R186 | On 07/08/2014 | Bond Future | 8.00 | Call | 240.06000 | | 0.24006 | | 288.55000 | 0.28855 | 240.060 | 8.76 | 0.00 | 0 | 105.00 |
| R186 | On 07/08/2014 | Bond Future | 8.25 | Call | 826.33000 | | 0.82633 | | 932.93000 | 0.93293 | 826.330 | 8.86 | 0.00 | 0 | 1,200.00 |
| R186 | On 07/08/2014 | Bond Future | 8.43 | Put | 812.42000 | | 0.81242 | | 754.32000 | 0.75432 | 812.420 | 8.96 | 0.00 | 0 | 105.00 |
| R186 | On 07/08/2014 | Bond Future | 8.70 | Put | 230.73000 | | 0.23073 | | 213.13000 | 0.21313 | 230.730 | 9.10 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/08/2014 | Bond Future | 8.92 | Put | 64.27000 | | 0.06427 | | 59.63000 | 0.05963 | 64.270 | 9.23 | 0.00 | 0 | 840.00 |
| R186 | On 07/08/2014 | Bond Future | 9.20 | Put | 9.15000 | | 0.00915 | | 8.65000 | 0.00865 | 9.150 | 9.38 | 0.00 | 0 | 2,100.00 |
| R186 | On 06/11/2014 | Bond Future | | | 8.41681 | | 119.71410 | | 8.39140 | 119.92533 | | 9.50 | 0.00 | 0 | 23,112.00 |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Put | 628.76000 | | 0.62876 | | 600.45000 | 0.60045 | 628.760 | 9.80 | 0.00 | 0 | 2,010.00 |
| R186 | On 05/02/2015 | Bond Future | | | 8.49337 | | 116.26547 | | 8.46710 | 116.47928 | | 10.02 | 0.00 | 0 | 0.00 |
| R186 | On 05/02/2015 | Bond Future | 9.00 | Put | 1,893.37000 | | 1.89337 | | 1,835.14000 | 1.83514 | 1,893.370 | 10.26 | 0.00 | 0 | 9,600.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R157 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/08/2014 | Bond Future | | | 287.18474 | | 287.18474 | | 287.17426 | 287.17426 | | | 0.00 | 0 | 0.00 |
| R197 | On 06/11/2014 | Bond Future | | | 291.48616 | | 291.48616 | | 291.47952 | 291.47952 | | | 0.00 | 0 | 905.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | | | 5.96892 | | 102.18591 | | 5.93988 | 102.19633 | | 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 |
| R201/R206 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2014 | Bond Future | | | 229.97160 | | 229.97160 | | 229.96179 | 229.96179 | | 10.28 | 0.00 | 0 | 126.00 |
| R202 | On 06/11/2014 | Bond Future | | | 233.41599 | | 233.41599 | | 233.40924 | 233.40924 | | | 0.00 | 0 | 44,466.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | | | 8.15966 | | 100.98063 | | 8.14046 | 101.09544 | | 7.32 | 0.00 | 0 | 11,508.00 |
| R2023 | On 06/11/2014 | Bond Future | | | 8.24990 | | 98.56056 | | 8.22965 | 98.67841 | | 8.03 | 0.00 | 0 | 0.00 |
| R2023 | On 05/02/2015 | Bond Future | | | 8.33861 | | 100.08074 | | 8.31757 | 100.19981 | | 8.10 | 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 07/08/2014 | Bond Future | | | 7.29764 | | 105.94606 | | 7.28373 | 105.98459 | | 2.86 | 0.00 | 0 | 24,351.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Call | 21.63000 | | 0.02163 | | 26.02000 | 0.02602 | 21.630 | 2.79 | 0.00 | 0 | 46.00 |
| R203 | On 06/11/2014 | Bond Future | | | 7.42723 | | 103.35684 | | 7.41139 | 103.39733 | | 2.96 | 0.00 | 0 | 6,432.00 |
| R203 | On 06/11/2014 | Bond Future | 6.84 | Call | 175.42000 | | 0.17542 | | 185.20000 | 0.18520 | 175.420 | 2.87 | 0.00 | 0 | 45.00 |
| R203 | On 06/11/2014 | Bond Future | 6.98 | Call | 256.90000 | | 0.25690 | | 269.65000 | 0.26965 | 256.900 | 2.89 | 0.00 | 0 | 14.00 |
| R203 | On 05/02/2015 | Bond Future | | | 7.56292 | | 104.95118 | | 7.54561 | 104.99167 | | 2.91 | 0.00 | 0 | 0.00 |
| R203 | On 05/02/2015 | Bond Future | 7.69 | Call | 1,076.52000 | | 1.07652 | | 1,101.32000 | 1.10132 | 1,076.520 | 2.90 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2030 | On 09/07/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2014 | Bond Future | | | 8.80761 | | 93.50364 | | 8.77833 | 93.73691 | | | 0.00 | 0 | 1,868.00 |
| R2030 | On 06/11/2014 | Bond Future | | | 8.88713 | | 94.89293 | | 8.85676 | 95.13092 | | | 0.00 | 0 | 2,313.00 |
| R2030 | On 05/02/2015 | Bond Future | | | 8.96477 | | 92.34963 | | 8.93348 | 92.59076 | | | 0.00 | 0 | 0.00 |
| R2032 | On 09/07/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2037 | On 09/07/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | | | 9.02613 | | 95.24451 | | 8.99176 | 95.56054 | | | 0.00 | 0 | 8,604.00 |
| R2037 | On 06/11/2014 | Bond Future | | | 9.10171 | | 96.65963 | | 9.06617 | 96.98170 | | | 0.00 | 0 | 1,398.00 |
| R2037 | On 05/02/2015 | Bond Future | | | 9.17551 | | 93.89324 | | 9.13896 | 94.21965 | | | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | | | 7.58278 | | 102.64561 | | 7.56882 | 102.69712 | | 4.16 | 0.00 | 0 | 14,506.00 |
| R204 | On 07/08/2014 | Bond Future | 7.78 | Put | 200.38000 | | 0.20038 | | 193.68000 | 0.19368 | 200.380 | 4.23 | 0.00 | 0 | 530.00 |
| R204 | On 06/11/2014 | Bond Future | | | 7.69492 | | 104.17035 | | 7.67955 | 104.22402 | | 4.21 | 0.00 | 0 | 200.00 |
| R204 | On 06/11/2014 | Bond Future | 7.99 | Put | 577.56000 | | 0.57756 | | 563.48000 | 0.56348 | 577.560 | 4.27 | 0.00 | 0 | 1,270.00 |
| R204 | On 05/02/2015 | Bond Future | | | 7.80563 | | 101.74266 | | 7.78927 | 101.79655 | | 4.34 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | | | 9.08412 | | 100.42281 | | 9.05469 | 100.72164 | | | 0.00 | 0 | 5,554.00 |
| R2048 | On 06/11/2014 | Bond Future | | | 9.15790 | | 97.48863 | | 9.12747 | 97.79314 | | | 0.00 | 0 | 8,951.00 |
| R2048 | On 05/02/2015 | Bond Future | | | 9.23018 | | 98.99238 | | 9.19889 | 99.30098 | | | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | | | 7.80921 | | 98.10805 | | 7.79016 | 98.18982 | | 5.30 | 0.00 | 0 | 33,961.00 |
| R207 | On 06/11/2014 | Bond Future | | | 7.91080 | | 99.56540 | | 7.89032 | 99.64967 | | 5.40 | 0.00 | 0 | 434.00 |
| R207 | On 05/02/2015 | Bond Future | | | 8.01174 | | 97.46003 | | 7.99015 | 97.54498 | | 5.60 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | Bond Future | | | 8.09111 | | 99.10498 | | 8.06747 | 99.19384 | | 5.58 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | Bond Future | 7.73 | Call | 1,359.33000 | | 1.35933 | | 1,398.37000 | 1.39837 | 1,359.330 | 5.45 | 0.00 | 0 | 66.00 |
| 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 07/08/2014 | Bond Future | | | 7.97251 | | 96.25330 | | 7.95337 | 96.34679 | | 6.20 | 0.00 | 0 | 16,414.00 |
| R208 | On 07/08/2014 | Bond Future | 8.28 | Put | 169.94000 | | 0.16994 | | 161.00000 | 0.16100 | 169.940 | 6.30 | 0.00 | 0 | 630.00 |
| R208 | On 06/11/2014 | Bond Future | | | 8.06901 | | 94.28516 | | 8.04864 | 94.38132 | | 6.64 | 0.00 | 0 | 571.00 |
| R208 | On 06/11/2014 | Bond Future | 8.50 | Put | 657.77000 | | 0.65777 | | 636.09000 | 0.63609 | 657.770 | 6.80 | 0.00 | 0 | 1,520.00 |
| R208 | On 05/02/2015 | Bond Future | | | 8.16286 | | 95.73962 | | 8.14156 | 95.83671 | | 6.63 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R157 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| 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 07/08/2014 | Bond Future | | | 8.95404 | | 76.61518 | | 8.91959 | 76.87651 | | 13.11 | 0.00 | 0 | 10,760.00 |
| R209 | On 06/11/2014 | Bond Future | | | 9.02633 | | 74.60703 | | 8.99075 | 74.87333 | | 14.72 | 0.00 | 0 | 16,291.00 |
| R209 | On 06/11/2014 | Bond Future | 8.50 | Call | 987.04000 | | 0.98704 | 1,070.31000 | 1.07031 | | 987.040 | 14.46 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 8.75 | Call | 1,599.14000 | | 1.59914 | 1,713.92000 | 1.71392 | 1,599.140 | | 14.59 | 0.00 | 0 | 2,200.00 |
| R209 | On 06/11/2014 | Bond Future | 8.95 | Call | 2,229.92000 | | 2.22992 | 2,370.61000 | 2.37061 | 2,229.920 | | 14.69 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.00 | Call | 2,406.98000 | | 2.40698 | 2,554.03000 | 2.55403 | 2,406.980 | | 14.72 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 9.05 | Call | 2,592.54000 | | 2.59254 | 2,745.86000 | 2.74586 | 2,592.540 | | 14.75 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.25 | Put | 1,765.03000 | | 1.76503 | 1,675.85000 | 1.67585 | 1,765.030 | | 14.88 | 0.00 | 0 | 2,200.00 |
| R209 | On 06/11/2014 | Bond Future | 9.50 | Put | 1,153.69000 | | 1.15369 | 1,090.21000 | 1.09021 | 1,153.690 | | 15.04 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 9.58 | Put | 999.40000 | | 0.99940 | 943.03000 | 0.94303 | 999.400 | | 15.09 | 0.00 | 0 | 907.00 |
| R209 | On 06/11/2014 | Bond Future | 9.95 | Put | 491.99000 | | 0.49199 | 461.35000 | 0.46135 | 491.990 | | 15.33 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 10.00 | Put | 444.64000 | | 0.44464 | 416.63000 | 0.41663 | 444.640 | | 15.36 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 10.05 | Put | 398.64000 | | 0.39864 | 373.17000 | 0.37317 | 398.640 | | 15.36 | 0.00 | 0 | 2,050.00 |
| R209 | On 05/02/2015 | Bond Future | | | 9.09572 | | 75.75797 | | 9.05919 | 76.02790 | | 14.93 | 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 07/08/2014 | Bond Future | | | 172.15505 | | 172.15505 | | 172.14813 | 172.14813 | | | 0.00 | 0 | 123.00 |
| R210 | On 06/11/2014 | Bond Future | | | 172.69429 | | 172.69429 | | 172.68938 | 172.68938 | | | 0.00 | 0 | 495.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On 07/08/2014 | Bond Future | | | 130.79598 | | 130.79598 | | 130.79404 | 130.79404 | | | 0.00 | 0 | 390.00 |
| R211 | On 06/11/2014 | Bond Future | | | 132.75521 | | 132.75521 | | 132.75496 | 132.75496 | | | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On 07/08/2014 | Bond Future | | | 135.97609 | | 135.97609 | | 135.97121 | 135.97121 | | | 0.00 | 0 | 349.00 |
| R212 | On 06/11/2014 | Bond Future | | | 138.01294 | | 138.01294 | | 138.00978 | 138.00978 | | | 0.00 | 0 | 20,029.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | | | 8.81563 | | 87.47510 | | 8.78121 | 87.73835 | | 11.38 | 314,910,360.00 | 3,600 | 23,790.00 |
| R213 | On 06/11/2014 | Bond Future | | | 8.89401 | | 85.23377 | | 8.85838 | 85.50209 | | 12.82 | 0.00 | 0 | 6,205.00 |
| R213 | On 05/02/2015 | Bond Future | | | 8.97074 | | 86.54842 | | 8.93406 | 86.82039 | | 13.05 | 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 07/08/2014 | Bond Future | | | 9.02347 | | 77.62681 | | 8.98899 | 77.90001 | | 13.57 | 0.00 | 0 | 4,306.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|--------|------------|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------------------------|------------------|---------------------|
| R214 | On 06/11/2014 | Bond Future | | | 9.09522 | 75.49204 | | 9.05962 | 75.77037 | | 15.33 | 0.00 | 0 | 1,726.00 |
| R214 | On 06/11/2014 | Bond Future | 9.20 | Call | 3,068.76000 | 3.06876 | | 3,239.53000 | 3.23953 | 3,068.760 | 15.47 | 0.00 | 0 | 2,500.00 |
| R214 | On 06/11/2014 | Bond Future | 9.80 | Put | 818.87000 | 0.81887 | | 771.59000 | 0.77159 | 818.870 | 15.89 | 0.00 | 0 | 2,500.00 |
| R214 | On 05/02/2015 | Bond Future | | | 9.16533 | 76.65651 | | 9.12876 | 76.93865 | | 15.63 | 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 15/09/2014 | Foreign Exchange Future | | | 21,277.65000 | 21,277.65000 | | 21,257.09000 | 21,257.09000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 15/09/2014 | Foreign Exchange Future | | | 5.03030 | 5.03030 | | 5.01980 | 5.01980 | | 7.58 | 0.00 | 0 | 0.00 |
| TRY / R | On 12/12/2014 | Foreign Exchange Future | | | 5.01790 | 5.01790 | | 5.00810 | 5.00810 | | 8.82 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 1,238,795,955.14 | 49,369 | 3 625 320.00 |

i-Bonds

| | | | | | | | | | | | | | | |
|--------|---------------|-----------|--|--|---------|-----------|--|---------|-----------|--|--|--------------------|---------------|------------------|
| AA02 | On 28/03/2016 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 100.24464 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | | 7.22000 | 103.70943 | | 7.22000 | 103.68945 | | | 0.00 | 0 | 12,200,000.00 |
| AA04 | On 22/03/2017 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 100.41310 | | | 0.00 | 6,800,000,000 | 3,400,000,000.00 |
| AA05 | On 22/03/2019 | Spot Bond | | | 8.72000 | 104.95343 | | 8.72000 | 104.92910 | | | 0.00 | 0 | 3,900,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 99.98127 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | | | 9.39000 | 102.82412 | | 9.39000 | 102.79835 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 101.06141 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 101.16244 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | | 9.58500 | 96.71670 | | 9.58500 | 96.69210 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | | | 7.32000 | 102.92745 | | 7.32000 | 102.90733 | | | 0.00 | 0 | 122,700,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 101.51512 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | | 8.84000 | 105.51846 | | 8.84000 | 105.49366 | | | 0.00 | 0 | 500,000,000.00 |
| ABCP12 | On 20/09/2014 | Spot Bond | | | 1.38000 | 138.13346 | | 1.38000 | 138.10779 | | | 165,600,000,000.00 | 120,000,000 | 60,000,000.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | | | 2.22000 | 128.24801 | | 2.22000 | 272.03047 | | | 177,600,000,000.00 | 80,000,000 | 40,000,000.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | | | 0.00000 | 100.00000 | | 0.00000 | 101.01499 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22522 | | | 0.00 | 0 | 7,890,000,000.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53488 | | | 0.00 | 6,660,000,000 | 3,330,000,000.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55682 | | | 0.00 | 0 | 50,000,000,000.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57131 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.84056 | | | 0.00 | 0 | 0.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19613 | | | 0.00 | 0 | 0.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01430 | | | 0.00 | 0 | 0.00 |
| ABL10A | On 15/03/2015 | Spot Bond | 7.98000 | | 106.03533 | | 7.98000 | 106.01278 | | | 0.00 | 0 | 370,000,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.07361 | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 7.65500 | | 103.10657 | | 7.65500 | 103.08528 | | | 0.00 | 0 | 0.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50195 | | | 0.00 | 0 | 0.00 |
| ABL12B | On 08/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.03763 | | | 0.00 | 0 | 0.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.06344 | | | 0.00 | 0 | 0.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91079 | | | 0.00 | 0 | 0.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03581 | | | 0.00 | 0 | 0.00 |
| ABL16 | On 25/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40368 | | | 0.00 | 0 | 0.00 |
| ABL17 | On 21/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49083 | | | 0.00 | 0 | 0.00 |
| ABL18 | On 25/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27942 | | | 0.00 | 0 | 0.00 |
| ABL19 | On 25/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50646 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 2.92000 | | 130.52092 | | 2.92000 | 130.49131 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 4.13000 | | 118.42241 | | 4.13000 | 118.39165 | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 4.88000 | | 104.71743 | | 4.88000 | 104.68799 | | | 0.00 | 0 | 0.00 |
| ABLI06 | On 19/07/2020 | Spot Bond | 5.87500 | | 105.29934 | | 5.87500 | 105.26690 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 11.24000 | | 107.50923 | | 11.24000 | 107.47729 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ABLS2B | On 13/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99999 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37525 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39546 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41392 | | | 0.00 | 0 | 373,000,000.00 |
| ABLS11 | On 29/06/2019 | Spot Bond | | 4.63000 | 112.22548 | | 4.63000 | 112.19483 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | | 100.00000 | 58.75750 | | 100.00000 | 58.61515 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | | 1.96000 | 171.73323 | | 1.96000 | 171.69866 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | | 2.76000 | 160.62136 | | 2.76000 | 160.58556 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | | 1.99000 | 173.96429 | | 1.99000 | 173.92914 | | | 0.00 | 0 | 0.00 |
| ABN12 | On 22/07/2014 | Spot Bond | | 7.91000 | 105.18058 | | 7.91000 | 105.18058 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | | 1.79000 | 184.12804 | | 1.79000 | 184.09181 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | | 8.23625 | 75.55022 | | 8.23625 | 75.53384 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | | 8.23625 | 75.55022 | | 8.23625 | 75.53384 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 90.45000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43690 | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.30000 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 92.24000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 92.76000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 89.03000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 88.44000 | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.13259 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99998 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 88.07000 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN50 | On 21/12/2014 | Spot Bond | 7.19500 | 101.20303 | | 7.19500 | 101.18369 | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 88.52000 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.97000 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 88.91000 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32241 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 7.51000 | 111.03104 | | 7.51000 | 111.00879 | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96076 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 85.92000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 85.82000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 2.54500 | 95.89872 | | 2.54500 | 107.88566 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 2.50500 | 101.84766 | | 2.50500 | 157.41089 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.39000 | 116.73259 | | 2.39000 | 209.66124 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.40000 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 85.32000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.72000 | 91.53665 | | 9.72000 | 91.51305 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 94.88000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.10000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.32474 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.14000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.73000 | | | 0.00 | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | 9.63000 | 106.90347 | | 9.63000 | 106.87600 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 110.16500 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.69000 | | 106.45630 | | 9.69000 | 106.42878 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 9.09500 | | 90.34823 | | 9.09500 | 90.32628 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.20000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.97000 | | | 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 | 9.78500 | | 105.75373 | | 9.78500 | 105.72613 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 89.37000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69088 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.58948 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 8.39000 | | 107.82718 | | 8.39000 | 107.80310 | | | 0.00 | 0 | 1,726,900,000.00 |
| ABS11 | On 09/04/2021 | Spot Bond | 9.10000 | | 104.10794 | | 9.10000 | 104.08264 | | | 0.00 | 0 | 500,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 7.17000 | | 102.53357 | | 7.17000 | 102.51394 | | | 573,600,000,000.00 | 80,000,000 | 634,000,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 9.02500 | | 97.26803 | | 9.02500 | 97.24458 | | | 0.00 | 0 | 595,000,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 9.91000 | | 95.24504 | | 9.91000 | 95.22001 | | | 792,800,000,000.00 | 80,000,000 | 1,540,000,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 7.87000 | | 105.34515 | | 7.87000 | 105.32305 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | 2.03000 | | 217.87819 | | 2.03000 | 275.99554 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | 1.32000 | | 127.22616 | | 1.32000 | 130.03980 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | 2.02500 | | 129.93930 | | 2.02500 | 132.52238 | | | 0.00 | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | 100.00000 | | 0.00461 | | 100.00000 | 0.00459 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | | 58.46153 | | 100.00000 | 58.31991 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 11.67000 | | 106.37908 | | 11.67000 | 106.34629 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47539 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | | 3.73839 | | 100.00000 | 3.72933 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51268 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.04120 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | | 22.28251 | | 100.00000 | 22.22853 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43809 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 11.00000 | | 64.03464 | | 11.00000 | 64.01634 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | | 22.28251 | | 100.00000 | 22.22853 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54638 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59999 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52245 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53862 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54574 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.75111 | | | 0.00 | 0 | 6,500,000,000.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.75111 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.77354 | | | 0.00 | 0 | 0.00 |
| ACL085 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50954 | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.77354 | | | 0.00 | 0 | 4,000,000,000.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.72867 | | | 0.00 | 0 | 10,000,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| ACL088 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.22237 | | | 0.00 | 0 | 0.00 |
| ACL089 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50041 | | | 0.00 | 0 | 0.00 |
| ACL092 | | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38216 | | | 0.00 | 0 | 0.00 |
| ACL095 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52896 | | | 0.00 | 0 | 0.00 |
| ACL096 | | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54489 | | | 0.00 | 0 | 0.00 |
| ACL097 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55131 | | | 0.00 | 0 | 0.00 |
| ACL098 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53840 | | | 0.00 | 0 | 0.00 |
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50954 | | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 9.54500 | 102.51664 | | 9.54500 | 102.55849 | | | 0.00 | 0 | 0.00 |
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.67314 | | | 0.00 | 0 | 20,000,000,000.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.35173 | | | 0.00 | 0 | 0.00 |
| ACL122 | | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL126 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 83.97281 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 165.94970 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 166.00550 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52237 | | | 0.00 | 0 | 0.00 |
| ACL130 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11456 | | | 0.00 | 0 | 0.00 |
| ACL131 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11456 | | | 0.00 | 0 | 0.00 |
| ACL133 | | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99224 | | | 0.00 | 0 | 0.00 |
| ACL134 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50621 | | | 0.00 | 0 | 0.00 |
| ACL135 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50233 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55292 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89492 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL138 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.55261 | | 0.00 | | 0 | 0.00 | |
| ACL139 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.30539 | | 0.00 | | 0 | 0.00 | |
| ACL141 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 104.28380 | | 0.00 | | 0 | 0.00 | |
| ACL142 | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54063 | | 0.00 | | 0 | 0.00 | |
| ACL143 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.31479 | | 0.00 | | 0 | 0.00 | |
| ACL144 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.04295 | | 0.00 | | 0 | 0.00 | |
| ACL145 | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.52433 | | 0.00 | | 0 | 0.00 | |
| ACL151 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51419 | | 0.00 | | 0 | 0.00 | |
| ACL153 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46239 | | 0.00 | | 0 | 0.00 | |
| ACL154 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45134 | | 0.00 | | 0 | 0.00 | |
| ACL155 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.47278 | | 0.00 | | 0 | 0.00 | |
| ACL156 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51290 | | 0.00 | | 0 | 0.00 | |
| ACL157 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.49021 | | 0.00 | | 0 | 0.00 | |
| ACL158 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46433 | | 0.00 | | 0 | 0.00 | |
| ACL159 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.47148 | | 0.00 | | 0 | 0.00 | |
| ACL161 | On 20/03/2022 | Spot Bond | 10.23000 | 103.22287 | 10.23000 | 103.19489 | | 0.00 | | 0 | 0.00 | |
| ACL162 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.47843 | | 0.00 | | 0 | 0.00 | |
| ACL163 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46758 | | 0.00 | | 0 | 0.00 | |
| ACL165 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 118.18624 | | 0.00 | | 0 | 0.00 | |
| ACL167 | On 20/06/2019 | Spot Bond | 9.66000 | 101.19501 | 9.66000 | 101.16893 | | 0.00 | | 0 | 0.00 | |
| ACL168 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51088 | | 0.00 | | 40,000,000 | 20,000,000.00 | |
| ACL169 | On 20/06/2017 | Spot Bond | 1.75000 | 114.42162 | 1.75000 | 114.43808 | | 0.00 | | 0 | 0.00 | |
| ACL170 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.80140 | | 0.00 | | 0 | 0.00 | |
| ACL172 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.47194 | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL173 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49738 | | | 0.00 | 0 | 0.00 |
| ACL174 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51334 | | | 0.00 | 0 | 0.00 |
| ACL175 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48141 | | | 0.00 | 0 | 0.00 |
| ACL178 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51014 | | | 0.00 | 0 | 0.00 |
| ACL180 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06111 | | | 0.00 | 0 | 0.00 |
| ACL181 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.47079 | | | 0.00 | 0 | 0.00 |
| ACL182 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.40047 | | | 0.00 | 0 | 0.00 |
| ACL183 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47565 | | | 0.00 | 0 | 0.00 |
| ACL184 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.71117 | | | 0.00 | 0 | 0.00 |
| ACL185 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51014 | | | 0.00 | 0 | 0.00 |
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49948 | | | 0.00 | 0 | 0.00 |
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52682 | | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53522 | | | 0.00 | 0 | 0.00 |
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08974 | | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35813 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53725 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53725 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56429 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50057 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56911 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.84306 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56429 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.12834 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL201 | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54825 | | | 0.00 | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53883 | | | 0.00 | 0 | 0.00 |
| ACL203 | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 120.04617 | | | 0.00 | 0 | 0.00 |
| ACL204 | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 120.91347 | | | 0.00 | 0 | 0.00 |
| ACL205 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46862 | | | 0.00 | 0 | 0.00 |
| ACL208 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46415 | | | 0.00 | 0 | 0.00 |
| ACL210 | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02708 | | | 0.00 | 0 | 0.00 |
| ACL212 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47629 | | | 0.00 | 0 | 0.00 |
| ACL213 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47821 | | | 0.00 | 0 | 0.00 |
| ACL214 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49738 | | | 0.00 | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46926 | | | 0.00 | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46862 | | | 0.00 | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51658 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37765 | | | 0.00 | 0 | 0.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.65469 | | | 0.00 | 0 | 0.00 |
| ADCP06 | On 25/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81694 | | | 0.00 | 0 | 0.00 |
| ADCP07 | On 25/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67945 | | | 0.00 | 0 | 0.00 |
| ADCP08 | On 27/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75890 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 15.44918 | | 100.00000 | 15.41175 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04738 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15662 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22935 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92485 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91671 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| AHF2C1 | On 18/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90588 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92154 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 8.17500 | | 98.98160 | | 8.17500 | 98.95994 | | | 4,905,000,000,000.00 | 600,000,000 | 150,000,000.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89846 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88151 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 8.64000 | | 102.59759 | | 8.64000 | 102.57401 | | | 0.00 | 0 | 231,600,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 9.38500 | | 115.92890 | | 9.38500 | 115.89985 | | | 0.00 | 0 | 50,000,000.00 |
| AIR02U | On 05/10/2014 | Spot Bond | 100.00000 | | 84.24804 | | 100.00000 | 84.05999 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 7.32000 | | 109.17286 | | 7.32000 | 109.15153 | | | 0.00 | 0 | 0.00 |
| AIR03U | On 26/10/2014 | Spot Bond | 100.00000 | | 99.43970 | | 100.00000 | 99.17524 | | | 0.00 | 0 | 0.00 |
| AIR04 | On 29/05/2024 | Spot Bond | 9.46000 | | 99.83259 | | 9.46000 | 99.80751 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | | 13.83804 | | 100.00000 | 13.80742 | | | 0.00 | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | 10.15500 | | 100.04421 | | 10.15500 | 100.01729 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.75500 | | 162.16316 | | 2.75500 | 162.12702 | | | 110,200,000,000.00 | 40,000,000 | 20,000,000.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71165 | | | 0.00 | 5,600,000,000 | 2,800,000,000.00 |
| ANG011 | On 06/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66111 | | | 0.00 | 0 | 0.00 |
| ANG012 | On 06/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69592 | | | 0.00 | 0 | 0.00 |
| ANG08 | On 10/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.05399 | | | 0.00 | 0 | 0.00 |
| ASN002 | On 03/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN004 | On 22/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58813 | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28147 | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43691 | | | 0.00 | 0 | 0.00 |
| ASN008 | On 06/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ASN009 | On 27/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ASN010 | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ASN011 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.48141 | | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.59998 | | | | 0.00 | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.84825 | | | | 0.00 | 0 | 0.00 |
| ASN014 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ASN015 | On 04/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.25000 | | | | 0.00 | 0 | 0.00 |
| ASN016 | On 11/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.56000 | | | | 0.00 | 0 | 0.00 |
| ASN017 | On 09/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.75298 | | | | 0.00 | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | 2.64000 | 127.16703 | 2.64000 | 289.43251 | | | | 0.00 | 0 | 0.00 |
| ASN023 | On 07/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60747 | | | | 0.00 | 0 | 0.00 |
| BAR002 | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.43661 | | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.43021 | | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.31362 | | | | 0.00 | 2,560,000,000 | 1,280,000,000.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 9.13000 | 105.08524 | 9.13000 | 105.05961 | | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.40063 | | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.79190 | | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.92126 | | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.36165 | | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.16354 | | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | 9.67000 | 100.51019 | 9.67000 | 100.48426 | | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 7.47500 | 108.08035 | 7.47500 | 108.05868 | | | | 0.00 | 0 | 143,600,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAW20U | On 15/01/2016 | Spot Bond | 100.00000 | | 29.62963 | 100.00000 | 29.58566 | | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.27678 | | | | 0.00 | 0 | 1,280,000,000.00 |
| BAW6 | On 02/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.25273 | | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | 7.63500 | | 102.66840 | 7.63500 | 102.64727 | | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 8.99000 | | 105.40065 | 8.99000 | 105.37533 | | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 11.22070 | | 102.54728 | 11.22070 | 101.69435 | | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 11.16867 | | 100.81020 | 11.16867 | 100.64494 | | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 11.21351 | | 100.72532 | 11.21351 | 100.59530 | | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.40387 | | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 11.25621 | | 100.57351 | 11.25621 | 100.51186 | | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 12.03930 | | 99.79235 | 12.03930 | 99.71697 | | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.41328 | | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.41328 | | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.41335 | | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.47070 | | 99.72968 | 11.47070 | 99.99193 | | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 11.39629 | | 101.51927 | 11.39629 | 100.52946 | | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 11.16867 | | 100.81020 | 11.16867 | 100.64494 | | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 11.32336 | | 100.78158 | 11.32336 | 100.64906 | | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.49640 | | 95.45667 | 10.49640 | 100.26017 | | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.39265 | | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.38564 | | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.38564 | | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.36542 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 10.86552 | | 99.59884 | | 10.86552 | 99.87354 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.76500 | | 98.89986 | | 11.76500 | 98.74900 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37462 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 11.69000 | | 69.08845 | | 11.69000 | 96.50769 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.35710 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | | 89.49965 | | 9.28000 | 100.34962 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.38014 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.53000 | | 67.85636 | | 11.53000 | 96.28902 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36910 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37830 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37830 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87236 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36469 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.38486 | | | 0.00 | 0 | 0.00 |
| BAYA40 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50407 | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.38486 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36542 | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37208 | | | 0.00 | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.38495 | | | 0.00 | 0 | 0.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.28010 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 14.22070 | | 102.61063 | | 14.22070 | 101.78887 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYB03 | On 31/12/2016 | Spot Bond | 15.44800 | 100.45410 | | 15.44800 | 100.39808 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.32824 | 100.35410 | | 14.32824 | 100.40555 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49695 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49695 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49695 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51505 | | | 0.00 | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43325 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 18.13673 | | 100.00000 | 18.10232 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 19.38250 | | 100.00000 | 19.33555 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 17.64025 | | 100.00000 | 17.59752 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 10.88905 | | 100.00000 | 10.86267 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 10.88905 | | 100.00000 | 10.86267 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 13.16537 | | 100.00000 | 13.13348 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 11.40757 | | 100.00000 | 11.37994 | | | 0.00 | 0 | 0.00 |
| BCJ03 | On 17/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95109 | | | 0.00 | 0 | 0.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87733 | | | 0.00 | 0 | 0.00 |
| BCJ05 | On 07/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12309 | | | 0.00 | 0 | 0.00 |
| BCJ06 | On 07/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13059 | | | 0.00 | 0 | 600,000,000.00 |
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | 7.41459 | | 100.00000 | 7.39663 | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | 7.41459 | | 100.00000 | 7.39663 | | | 0.00 | 0 | 0.00 |
| BCP82U | On 24/07/2014 | Spot Bond | 100.00000 | 97.59358 | | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| BCP83U | On 19/08/2014 | Spot Bond | 100.00000 | 91.25000 | | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| BCP84U | On 05/09/2014 | Spot Bond | 100.00000 | 87.52998 | | 100.00000 | 87.32057 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BD0202 | On 31/12/2018 | Spot Bond | 1.93000 | 104.32909 | | 1.93000 | 177.83455 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.30500 | 93.35648 | | 8.30500 | 146.18695 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.30500 | 94.65203 | | 8.30500 | 146.54029 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.69000 | 97.40639 | | 8.69000 | 97.38375 | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74773 | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48324 | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 8.13000 | 98.93376 | | 8.13000 | 98.91234 | | | 0.00 | 0 | 100,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.75465 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.64803 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.68208 | | | 0.00 | 120,000,000 | 60,000,000.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.79559 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.90909 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.22656 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 16.53218 | | 100.00000 | 16.49169 | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.42976 | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.50141 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53211 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54234 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.66512 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.82877 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 16.17133 | | 100.00000 | 16.13172 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 16.17133 | | 100.00000 | 16.13172 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51395 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55417 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BG42A3 | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56513 | | | 0.00 | 5,840,000,000 | 2,920,000,000.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | | 8.54000 | 103.50573 | | 8.54000 | 103.48221 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59801 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65627 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | | 100.00000 | 9.23828 | | 100.00000 | 9.21590 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | | 100.00000 | 9.23828 | | 100.00000 | 9.21590 | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | | 7.00500 | 104.65313 | | 7.00500 | 104.63313 | | | 0.00 | 0 | 70,000,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55421 | | | 0.00 | 80,000,000 | 40,000,000.00 |
| BID05 | On 26/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27244 | | | 0.00 | 1,000,000,000 | 1,400,000,000.00 |
| BID06 | On 30/06/2019 | Spot Bond | | 8.83000 | 65.82007 | | 8.83000 | 100.43071 | | | 0.00 | 0 | 3,000,000,000.00 |
| BIDC36 | On 05/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.61532 | | | 0.00 | 0 | 0.00 |
| BIDC39 | On 04/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.08851 | | | 0.00 | 0 | 0.00 |
| BIDC40 | On 16/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.36336 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.94229 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.09627 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93359 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98175 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06924 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43260 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.03130 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | | 100.00000 | 58.33589 | | 100.00000 | 58.19457 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | | 100.00000 | 18.18392 | | 100.00000 | 18.13986 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53226 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16751 | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 7.45500 | 104.15983 | | 7.45500 | 104.13903 | | | 0.00 | 0 | 1,700,000.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.64000 | 111.79965 | | 9.64000 | 111.77106 | | | 0.00 | 0 | 271,900,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.26748 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 9.29000 | 103.97948 | | 9.29000 | 103.95383 | | | 7,376,569,357,000.00 | 794,033,300 | 1,426,633,300.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 11.44000 | 103.60983 | | 11.44000 | 103.57851 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.05824 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 11.69000 | 104.73536 | | 11.69000 | 104.70250 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31320 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.53000 | 101.24460 | | 9.53000 | 101.21899 | | | 0.00 | 0 | 23,100,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46300 | | | 0.00 | 0 | 7,950,000,000.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 12.13000 | 100.32351 | | 12.13000 | 100.29088 | | | 0.00 | 0 | 100,000,000.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.36852 | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75709 | | | 0.00 | 0 | 25,000,000,000.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37937 | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.42000 | 93.37806 | | 10.42000 | 93.35229 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 10.13500 | 114.83774 | | 10.13500 | 114.80673 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 9.98500 | 111.13525 | | 9.98500 | 111.10566 | | | 11,582,600,000,000.00 | 1,160,000,000 | 290,000,000.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 9.31500 | 115.97960 | | 9.31500 | 115.95092 | | | 4,098,600,000,000.00 | 440,000,000 | 110,000,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05952 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 11.89000 | 103.76746 | | 11.89000 | 103.73490 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49056 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47886 | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.78943 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CGR7 | On 22/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.71023 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.66802 | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.93958 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98370 | | | 0.00 | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32896 | | | 0.00 | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34181 | | | 0.00 | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.35693 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.98769 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.96687 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.07686 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40097 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52248 | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51073 | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72183 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | | 100.37592 | | 10.11000 | 100.34902 | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72183 | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14245 | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | | 119.81961 | | 2.76000 | 119.79280 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.44527 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | | 116.85356 | | 3.14000 | 119.78884 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | | 103.05543 | | 8.25000 | 103.03278 | | | 0.00 | 0 | 0.00 |
| CLN196 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72183 | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72183 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN198 | On 13/09/2021 | Spot Bond | 3.10000 | 125.06455 | | 3.10000 | 119.36188 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | 124.77390 | | 2.40000 | 119.08672 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73788 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17181 | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00001 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.57000 | 101.94882 | | 8.57000 | 101.92546 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24153 | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23832 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85303 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86133 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.62000 | 102.05909 | | 8.62000 | 102.03556 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.62000 | 102.05909 | | 8.62000 | 102.03556 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.67000 | 100.86055 | | 8.67000 | 100.83717 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53542 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59100 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18516 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18516 | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77638 | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22194 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54301 | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97913 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04158 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | 103.62339 | | 9.35000 | 103.59723 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | 103.62339 | | 9.35000 | 103.59723 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN244 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97907 | | | 0.00 | 0 | 0.00 |
| CLN245 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98173 | | | 0.00 | 0 | 0.00 |
| CLN246 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.52809 | | | 0.00 | 0 | 0.00 |
| CLN247 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.59880 | | | 0.00 | 0 | 0.00 |
| CLN248 | | On 14/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78888 | | | 0.00 | 0 | 0.00 |
| CLN249 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56835 | | | 0.00 | 0 | 0.00 |
| CLN250 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67913 | | | 0.00 | 0 | 0.00 |
| CLN251 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67913 | | | 0.00 | 0 | 0.00 |
| CLN252 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67913 | | | 0.00 | 0 | 0.00 |
| CLN253 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67913 | | | 0.00 | 0 | 0.00 |
| CLN254 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67913 | | | 0.00 | 0 | 0.00 |
| CLN255 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74186 | | | 0.00 | 0 | 0.00 |
| CLN256 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88138 | | | 0.00 | 0 | 0.00 |
| CLN257 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00180 | | | 0.00 | 0 | 0.00 |
| CLN258 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00180 | | | 0.00 | 0 | 0.00 |
| CLN259 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00180 | | | 0.00 | 0 | 0.00 |
| CLN260 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00180 | | | 0.00 | 0 | 0.00 |
| CLN261 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88345 | | | 0.00 | 0 | 0.00 |
| CLN262 | | On 26/03/2019 | Spot Bond | 9.46000 | 103.59152 | | 9.46000 | 103.56550 | | | 0.00 | 0 | 0.00 |
| CLN264 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07197 | | | 0.00 | 0 | 0.00 |
| CLN268 | | On 30/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.14558 | | | 0.00 | 0 | 0.00 |
| CLN269 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60981 | | | 0.00 | 0 | 0.00 |
| CLN270 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48155 | | | 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 | 100.00000 | 0.00000 | 100.92533 | | 0.00 | | 0 | 0.00 | |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.92244 | | 0.00 | | 0 | 0.00 | |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.96377 | | 0.00 | | 0 | 0.00 | |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.06903 | | 0.00 | | 0 | 0.00 | |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.17861 | | 0.00 | | 0 | 0.00 | |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.16966 | | 0.00 | | 0 | 0.00 | |
| CLN279 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.37082 | | 0.00 | | 0 | 0.00 | |
| CLN280 | On 07/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.88573 | | 0.00 | | 0 | 0.00 | |
| CLN281 | On 21/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.77484 | | 0.00 | | 0 | 0.00 | |
| CLN282 | On 27/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60838 | | 0.00 | | 0 | 0.00 | |
| CLN283 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.47502 | | 0.00 | | 0 | 0.00 | |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.74955 | | 0.00 | | 0 | 0.00 | |
| CLN289 | On 30/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.49424 | | 0.00 | | 0 | 0.00 | |
| CLN290 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.68758 | | 0.00 | | 0 | 0.00 | |
| CLN291 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.43314 | | 0.00 | | 0 | 0.00 | |
| CLN292 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.14224 | | 0.00 | | 0 | 0.00 | |
| CLN293 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33272 | | 0.00 | | 0 | 0.00 | |
| CLN294 | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42831 | | 0.00 | | 0 | 0.00 | |
| CLN295 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.19449 | | 0.00 | | 0 | 0.00 | |
| CLN296 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.57227 | | 0.00 | | 0 | 0.00 | |
| CLN297 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33277 | | 0.00 | | 0 | 0.00 | |
| CLN298 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33277 | | 0.00 | | 0 | 0.00 | |
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.32853 | | 0.00 | | 0 | 0.00 | |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 124.20450 | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN302 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.02322 | | | 0.00 | 0 | 0.00 |
| CLN303 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 124.01704 | | | 0.00 | 0 | 0.00 |
| CLN304 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 123.75745 | | | 0.00 | 0 | 0.00 |
| CLN305 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 123.97762 | | | 0.00 | 0 | 0.00 |
| CLN310 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 121.88840 | | | 0.00 | 0 | 0.00 |
| CLN311 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 121.26754 | | | 0.00 | 0 | 0.00 |
| CLN313 | | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41152 | | | 0.00 | 0 | 0.00 |
| CLN314 | | On 14/11/2022 | Spot Bond | 11.00000 | 93.74491 | | 11.00000 | 93.71764 | | | 0.00 | 0 | 0.00 |
| CLN315 | | On 20/03/2023 | Spot Bond | 11.52000 | 95.31338 | | 11.52000 | 95.28437 | | | 0.00 | 0 | 0.00 |
| CLN316 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31374 | | | 0.00 | 0 | 0.00 |
| CLN317 | | On 20/03/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57191 | | | 0.00 | 0 | 0.00 |
| CLN318 | | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37858 | | | 0.00 | 0 | 0.00 |
| CLN319 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.78608 | | | 0.00 | 0 | 0.00 |
| CLN320 | | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75262 | | | 0.00 | 0 | 0.00 |
| CLN321 | | On 30/04/2018 | Spot Bond | 8.80500 | 101.77263 | | 8.80500 | 101.77163 | | | 0.00 | 0 | 0.00 |
| CLN322 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50057 | | | 0.00 | 0 | 0.00 |
| CLN323 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.78389 | | | 0.00 | 0 | 0.00 |
| CLN324 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 119.44316 | | | 0.00 | 0 | 0.00 |
| CLN325 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52418 | | | 0.00 | 0 | 0.00 |
| CLN326 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53373 | | | 0.00 | 0 | 0.00 |
| CLN327 | | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57065 | | | 0.00 | 0 | 0.00 |
| CLN328 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.58481 | | | 0.00 | 0 | 0.00 |
| CLN329 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.62492 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.62492 | | 0.00 | | 0 | 0.00 | |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.62492 | | 0.00 | | 0 | 0.00 | |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60012 | | 0.00 | | 0 | 0.00 | |
| CLN334 | On 19/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.88117 | | 0.00 | | 0 | 0.00 | |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.31374 | | 0.00 | | 0 | 0.00 | |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 107.87792 | | 0.00 | | 0 | 0.00 | |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 108.02837 | | 0.00 | | 0 | 0.00 | |
| CLN339 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.65148 | | 0.00 | | 0 | 0.00 | |
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.66383 | | 0.00 | | 0 | 0.00 | |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.31558 | | 0.00 | | 0 | 0.00 | |
| CLN342 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.76278 | | 0.00 | | 0 | 0.00 | |
| CLN343 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62570 | | 0.00 | | 0 | 0.00 | |
| CLN344 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.47716 | | 0.00 | | 0 | 0.00 | |
| CLN345 | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.55283 | | 0.00 | | 0 | 0.00 | |
| CLN346 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.63492 | | 0.00 | | 0 | 0.00 | |
| CLN347 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.30018 | | 0.00 | | 0 | 0.00 | |
| CLN349 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.30632 | | 0.00 | | 0 | 0.00 | |
| CLN350 | On 28/10/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.54225 | | 0.00 | | 0 | 0.00 | |
| CLN351 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.29807 | | 0.00 | | 0 | 0.00 | |
| CLN352 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.29807 | | 0.00 | | 0 | 0.00 | |
| CLN353 | On 28/05/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.95256 | | 0.00 | | 0 | 0.00 | |
| CLN354 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.75400 | | 0.00 | | 0 | 0.00 | |
| CLN355 | On 24/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | | 0 | 0.00 | |
| CLN356 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.39643 | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| CLN357 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35055 | | | 0.00 | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.61036 | | | 0.00 | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.78744 | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45454 | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | 10.55000 | | 100.47070 | | 10.55000 | 103.17852 | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | 10.18000 | | 102.71832 | | 10.18000 | 105.42633 | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.38599 | | | 0.00 | 10,000,000,000 | 10,000,000,000.00 |
| CLN364 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.75866 | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | 12.32000 | | 104.25823 | | 12.32000 | 107.58047 | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.83338 | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | 12.35000 | | 107.51469 | | 12.35000 | 107.32866 | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | 10.78000 | | 106.79781 | | 10.78000 | 106.62490 | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.83338 | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.70527 | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60875 | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55984 | | | 0.00 | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82912 | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50057 | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32743 | | | 0.00 | 0 | 0.00 |
| CLN376 | On 20/03/2021 | Spot Bond | 9.72000 | | 103.48096 | | 9.72000 | 103.31740 | | | 0.00 | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41114 | | | 0.00 | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55475 | | | 0.00 | 0 | 0.00 |
| CLN379 | On 20/03/2024 | Spot Bond | 10.55000 | | 101.40670 | | 10.55000 | 103.29389 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN380 | On 20/09/2024 | Spot Bond | 11.00000 | 100.81659 | | 11.00000 | 97.50848 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | 38.75050 | | 7.01000 | 39.36157 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 154.72042 | | | 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 | 8.69000 | 97.40639 | | 8.69000 | 135.87584 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 8.30500 | 33.29088 | | 8.30500 | 146.18695 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.30500 | 33.70824 | | 8.30500 | 146.54029 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.13557 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.05978 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.08236 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.08236 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54186 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50565 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51282 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51014 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.78608 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46286 | | | 0.00 | 0 | 0.00 |
| CLNF12 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48780 | | | 0.00 | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48461 | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14754 | | | 0.00 | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97819 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 9.12000 | 109.27538 | | 9.12000 | 106.84468 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 8.94000 | 101.16045 | | 8.94000 | 101.13627 | | | 0.00 | 0 | 930,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.33000 | 112.04568 | | 10.33000 | 112.01486 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| COJ06 | On 09/12/2015 | Spot Bond | | 8.47000 | 104.08516 | | 8.47000 | 104.06158 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | | 9.92000 | 107.44194 | | 9.92000 | 107.41368 | | | 0.00 | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | | 9.96000 | 102.34700 | | 9.96000 | 102.31982 | | | 0.00 | 0 | 170,000,000.00 |
| COT01 | On 03/04/2023 | Spot Bond | | 10.31000 | 95.74111 | | 10.31000 | 95.71481 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | | 11.03500 | 97.00356 | | 11.03500 | 96.97509 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | | 11.03500 | 89.94964 | | 11.03500 | 89.92324 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.08095 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97311 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85266 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.94536 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | | 11.24000 | 98.71787 | | 11.24000 | 99.01888 | | | 0.00 | 0 | 28,300,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | | 100.00000 | 12.15377 | | 100.00000 | 12.12433 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.44872 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | | 8.26500 | 98.10849 | | 8.26500 | 98.08690 | | | 0.00 | 0 | 80,000,000.00 |
| DENG50 | On 25/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.80370 | | | 0.00 | 0 | 0.00 |
| DENG51 | On 03/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.67041 | | | 0.00 | 0 | 0.00 |
| DENG52 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88686 | | | 0.00 | 0 | 0.00 |
| DLT01U | On 28/11/2014 | Spot Bond | | 100.00000 | 75.35865 | | 100.00000 | 75.20854 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69995 | | | 0.00 | 0 | 0.00 |
| DLTC03 | On 06/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17678 | | | 0.00 | 0 | 0.00 |
| DLTC04 | On 28/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70951 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96693 | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66257 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.65938 | | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.32454 | | | | 0.00 | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 8.92000 | 101.21322 | 8.92000 | 101.18908 | | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.35000 | 114.66779 | 7.35000 | 114.64518 | | | | 0.00 | 0 | 660,000,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.56500 | 107.96627 | 8.56500 | 107.94126 | | | | 12,974,262,000.00 | 1,514,800 | 4,046,014,800.00 |
| DV23 | On 27/02/2023 | Spot Bond | 9.06000 | 109.33300 | 9.06000 | 109.30624 | | | | 1,826,058,402,000.00 | 201,551,700 | 4,536,551,700.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.16000 | 107.25408 | 9.16000 | 107.22755 | | | | 0.00 | 0 | 110,000,000.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.70500 | 107.13228 | 9.70500 | 107.10424 | | | | 0.00 | 0 | 300,000,000.00 |
| DVC003 | On 09/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60706 | | | | 0.00 | 0 | 0.00 |
| DVC004 | On 12/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33402 | | | | 0.00 | 0 | 0.00 |
| DVC005 | On 23/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34360 | | | | 0.00 | 0 | 0.00 |
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.24314 | | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.01520 | | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46917 | | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 8.21500 | 130.90024 | 8.21500 | 130.87114 | | | | 0.00 | 0 | 2,000,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.70996 | | | | 0.00 | 1,500,000,000 | 1,500,000,000.00 |
| 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 | 102.90233 | 0.10000 | 134.45462 | | | | 0.00 | 0 | 2,000,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 1.93500 | 123.48448 | 1.93500 | 123.45974 | | | | 0.00 | 0 | 8,430,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 1.95500 | 110.74442 | 1.95500 | 110.72218 | | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.09000 | 110.03619 | 2.09000 | 110.01357 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|-------------------|
| EL31 | On 02/06/2031 | Spot Bond | 2.10500 | | 101.64864 | 2.10500 | 101.62777 | | | | 0.00 | 0 | 50,000,000,000.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.82000 | | 108.20296 | 9.82000 | 108.17431 | | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.67000 | | 108.71085 | 9.67000 | 108.68296 | | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 10.08500 | | 101.72214 | 10.08500 | 101.69494 | | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.39500 | | 92.47353 | 10.39500 | 95.83617 | | | | 0.00 | 0 | 0.00 |
| EMM05 | On 17/04/2029 | Spot Bond | 10.55500 | | 103.41109 | 10.55500 | 103.03905 | | | | 0.00 | 0 | 4,666,666,200.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.10677 | | | | 0.00 | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.90100 | | | | 0.00 | 0 | 0.00 |
| EPFC08 | On 12/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.55595 | | | | 0.00 | 0 | 0.00 |
| EPFC09 | On 06/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.20012 | | | | 0.00 | 0 | 0.00 |
| EPFC10 | On 19/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.98843 | | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.99601 | | | | 0.00 | 0 | 0.00 |
| EQ205U | On 10/09/2014 | Spot Bond | 100.00000 | | 86.49289 | 100.00000 | 86.28842 | | | | 0.00 | 0 | 0.00 |
| EQ206U | On 15/10/2014 | Spot Bond | 100.00000 | | 82.58225 | 100.00000 | 82.40193 | | | | 0.00 | 0 | 0.00 |
| EQ207U | On 14/08/2014 | Spot Bond | 100.00000 | | 92.40506 | 100.00000 | 92.17172 | | | | 0.00 | 0 | 0.00 |
| EQ208U | On 11/07/2014 | Spot Bond | 100.00000 | | 66.66670 | 100.00000 | 66.66669 | | | | 0.00 | 0 | 0.00 |
| EQ209U | On 11/06/2015 | Spot Bond | 100.00000 | | 59.22702 | 100.00000 | 59.04211 | | | | 0.00 | 0 | 0.00 |
| EQ210U | On 14/08/2014 | Spot Bond | 100.00000 | | 92.40506 | 100.00000 | 92.17172 | | | 650,000,000,000,000.00 | 6,500,000,000 | 6,500,000,000.00 | |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | | 130.45603 | 3.00000 | 130.42611 | | | 180,000,000,000.00 | 60,000,000 | 30,000,000.00 | |
| EQS02 | On 01/07/2015 | Spot Bond | 11.53000 | | 101.71125 | 11.53000 | 101.68027 | | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 103.53376 | | | | 0.00 | 40,000,000 | 20,000,000.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.79061 | | | | 0.00 | 20,000,000 | 10,000,000.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.40924 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|-------------------|----------------|
| EQS07 | On 09/04/2018 | Spot Bond | 10.11000 | 97.83257 | 10.11000 | 97.80620 | | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.21330 | | | | 0.00 | 20,000,000 | 10,000,000.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.99173 | | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.27450 | | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.17551 | | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.14763 | | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.29730 | | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.26096 | | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.09170 | | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.64358 | | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.06440 | | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.10981 | | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.05532 | | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.09316 | | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.93000 | 103.76200 | 6.93000 | 103.74269 | | | | 0.00 | 0 | 200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.89000 | 106.50781 | 7.89000 | 106.48530 | | | 41,197,923,774,000.00 | 5,221,536,600 | 8,121,400,000.00 | |
| ES23 | On 25/01/2023 | Spot Bond | 8.61000 | 108.00680 | 8.61000 | 112.96885 | | | 555,227,904,000.00 | 64,486,400 | 3,289,835,000.00 | |
| ES26 | On 02/04/2026 | Spot Bond | 8.89500 | 94.69942 | 8.89500 | 94.67691 | | | 84,689,228,287,500.00 | 9,520,992,500 | 18,663,300,000.00 | |
| ES33 | On 15/09/2033 | Spot Bond | 9.62000 | 84.06827 | 9.58500 | 84.30763 | | | 8,890,319,152,000.00 | 924,149,600 | 15,242,700,000.00 | |
| ES42 | On 25/04/2042 | Spot Bond | 9.75500 | 89.90377 | 9.75500 | 89.88038 | | | 0.00 | 0 | 22,110,000,000.00 | |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.15242 | | | | 0.00 | 0 | 0.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.19037 | | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.00188 | | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.94365 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| FIFB03 | On 26/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.36768 | | | 0.00 | 0 | 0.00 |
| FIFC07 | On 28/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85846 | | | 0.00 | 0 | 0.00 |
| FIFC09 | On 08/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01096 | | | 0.00 | 0 | 0.00 |
| FIFC10 | On 11/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.29795 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | | 100.00000 | 12.26313 | | 100.00000 | 12.23343 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | | 100.00000 | 11.93415 | | 100.00000 | 11.90524 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51358 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53445 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57604 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61742 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | | 6.77000 | 103.31194 | | 6.77000 | 103.29300 | | | 0.00 | 0 | 850,000,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | | 9.53000 | 96.89056 | | 9.53000 | 96.86592 | | | 190,600,000,000.00 | 20,000,000 | 10,000,000.00 |
| FRB08 | On 10/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60616 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60608 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.71015 | | | 0.00 | 120,000,000 | 60,000,000.00 |
| FRB11 | On 11/12/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.30317 | | | 0.00 | 0 | 0.00 |
| FRB12 | On 02/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92615 | | | 0.00 | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.94207 | | | 0.00 | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | | 10.42000 | 98.32701 | | 10.42000 | 99.09731 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | | 11.33000 | 103.05422 | | 11.33000 | 103.02319 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.09887 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | | 2.12500 | 130.78264 | | 2.12500 | 131.63282 | | | 42,500,000,000.00 | 20,000,000 | 10,000,000.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | | 2.06000 | 129.81947 | | 2.06000 | 275.36491 | | | 82,400,000,000.00 | 40,000,000 | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRBI25 | On 31/01/2025 | Spot Bond | 2.25500 | 104.29991 | | 2.25500 | 110.84672 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.48500 | 102.08031 | | 2.48500 | 157.77053 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.28000 | 118.61425 | | 2.28000 | 213.04149 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.78000 | 110.71980 | | 7.78000 | 110.69683 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.88300 | 61.63437 | | 7.88300 | 60.96966 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.47100 | 39.41885 | | 9.47100 | 38.51012 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.71000 | 38.12579 | | 9.71000 | 37.21075 | | | 0.00 | 0 | 0.00 |
| FRC02U | On 02/03/2015 | Spot Bond | 100.00000 | 64.61151 | | 100.00000 | 64.48892 | | | 0.00 | 0 | 0.00 |
| FRC03U | On 27/03/2015 | Spot Bond | 100.00000 | 66.83763 | | 100.00000 | 66.71083 | | | 0.00 | 0 | 200,000,000.00 |
| FRC101 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54187 | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49949 | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49949 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10869 | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47432 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60658 | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75312 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52253 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57557 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | 99.89662 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | 99.89662 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC117 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74220 | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56429 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC121 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53692 | | | 0.00 | 0 | 0.00 |
| FRC122 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61236 | | | 0.00 | 0 | 0.00 |
| FRC123 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC124 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55475 | | | 0.00 | 0 | 0.00 |
| FRC125 | | On 20/09/2017 | Spot Bond | 6.00000 | 99.91691 | | 6.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC126 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC127 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC128 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59098 | | | 0.00 | 0 | 0.00 |
| FRC129 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC130 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC131 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC132 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC133 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC134 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73198 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70992 | | | 0.00 | 0 | 0.00 |
| FRC136 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC137 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC138 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC139 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC140 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC141 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC142 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC143 | | On 20/09/2017 | Spot Bond | 100.09221 | 14.44142 | | 100.09221 | 14.40641 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC144 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50185 | | | 0.00 | 0 | 0.00 |
| FRC145 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 111.11464 | | | 0.00 | 0 | 0.00 |
| FRC146 | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60372 | | | 0.00 | 0 | 0.00 |
| FRC147 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67734 | | | 0.00 | 0 | 0.00 |
| FRC148 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38021 | | | 0.00 | 0 | 0.00 |
| FRC149 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.05235 | | | 0.00 | 0 | 0.00 |
| FRC150 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56255 | | | 0.00 | 0 | 0.00 |
| FRC151 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC152 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56904 | | | 0.00 | 0 | 0.00 |
| FRC153 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51795 | | | 0.00 | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52609 | | | 0.00 | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69415 | | | 0.00 | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51653 | | | 0.00 | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | 13.22500 | 58.15779 | | 13.22500 | 58.13723 | | | 0.00 | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48588 | | | 0.00 | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48652 | | | 0.00 | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72920 | | | 0.00 | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50950 | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | 3.50000 | 95.47145 | | 3.50000 | 98.74913 | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53245 | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53245 | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.15981 | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31374 | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.58344 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC175 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.86100 | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50057 | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48843 | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.73999 | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57509 | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28653 | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.72129 | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.83146 | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66257 | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52099 | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66194 | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48269 | | | 0.00 | 0 | 0.00 |
| FRC187 | On 07/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.82076 | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52609 | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52609 | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51401 | | | 0.00 | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.24131 | | | 0.00 | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.25493 | | | 0.00 | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55094 | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11438 | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55665 | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01623 | | | 0.00 | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45426 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC198 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.07037 | | | 0.00 | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.07059 | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93955 | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94570 | | | 0.00 | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93955 | | | 0.00 | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94595 | | | 0.00 | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51082 | | | 0.00 | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | | 8.75000 | 100.75280 | | 8.75000 | 101.63618 | | | 0.00 | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48493 | | | 0.00 | 0 | 0.00 |
| FRC29 | On 22/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.92094 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56444 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56125 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75779 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66692 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | | 3.36500 | 119.27700 | | 3.36500 | 121.15261 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57158 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57740 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | | 3.34500 | 109.69458 | | 3.34500 | 121.31385 | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | | 1.66000 | 99.69621 | | 1.66000 | 126.70961 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | | 3.36500 | 106.87009 | | 3.36500 | 121.15261 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | | 2.64000 | 103.14602 | | 2.64000 | 125.93047 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | | 2.71000 | 104.00959 | | 2.71000 | 131.35973 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.87855 | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.09134 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| FRC79 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82724 | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84177 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49657 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56774 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.67115 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66323 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63874 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54074 | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76911 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54010 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.45773 | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.73316 | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.44761 | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49570 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | | 9.64176 | 100.00000 | 9.61839 | | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | | 23.33341 | 100.00000 | 23.27688 | | | | 0.00 | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | | 55.13422 | 100.00000 | 54.96210 | | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 4.78000 | | 148.42228 | 4.78000 | 148.38125 | | | | 0.00 | 0 | 0.00 |
| FRJ14 | On 20/07/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.86241 | | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.55499 | | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 103.43702 | | | | 0.00 | 0 | 30,000,000,000.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.56480 | | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.95218 | | | | 0.00 | 9,980,000,000 | 4,990,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57914 | | | 0.00 | 3,760,000,000 | 1,880,000,000.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44466 | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43095 | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 2.17300 | | 81.87612 | | 2.17300 | 97.71027 | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.44000 | | 100.60844 | | 2.44000 | 132.65399 | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.58653 | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | | 102.36419 | | 10.38000 | 102.33538 | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | | 102.36419 | | 10.38000 | 102.33538 | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.79000 | | | 0.00 | 0 | 0.00 |
| FRS106 | On 22/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26489 | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.77355 | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.58000 | | 98.67842 | | 2.58000 | 107.13217 | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | 2.59000 | | 203.42879 | | 2.59000 | 203.68169 | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | 2.55000 | | 107.70255 | | 2.55000 | 107.70595 | | | 0.00 | 0 | 0.00 |
| FRS111 | On 03/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18256 | | | 0.00 | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | 2.62000 | | 202.55380 | | 2.62000 | 202.80284 | | | 0.00 | 0 | 0.00 |
| FRS113 | On 29/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.94247 | | | 0.00 | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | 2.35500 | | 109.65870 | | 2.35500 | 109.81542 | | | 0.00 | 0 | 0.00 |
| FRS115 | On 31/03/2038 | Spot Bond | 2.64000 | | 105.67913 | | 2.64000 | 105.99573 | | | 0.00 | 0 | 0.00 |
| FRS116 | On 26/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.29064 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 2.57000 | | 124.88915 | | 2.57000 | 264.90339 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.07000 | | 129.72058 | | 2.07000 | 275.15508 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.79000 | | 122.83184 | | 2.79000 | 260.53806 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.49500 | | 102.99646 | | 2.49500 | 128.40044 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS49 | | On 27/10/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56309 | | | 0.00 | 0 | 0.00 |
| FRS51 | | On 31/01/2022 | Spot Bond | 2.02500 | 132.54939 | | 2.02500 | 128.47029 | | | 0.00 | 0 | 0.00 |
| FRS56 | | On 19/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85717 | | | 0.00 | 0 | 0.00 |
| FRS59 | | On 07/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14558 | | | 0.00 | 0 | 0.00 |
| FRS62 | | On 04/11/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45747 | | | 0.00 | 0 | 0.00 |
| FRS64 | | On 26/01/2042 | Spot Bond | 2.42000 | 107.05950 | | 2.42000 | 107.03654 | | | 0.00 | 0 | 0.00 |
| FRS69 | | On 31/05/2017 | Spot Bond | 104.97509 | 18.41356 | | 104.97509 | 18.36698 | | | 0.00 | 0 | 0.00 |
| FRS73 | | On 12/06/2017 | Spot Bond | 101.07593 | 22.43465 | | 101.07593 | 22.37978 | | | 0.00 | 0 | 0.00 |
| FRS74 | | On 14/06/2017 | Spot Bond | 100.44759 | 15.02231 | | 100.44759 | 14.98577 | | | 0.00 | 0 | 0.00 |
| FRS76 | | On 18/06/2017 | Spot Bond | 100.76967 | 20.88656 | | 100.76967 | 20.83561 | | | 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 | 2.11000 | 115.23974 | | 2.11000 | 115.21607 | | | 0.00 | 0 | 0.00 |
| FRS82 | | On 21/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS85 | | On 31/01/2025 | Spot Bond | 2.21500 | 98.89930 | | 2.21500 | 111.26230 | | | 0.00 | 0 | 0.00 |
| FRS86 | | On 23/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.48959 | | | 0.00 | 0 | 0.00 |
| FRS87 | | On 31/01/2025 | Spot Bond | 2.24500 | 98.62218 | | 2.24500 | 110.95045 | | | 0.00 | 0 | 0.00 |
| FRS88 | | On 28/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08151 | | | 0.00 | 0 | 0.00 |
| FRS90 | | On 07/12/2023 | Spot Bond | 2.27000 | 127.76161 | | 2.27000 | 343.35494 | | | 0.00 | 0 | 0.00 |
| FRS93 | | On 11/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43570 | | | 0.00 | 0 | 0.00 |
| FRS94 | | On 08/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35637 | | | 0.00 | 0 | 0.00 |
| FRS95 | | On 11/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28972 | | | 0.00 | 0 | 0.00 |
| FRS96 | | On 24/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00049 | | | 0.00 | 0 | 0.00 |
| FRS97 | | On 29/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88173 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| FRS99 | On 09/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02590 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | 5.71500 | | 103.47234 | | 5.71500 | 103.45627 | | | 0.00 | 0 | 110,000,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 6.74000 | | 104.19600 | | 6.74000 | 104.17724 | | | 0.00 | 0 | 378,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.65000 | | 103.32271 | | 7.65000 | 103.30163 | | | 0.00 | 0 | 150,000,000.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 7.99000 | | 104.20243 | | 7.99000 | 104.18025 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.24000 | | 109.77614 | | 8.24000 | 109.75192 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.74500 | | 102.53939 | | 8.74500 | 102.51554 | | | 0.00 | 0 | 786,800,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 8.93000 | | 101.64252 | | 8.93000 | 101.61826 | | | 0.00 | 0 | 0.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.50000 | | 92.71778 | | 9.50000 | 92.69440 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 9.65500 | | 108.09773 | | 9.65500 | 108.06988 | | | 0.00 | 0 | 100,000,000.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 9.96500 | | 98.55712 | | 9.96500 | 99.42727 | | | 1,594,400,000,000.00 | 160,000,000 | 580,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.24500 | | 97.87215 | | 10.24500 | 97.84514 | | | 3,073,500,000,000.00 | 300,000,000 | 30,150,000,000.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.39000 | | 80.00400 | | 10.39000 | 79.98186 | | | 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 | | 100.00000 | | 0.00000 | 100.42526 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44152 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44801 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46418 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49010 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50952 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59356 | | | 0.00 | 0 | 0.00 |
| FS2A1 | On 20/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.92986 | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97926 | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02404 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS2A4 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03454 | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06441 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10924 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14659 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31081 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30617 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61265 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | | 9.34000 | 102.77853 | | 9.34000 | 102.75289 | | | 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 |
| GPT29 | On 04/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14589 | | | 0.00 | 0 | 0.00 |
| GRB95 | On 28/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.77191 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.50221 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53495 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.59824 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.67678 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.78585 | | | 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 | 100.00000 | | 0.00000 | 100.70608 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.98024 | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98143 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.83417 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| GRT05 | On 25/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.96087 | | | 0.00 | 0 | 0.00 |
| GRT06 | On 11/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65964 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14033 | | | 0.00 | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39399 | | | 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 |
| GSIS02 | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87793 | | | 0.00 | 0 | 0.00 |
| GSIS03 | On 26/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31998 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44515 | | | 0.00 | 0 | 5,000,000,000.00 |
| HCH01 | On 25/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.96153 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35442 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61858 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45019 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46922 | | | 0.00 | 0 | 0.00 |
| HILC12 | On 28/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31397 | | | 0.00 | 0 | 0.00 |
| HILC13 | On 07/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09862 | | | 0.00 | 0 | 0.00 |
| HM1B5U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2046 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86523 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 8.14703 | 100.47488 | | 8.14703 | 99.85268 | | | 977,643,600,000.00 | 120,000,000 | 30,000,000.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85867 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| HMS1C5 | On 19/07/2015 | Spot Bond | | 8.49969 | 100.46733 | | 8.49969 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85024 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | | 8.94987 | 100.46078 | | 8.94987 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.83995 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94103 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97889 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97795 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42902 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | | 9.89000 | 104.02554 | | 9.89000 | 103.99781 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | | 8.30500 | 111.19547 | | 8.30500 | 111.17048 | | | 0.00 | 0 | 2,170,900,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | | 1.85000 | 131.91709 | | 1.85000 | 279.81584 | | | 0.00 | 0 | 9,700,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | | 1.87000 | 134.72092 | | 1.87000 | 285.76304 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | | 9.54500 | 101.59363 | | 9.54500 | 101.56746 | | | 0.00 | 0 | 3,323,800,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | | 9.57500 | 101.28733 | | 9.57500 | 101.26115 | | | 0.00 | 0 | 0.00 |
| HWF01U | On 26/03/2015 | Spot Bond | | 100.00000 | 53.61471 | | 100.00000 | 53.48483 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | | 100.00000 | 13.91908 | | 100.00000 | 13.88536 | | | 0.00 | 0 | 0.00 |
| HWF03U | On 09/10/2014 | Spot Bond | | 100.00000 | 82.50726 | | 100.00000 | 82.32473 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | | 100.00000 | 37.33595 | | 100.00000 | 37.24550 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | | 100.00000 | 19.05804 | | 100.00000 | 19.01187 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | | 15.37441 | | 100.00000 | 15.33717 | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | 100.00000 | | 56.89798 | | 100.00000 | 56.76015 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.60500 | | 117.84519 | | 1.60500 | 117.82253 | | | 2,889,000,000,000.00 | 1,800,000,000 | 67,611,149,400.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.82000 | | 122.90949 | | 1.82000 | 122.88515 | | | 728,000,000,000.00 | 400,000,000 | 59,871,800,000.00 |
| I2046 | On 31/03/2046 | Spot Bond | 1.90500 | | 121.78964 | | 1.90500 | 121.76531 | | | 5,715,000,000,000.00 | 3,000,000,000 | 45,878,751,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | 1.98500 | | 127.50669 | | 1.98500 | 127.48096 | | | 0.00 | 0 | 36,412,300,000.00 |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.40000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 7.67000 | | 105.18850 | | 7.67000 | 105.16699 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23324 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35141 | | | 0.00 | 60,000,000 | 10,030,000,000.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 8.17000 | | 105.18268 | | 8.17000 | 105.15980 | | | 0.00 | 0 | 200,000,000.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 8.24000 | | 108.73423 | | 8.24000 | 108.71037 | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06122 | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 4.63000 | | 119.16090 | | 4.63000 | 119.12821 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 7.99000 | | 103.87607 | | 7.99000 | 103.85359 | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30499 | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38133 | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.48000 | | 102.42757 | | 1.48000 | 129.53300 | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.09500 | | 105.80166 | | 2.09500 | 131.89897 | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59178 | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45795 | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.36000 | | 103.73967 | | 8.36000 | 103.71646 | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00466 | | | 0.00 | 20,000,000 | 10,000,000.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.12357 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.45411 | | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 8.96000 | 97.06412 | 8.96000 | 97.04088 | | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.40500 | 90.90834 | 9.40500 | 90.88526 | | | | 0.00 | 0 | 10,500,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.81161 | | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 8.44000 | 98.60294 | 8.44000 | 98.58067 | | | | 0.00 | 0 | 400,000,000.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 9.45500 | 102.50536 | 9.45500 | 102.45432 | | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.38864 | | | | 0.00 | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42964 | | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.93000 | 102.03848 | 7.93000 | 102.01656 | | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.74000 | 101.58141 | 8.74000 | 101.55742 | | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.58305 | | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.14070 | | | | 0.00 | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 8.01000 | 104.73402 | 8.01000 | 104.71130 | | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.70000 | 105.64777 | 8.70000 | 105.62291 | | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.81000 | 106.90005 | 9.81000 | 106.87178 | | | | 0.00 | 0 | 0.00 |
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.26676 | | | | 0.00 | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.82512 | | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00460 | 100.00000 | 0.00459 | | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.86161 | | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.85521 | | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 9.07000 | 98.45745 | 9.07000 | 98.43359 | | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 101.18083 | 5.00000 | 101.16717 | | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 101.18083 | 5.00000 | 101.16717 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 102.27651 | | 5.00000 | 102.26256 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 101.18083 | | 5.00000 | 101.16717 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 101.33257 | | 4.00000 | 101.32166 | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96257 | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91750 | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35437 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 108.70070 | | 9.20000 | 108.67399 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30889 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30889 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27455 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 7.86271 | | 100.00000 | 7.84366 | | | 0.00 | 0 | 0.00 |
| IN01Q | On 23/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.50016 | | | 0.00 | 0 | 0.00 |
| IN02Q | On 05/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26721 | | | 0.00 | 0 | 0.00 |
| IN03Q | On 12/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14196 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 9.67000 | 102.43987 | | 9.67000 | 102.41359 | | | 0.00 | 0 | 0.00 |
| IN04Q | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88616 | | | 0.00 | 0 | 0.00 |
| IN06H | On 10/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57479 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15038 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 9.93555 | | 100.00000 | 9.91148 | | | 0.00 | 0 | 0.00 |
| IN249U | On 10/07/2014 | Spot Bond | 100.00000 | 66.66670 | | 100.00000 | 66.66670 | | | 0.00 | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | 100.00000 | 55.13422 | | 100.00000 | 54.96210 | | | 0.00 | 0 | 0.00 |
| IN255U | On 11/09/2014 | Spot Bond | 100.00000 | 86.28842 | | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| IN262U | On 15/01/2015 | Spot Bond | 100.00000 | 70.50954 | | 100.00000 | 70.37577 | | | 0.00 | 0 | 25,000,000,000.00 |
| IN429U | On 15/07/2014 | Spot Bond | 100.00000 | 81.18840 | | 100.00000 | 99.72678 | | | 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 |
|------------------|--------|---------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN430U | | On 22/07/2014 | Spot Bond | | 100.00000 | 99.58392 | 100.00000 | 99.31694 | | | 0.00 | 0 | 0.00 |
| IN431U | | On 29/07/2014 | Spot Bond | | 100.00000 | 97.74464 | 100.00000 | 97.48742 | | | 0.00 | 0 | 0.00 |
| IN432U | | On 05/08/2014 | Spot Bond | | 100.00000 | 95.97207 | 100.00000 | 95.72408 | | | 0.00 | 0 | 0.00 |
| IN433U | | On 12/08/2014 | Spot Bond | | 100.00000 | 94.26845 | 100.00000 | 94.02919 | | | 0.00 | 0 | 0.00 |
| IN434U | | On 19/08/2014 | Spot Bond | | 100.00000 | 96.77420 | 100.00000 | 96.00000 | | | 0.00 | 0 | 0.00 |
| IN435U | | On 26/08/2014 | Spot Bond | | 100.00000 | 92.97710 | 100.00000 | 92.27273 | | | 0.00 | 0 | 0.00 |
| IN436U | | On 02/09/2014 | Spot Bond | | 100.00000 | 88.63380 | 100.00000 | 88.01399 | | | 0.00 | 0 | 0.00 |
| IN437U | | On 09/09/2014 | Spot Bond | | 100.00000 | 84.46980 | 100.00000 | 83.90666 | | | 0.00 | 0 | 0.00 |
| IN441U | | On 07/10/2014 | Spot Bond | | 100.00000 | 87.85337 | 100.00000 | 87.34259 | | | 0.00 | 0 | 0.00 |
| INA430 | | On 22/07/2014 | Spot Bond | | 5.90000 | 99.88698 | 5.90000 | 99.79030 | | | 0.00 | 0 | 0.00 |
| INA432 | | On 05/08/2014 | Spot Bond | | 5.90000 | 99.66170 | 5.90000 | 99.56546 | | | 0.00 | 0 | 0.00 |
| INA433 | | On 12/08/2014 | Spot Bond | | 6.00000 | 99.54183 | 6.00000 | 99.44420 | | | 0.00 | 0 | 0.00 |
| INA435 | | On 26/08/2014 | Spot Bond | | 6.00000 | 99.31432 | 6.00000 | 99.21714 | | | 0.00 | 0 | 0.00 |
| INA437 | | On 09/09/2014 | Spot Bond | | 6.10000 | 99.07279 | 6.10000 | 98.97446 | | | 0.00 | 0 | 0.00 |
| INA441 | | On 07/10/2014 | Spot Bond | | 6.10000 | 98.61560 | 6.10000 | 98.51818 | | | 0.00 | 0 | 0.00 |
| INA442 | | On 14/10/2014 | Spot Bond | | 6.10000 | 98.50196 | 6.10000 | 98.40476 | | | 0.00 | 0 | 0.00 |
| ING114 | | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.34772 | | | 0.00 | 0 | 0.00 |
| ING115 | | On 31/03/2016 | Spot Bond | | 11.22070 | 101.79073 | 11.22070 | 101.23512 | | | 0.00 | 0 | 0.00 |
| ING116 | | On 31/03/2016 | Spot Bond | | 11.22070 | 100.11211 | 11.22070 | 100.21972 | | | 0.00 | 0 | 0.00 |
| ING132 | | On 22/12/2018 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.48191 | | | 0.00 | 0 | 0.00 |
| ING135 | | On 10/12/2014 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.95543 | | | 0.00 | 0 | 0.00 |
| ING138 | | On 22/03/2017 | Spot Bond | | 0.00000 | 100.00000 | 0.00000 | 100.47266 | | | 0.00 | 0 | 0.00 |
| ING153 | | On 03/04/2017 | Spot Bond | | 6.50000 | 101.81644 | 6.50000 | 101.79865 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54838 | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.27063 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.67001 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51817 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46178 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.91702 | | | 0.00 | 0 | 0.00 |
| ING235 | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40455 | | | 0.00 | 0 | 0.00 |
| ING236 | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40134 | | | 0.00 | 0 | 0.00 |
| ING239 | On 15/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98309 | | | 0.00 | 0 | 0.00 |
| ING241 | On 03/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20571 | | | 0.00 | 0 | 0.00 |
| ING242 | On 10/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08672 | | | 0.00 | 0 | 0.00 |
| ING243 | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97733 | | | 0.00 | 0 | 0.00 |
| ING244 | On 18/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96590 | | | 0.00 | 0 | 0.00 |
| ING245 | On 28/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79239 | | | 0.00 | 0 | 0.00 |
| ING247 | On 17/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.93171 | | | 0.00 | 0 | 0.00 |
| ING251 | On 12/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING254 | On 28/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84986 | | | 0.00 | 0 | 0.00 |
| ING257 | On 22/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33664 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36542 | | | 0.00 | 0 | 0.00 |
| INGR02 | On 28/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80352 | | | 0.00 | 0 | 0.00 |
| INGR04 | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29411 | | | 0.00 | 0 | 0.00 |
| INGR05 | On 07/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.99463 | | | 0.00 | 0 | 0.00 |
| IP270U | On 10/07/2014 | Spot Bond | 100.00000 | 66.66670 | | 100.00000 | 66.66670 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| IP271U | On 09/10/2014 | Spot Bond | 100.00000 | | 80.93126 | 100.00000 | 80.75221 | | | | 3,535,000,000,000,000.00 | 35,350,000,000 | 25,948,000,000.00 |
| IPF01 | On 13/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.28897 | | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.99998 | | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.99998 | | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 8.68000 | | 102.50039 | 8.68000 | 102.47660 | | | | 1,215,200,000,000.00 | 140,000,000 | 70,000,000.00 |
| IPF07 | On 01/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.25801 | | | | 0.00 | 0 | 0.00 |
| IPF08 | On 01/07/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.26437 | | | | 0.00 | 0 | 0.00 |
| IPF09 | On 01/07/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.26862 | | | | 0.00 | 0 | 0.00 |
| IPFC01 | On 15/07/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.48438 | | | | 0.00 | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | 9.62000 | | 100.16953 | 9.62000 | 100.14396 | | | | 0.00 | 0 | 1,000,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58596 | | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 8.84000 | | 105.44504 | 8.84000 | 105.42026 | | | | 353,600,000,000.00 | 40,000,000 | 28,500,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.14062 | | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.07631 | | | | 0.00 | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.42570 | | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.21413 | | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.49083 | | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 8.85000 | | 102.14313 | 8.85000 | 102.11897 | | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.34106 | | | | 0.00 | 40,000,000 | 20,000,000.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.88821 | | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.18500 | | 98.35570 | 3.18500 | 122.61274 | | | | 700,700,000,000.00 | 220,000,000 | 110,000,000.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.66500 | | 138.12931 | 3.66500 | 138.09517 | | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.27336 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|---------------|
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.06353 | | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.03247 | | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.72595 | | | | 0.00 | 40,000,000 | 20,000,000.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.38526 | | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 3.60500 | 96.97663 | 3.60500 | 97.79930 | | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 3.60500 | 96.89579 | 3.60500 | 103.52947 | | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.78899 | | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.46260 | | | | 0.00 | 0 | 0.00 |
| IV04Q | On 10/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.57479 | | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 10.58000 | 112.44611 | 10.58000 | 112.41461 | | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.96173 | | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.66500 | 138.12931 | 3.66500 | 138.09517 | | | | 0.00 | 0 | 0.00 |
| IV428U | On 10/07/2014 | Spot Bond | 100.00000 | 81.18842 | 100.00000 | 81.18842 | | | | 0.00 | 0 | 0.00 |
| IV429U | On 17/07/2014 | Spot Bond | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | | 0.00 | 0 | 0.00 |
| IV430U | On 24/07/2014 | Spot Bond | 100.00000 | 99.05139 | 100.00000 | 98.78725 | | | | 0.00 | 0 | 0.00 |
| IV432U | On 07/08/2014 | Spot Bond | 100.00000 | 95.47737 | 100.00000 | 95.23193 | | | | 0.00 | 0 | 0.00 |
| IV433U | On 14/08/2014 | Spot Bond | 100.00000 | 93.79114 | 100.00000 | 92.17172 | | | | 0.00 | 0 | 0.00 |
| IV436U | On 04/09/2014 | Spot Bond | 100.00000 | 87.40278 | 100.00000 | 86.80000 | | | | 0.00 | 0 | 0.00 |
| IV440U | On 02/10/2014 | Spot Bond | 100.00000 | 86.95652 | 100.00000 | 86.33094 | | | | 0.00 | 0 | 0.00 |
| IV442U | On 16/10/2014 | Spot Bond | 100.00000 | 83.46069 | 100.00000 | 82.99959 | | | 920,000,000,000,000.00 | 9,200,000,000 | 9,200,000,000.00 | |
| IVA01A | On 28/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.86165 | | | | 0.00 | 0 | 0.00 |
| IVA02A | On 17/10/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.95027 | | | | 0.00 | 0 | 0.00 |
| IVA03A | On 17/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.97352 | | | | 0.00 | 0 | 0.00 |
| IVA428 | On 10/07/2014 | Spot Bond | 5.92500 | 97.12274 | 5.92500 | 97.12274 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| IVA429 | On 17/07/2014 | Spot Bond | 5.90000 | 99.96768 | | 5.90000 | 99.87085 | | | 0.00 | 0 | 0.00 |
| IVA430 | On 24/07/2014 | Spot Bond | 100.00000 | 97.59358 | | 100.00000 | 97.33333 | | 2,000,000,000,000,000.00 | 20,000,000,000 | 10,000,000,000.00 | |
| IVA432 | On 07/08/2014 | Spot Bond | 5.90000 | 99.62960 | | 5.90000 | 99.53342 | | | 0.00 | 0 | 0.00 |
| IVA436 | On 04/09/2014 | Spot Bond | 6.10000 | 99.15487 | | 6.10000 | 99.05639 | | | 0.00 | 0 | 0.00 |
| IVA437 | On 11/09/2014 | Spot Bond | 6.10000 | 99.03999 | | 6.10000 | 98.94173 | | | 0.00 | 0 | 0.00 |
| IVA441 | On 09/10/2014 | Spot Bond | 6.10000 | 98.58310 | | 6.10000 | 98.48575 | | | 0.00 | 0 | 0.00 |
| IVA442 | On 16/10/2014 | Spot Bond | 100.00000 | 79.69432 | | 100.00000 | 79.52070 | | 2,560,000,000,000,000.00 | 25,600,000,000 | 18,300,000,000.00 | |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34579 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.23580 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88319 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.19048 | | | 0.00 | 0 | 0.00 |
| IVC012 | On 09/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14313 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01965 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13373 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83558 | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00007 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00006 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86617 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53194 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50493 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16934 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IVC025 | On 26/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89499 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88568 | | | 0.00 | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.22879 | | | 0.00 | 0 | 0.00 |
| IVC028 | On 09/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00957 | | | 0.00 | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57634 | | | 0.00 | 0 | 0.00 |
| IVC030 | On 29/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36590 | | | 0.00 | 0 | 0.00 |
| IVC031 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC032 | On 19/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46778 | | | 0.00 | 0 | 0.00 |
| IVC033 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28562 | | | 0.00 | 0 | 0.00 |
| IVC034 | On 30/06/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29315 | | | 0.00 | 0 | 0.00 |
| IVC035 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29315 | | | 0.00 | 0 | 0.00 |
| IVF57U | On 12/02/2015 | Spot Bond | 100.00000 | 63.27454 | | 100.00000 | 63.12126 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.34054 | | | 0.00 | 4,000,000,000 | 2,000,000,000.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | 65.15119 | | 100.00000 | 64.99163 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46873 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | 23.96433 | | 100.00000 | 23.90627 | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97969 | | | 0.00 | 0 | 0.00 |
| JDG07U | On 14/11/2014 | Spot Bond | 100.00000 | 92.46231 | | 100.00000 | 92.23058 | | | 0.00 | 0 | 0.00 |
| JDG08U | On 28/11/2014 | Spot Bond | 100.00000 | 90.70307 | | 100.00000 | 90.48345 | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | 100.00000 | 65.50928 | | 100.00000 | 65.34884 | | | 0.00 | 0 | 0.00 |
| JDG10U | On 29/01/2015 | Spot Bond | 100.00000 | 73.45209 | | 100.00000 | 73.31273 | | | 0.00 | 0 | 0.00 |
| JDG11U | On 04/02/2015 | Spot Bond | 100.00000 | 64.84844 | | 100.00000 | 64.69134 | | | 0.00 | 0 | 0.00 |
| JDG12U | On 18/03/2015 | Spot Bond | 100.00000 | 58.37752 | | 100.00000 | 58.23610 | | | 0.00 | 0 | 0.00 |
| KAP001 | On 13/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63959 | | | 0.00 | 0 | 64,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| KAP002 | On 13/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66390 | | | 0.00 | 0 | 0.00 |
| KAP003 | On 06/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40114 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2014 | Spot Bond | 100.00000 | | 94.52055 | | 100.00000 | 94.19795 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.08355 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.81964 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.68500 | | 140.28773 | | 8.68500 | 140.25532 | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76197 | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49589 | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94507 | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91857 | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51762 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 8.94000 | | 99.85450 | | 8.94000 | 99.83038 | | | 0.00 | 0 | 1,370,600,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 9.09000 | | 71.85195 | | 9.09000 | 97.61537 | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.55500 | | 102.03992 | | 9.55500 | 102.01361 | | | 0.00 | 0 | 3,000,000.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91111 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 10.67000 | | 100.95397 | | 10.67000 | 100.92530 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.99437 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11164 | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18583 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27475 | | | 0.00 | 0 | 0.00 |
| MAQ041 | On 09/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.08430 | | | 0.00 | 0 | 0.00 |
| MAQ051 | On 09/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.48935 | | | 0.00 | 0 | 0.00 |
| MAQ052 | On 25/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82290 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| MAQ053 | On 22/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.36812 | | | 0.00 | 0 | 0.00 |
| MAQ055 | On 08/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.09029 | | | 0.00 | 0 | 0.00 |
| MAQ08U | On 11/12/2014 | Spot Bond | 100.00000 | 71.01167 | | 100.00000 | 70.87379 | | | 0.00 | 0 | 0.00 |
| MAQ09U | On 14/11/2014 | Spot Bond | 100.00000 | 92.46231 | | 100.00000 | 92.23058 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.37306 | | | 0.00 | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35629 | | | 0.00 | 0 | 0.00 |
| MAQ12U | On 12/12/2014 | Spot Bond | 100.00000 | 86.18267 | | 100.00000 | 85.98131 | | | 0.00 | 0 | 0.00 |
| MAQ21U | On 29/07/2014 | Spot Bond | 100.00000 | 96.30607 | | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| MAQ26U | On 24/07/2014 | Spot Bond | 100.00000 | 97.59358 | | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| MAQN01 | On 28/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91517 | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21279 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18398 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79236 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24421 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54985 | | | 0.00 | 0 | 0.00 |
| MBF034 | On 10/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58219 | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90622 | | | 0.00 | 0 | 0.00 |
| MBF036 | On 11/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07137 | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24035 | | | 0.00 | 0 | 0.00 |
| MBF038 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98403 | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.95275 | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | 86.69834 | | 100.00000 | 86.49289 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | 63.61933 | | 100.00000 | 63.46520 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | 22.17468 | | 100.00000 | 22.12096 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | | 54.13741 | 100.00000 | 54.00626 | | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 8.88000 | | 102.78784 | 8.88000 | 102.76343 | | | | 0.00 | 0 | 126,900,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | 8.77000 | | 102.70573 | 8.77000 | 102.68164 | | | | 0.00 | 0 | 0.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.66461 | | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.61854 | | | | 0.00 | 0 | 0.00 |
| MCB6M | On 13/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.99998 | | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.82418 | | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.83718 | | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.90214 | | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.13929 | | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.14554 | | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 8.17500 | | 103.17777 | 8.17500 | 103.15518 | | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 8.95000 | | 101.66060 | 8.95000 | 101.63641 | | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.74500 | | 101.64972 | 9.74500 | 101.62344 | | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | 6.42000 | | 101.88319 | 6.42000 | 101.86575 | | | | 0.00 | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.44474 | | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.46096 | | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 9.75500 | | 102.68511 | 9.75500 | 102.65822 | | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.67000 | | 103.71109 | 7.67000 | 103.68988 | | | | 0.00 | 0 | 6,393,400,000.00 |
| MIIL01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.91990 | | | | 0.00 | 0 | 0.00 |
| MIIL02 | On 31/05/2017 | Spot Bond | 9.10000 | | 100.28017 | 9.10000 | 100.25579 | | | | 0.00 | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.53567 | | | | 0.00 | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | 9.62000 | | 106.33633 | 9.62000 | 105.38317 | | | | 0.00 | 0 | 400,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|------------------|------------------|
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | | 14.61093 | | 100.00000 | 14.57553 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34610 | | | 0.00 | 0 | 2,230,000,000.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.80000 | | 100.24080 | | 8.80000 | 100.21721 | | 122,045,440,000,000.00 | 13,868,800,000 | 3,634,100,000.00 | |
| MTN02 | On 13/07/2014 | Spot Bond | 5.93500 | | 102.06618 | | 5.93500 | 102.06619 | | | 0.00 | 0 | 28,800,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 7.77000 | | 101.54398 | | 7.77000 | 101.52294 | | | 0.00 | 0 | 90,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 8.74000 | | 103.64799 | | 8.74000 | 103.62389 | | 174,800,000,000.00 | 20,000,000 | 518,500,000.00 | |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | | 6.84990 | | 100.89771 | 6.83317 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | | 6.93983 | | 100.61875 | 6.92292 | | | 0.00 | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A308 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A311 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A405 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A408 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16400 | | | 0.00 | 0 | 0.00 |
| N4A411 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18057 | | | 0.00 | 0 | 0.00 |
| N4A502 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18871 | | | 0.00 | 0 | 0.00 |
| N4B508 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28854 | | | 0.00 | 0 | 0.00 |
| N4C508 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40471 | | | 0.00 | 0 | 0.00 |
| N4D68U | On 14/08/2020 | Spot Bond | 100.00000 | | 0.43910 | | 100.00000 | 0.43803 | | | 0.00 | 0 | 0.00 |
| N4E68U | On 14/08/2020 | Spot Bond | 100.00000 | | 0.43910 | | 100.00000 | 0.43803 | | | 0.00 | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | 9.17500 | | 96.00420 | | 9.17500 | 95.98080 | | | 0.00 | 0 | 0.00 |
| NBK10A | On 25/07/2016 | Spot Bond | 7.62000 | | 101.94977 | | 7.62000 | 101.92871 | | | 0.00 | 0 | 0.00 |
| NBK11A | On 28/11/2020 | Spot Bond | 9.27500 | | 99.46496 | | 9.27500 | 99.44046 | | 927,500,000,000.00 | 100,000,000 | 100,000,000.00 | |
| NBK11B | On 27/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.59380 | | | 0.00 | 320,000,000 | 360,000,000.00 |
| NBK12A | On 19/03/2021 | Spot Bond | 9.07000 | | 104.51169 | | 9.07000 | 104.48650 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| NBK12B | On 20/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08595 | | | 0.00 | 0 | 0.00 |
| NBK13A | On 19/03/2024 | Spot Bond | 9.51000 | | 104.46604 | | 9.51000 | 104.43967 | | | 0.00 | 0 | 0.00 |
| NBK13B | On 21/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.34669 | | | 0.00 | 0 | 0.00 |
| NBK14A | On 26/06/2021 | Spot Bond | 9.27000 | | 100.57593 | | 9.27000 | 100.45082 | | | 0.00 | 0 | 0.00 |
| NBK14B | On 27/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16370 | | | 0.00 | 0 | 0.00 |
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.39905 | | | 0.00 | 0 | 0.00 |
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.72926 | | | 0.00 | 0 | 0.00 |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00800 | | | 0.00 | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42700 | | | 0.00 | 0 | 0.00 |
| NBK19B | On 26/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32954 | | | 0.00 | 0 | 400,000,000.00 |
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34643 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.37000 | | 106.97509 | | 7.37000 | 106.95406 | | | 4,274,600,000,000.00 | 580,000,000 | 834,800,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.09748 | | | 0.00 | 60,000,000 | 30,000,000.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.78000 | | 114.56924 | | 8.78000 | 114.54249 | | | 175,600,000,000.00 | 20,000,000 | 439,600,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.86000 | | 34.62349 | | 10.86000 | 34.61371 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.57000 | | 103.81344 | | 7.57000 | 103.79237 | | | 0.00 | 0 | 950,000,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.23294 | | | 0.00 | 1,400,000,000 | 700,000,000.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85565 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.87000 | | 105.19403 | | 7.87000 | 105.17196 | | | 7,870,000,000,000.00 | 1,000,000,000 | 709,300,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40526 | | | 0.00 | 600,000,000 | 300,000,000.00 |
| 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 | 100.00000 | 0.00000 | 101.77058 | | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.31912 | | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15004 | | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.97989 | | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.88117 | | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 90.68664 | | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.83525 | | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.63373 | | | | 0.00 | 0 | 0.00 |
| NCLN65 | On 25/01/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.77582 | | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.56303 | | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 86.94927 | | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.50541 | | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.26407 | | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.48200 | | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45608 | | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02445 | | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44017 | | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.43213 | | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.43181 | | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.43162 | | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.50057 | | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN83 | On 20/03/2024 | Spot Bond | 10.03000 | | 104.32609 | 10.03000 | 107.06247 | | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.49738 | | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | 10.06500 | | 103.06194 | 10.06500 | 105.83292 | | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.50057 | | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.44815 | | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.44845 | | | | 0.00 | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.21335 | | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 8.62000 | | 105.51259 | 8.62000 | 105.48839 | | | | 0.00 | 0 | 10,000.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.86217 | | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.06117 | | | | 0.00 | 0 | 0.00 |
| NED15 | On 08/04/2024 | Spot Bond | 10.16000 | | 102.13241 | 10.16000 | 104.64465 | | | | 0.00 | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.13501 | | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.12112 | | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 12.19000 | | 111.67930 | 12.19000 | 111.64340 | | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 111.48850 | | | | 0.00 | 4,300,000,000 | 4,950,000,000.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.01725 | | | | 0.00 | 300,000,000 | 300,000,000.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.08000 | | 166.64310 | 2.08000 | 166.60900 | | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 8.80500 | | 106.94438 | 8.80500 | 106.91893 | | | | 0.00 | 0 | 0.00 |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.60160 | | | | 0.00 | 0 | 0.00 |
| NPL09 | On 10/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57708 | | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 9.43500 | | 105.83737 | 9.43500 | 105.95536 | | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.02576 | | | | 0.00 | 220,000,000 | 110,000,000.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.19119 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96813 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00419 | | | 0.00 | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98258 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.63500 | 105.84388 | | 9.63500 | 106.99010 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00425 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02581 | | | 0.00 | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01140 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.83500 | 105.85056 | | 9.83500 | 105.96414 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05470 | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04021 | | | 0.00 | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04742 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31346 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22580 | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06902 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 8.64000 | 114.41090 | | 8.64000 | 114.38446 | | | 2,419,200,000,000.00 | 280,000,000 | 570,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 9.02000 | 121.07886 | | 9.02000 | 121.04983 | | | 41,131,200,000,000.00 | 4,560,000,000 | 6,832,900,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 1.97500 | 172.91059 | | 1.97500 | 172.87570 | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.40500 | 123.65996 | | 9.40500 | 123.62892 | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.58623 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47064 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.16932 | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42615 | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92876 | | | 0.00 | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96132 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09424 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36932 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | 17.55537 | | 100.00000 | 17.51284 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | 44.16450 | | 100.00000 | 44.05634 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 6.90000 | 104.34914 | | 6.90000 | 104.32980 | | | 0.00 | 0 | 2,600,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | 16.13860 | | 100.00000 | 16.09951 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.65000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | 56.60939 | | 100.00000 | 56.47225 | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22766 | | | 0.00 | 0 | 0.00 |
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83445 | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77421 | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69810 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76706 | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65049 | | | 0.00 | 0 | 0.00 |
| PPC003 | On 31/10/2019 | Spot Bond | 100.00000 | 8.98749 | | 100.00000 | 8.87577 | | 2,000,000,000,000,000.00 | 20,000,000,000 | 75,000,000,000.00 | |
| PPC004 | On 30/06/2021 | Spot Bond | 8.00000 | 109.94755 | | 8.00000 | 109.92276 | | 113,600,000,000,000.00 | 14,200,000,000 | 25,000,000,000.00 | |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.42809 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46959 | | | 0.00 | 0 | 300,000,000.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48827 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52977 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.70817 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.74965 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62432 | | | 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 |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|--------------------|---------------|
| R009 | On 15/09/2014 | Spot Bond | 6.67000 | 105.55409 | 6.67000 | 105.53501 | | | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 6.27500 | 98.94535 | 6.27500 | 98.92852 | | | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 8.10500 | 40.31389 | 8.10500 | 40.30514 | | | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | 6.68500 | 111.99033 | 6.67000 | 111.98792 | | | | 727,610,585,646,000.00 | 08,842,271,600 | 35,119,371,600.00 | |
| R158 | On 15/09/2015 | Spot Bond | 6.67000 | 112.00789 | 6.67000 | 111.98792 | | | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | 6.57000 | 92.72472 | 6.57000 | 92.70844 | | | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.67000 | 118.03088 | 6.67000 | 118.00984 | | | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | 6.50000 | 87.04812 | 6.50000 | 87.03299 | | | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 8.31000 | 117.45476 | 8.28500 | 117.64240 | | | | 5,402,663,136,573,000.00 | 50,139,968,300 | 101,052,800,000.00 | |
| R187P | On 21/12/2026 | Spot Bond | 8.02500 | 37.59260 | 8.02500 | 37.58452 | | | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.94500 | 35.10910 | 7.94500 | 35.10163 | | | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.57000 | 285.93929 | 1.57000 | 285.88473 | | | | 162,024,000,000.00 | 103,200,000 | 33,713,433,800.00 | |
| R201 | On 21/12/2014 | Spot Bond | 5.93000 | 101.74667 | 5.90500 | 101.74143 | | | | 1,660,400,000,000.00 | 280,000,000 | 63,940,000,000.00 | |
| R202 | On 07/12/2033 | Spot Bond | 1.79000 | 228.97426 | 1.79000 | 228.92922 | | | | 1,096,196,000,000.00 | 612,400,000 | 50,557,420,000.00 | |
| R2023 | On 28/02/2023 | Spot Bond | 8.13000 | 100.54655 | 8.11000 | 100.64543 | | | | 610,009,474,641,000.00 | 75,031,915,700 | 119,035,000,000.00 | |
| R203 | On 15/09/2017 | Spot Bond | 7.25500 | 105.49066 | 7.24000 | 105.51282 | | | | 1,715,508,722,413,500.00 | 36,458,817,700 | 93,023,800,000.00 | |
| R2030 | On 31/01/2030 | Spot Bond | 8.75000 | 97.33226 | 8.75000 | 97.30923 | | | | 163,625,000,000,000.00 | 18,700,000,000 | 177,954,800,000.00 | |
| R2032 | On 31/03/2032 | Spot Bond | 8.88500 | 95.55943 | 8.88500 | 96.73036 | | | | 706,801,750,000,000.00 | 79,550,000,000 | 18,895,000,000.00 | |
| R2037 | On 31/01/2037 | Spot Bond | 8.96500 | 99.39814 | 8.96500 | 99.37407 | | | | 1,984,747,253,434,000.00 | 21,388,427,600 | 63,095,727,600.00 | |
| R204 | On 21/12/2018 | Spot Bond | 7.54500 | 102.20437 | 7.53000 | 102.23998 | | | | 1,192,259,667,147,000.00 | 58,019,836,600 | 21,826,770,000.00 | |
| R2048 | On 28/02/2048 | Spot Bond | 9.03000 | 100.29734 | 9.03000 | 100.27326 | | | | 1,789,650,845,472,000.00 | 98,189,462,400 | 172,559,400,000.00 | |
| R207 | On 15/01/2020 | Spot Bond | 7.77500 | 97.68636 | 7.75500 | 97.75275 | | | | 1,713,050,579,420,000.00 | 20,328,048,800 | 53,528,639,000.00 | |
| R208 | On 31/03/2021 | Spot Bond | 7.94000 | 95.83955 | 7.92000 | 95.91792 | | | | 1,314,828,089,762,000.00 | 65,595,477,300 | 93,894,746,800.00 | |
| R209 | On 31/03/2036 | Spot Bond | 8.93000 | 76.28582 | 8.89500 | 76.53433 | | | | 1,563,813,263,845,000.00 | 75,119,066,500 | 144,615,326,200.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R210 | On 31/03/2028 | Spot Bond | 1.76500 | | 171.40858 | | 1.76500 | 171.37498 | | | 0.00 | 0 | 29,656,700,200.00 |
| R211 | On 31/01/2017 | Spot Bond | 0.78000 | | 131.79066 | | 0.78000 | 131.76831 | | | 0.00 | 0 | 90,289,327,400.00 |
| R212 | On 31/01/2022 | Spot Bond | 1.52500 | | 137.10077 | | 1.52500 | 137.07472 | | | 28,975,000,000,000.00 | 19,000,000,000 | 35,023,011,800.00 |
| R213 | On 28/02/2031 | Spot Bond | 8.79000 | | 87.09907 | | 8.75500 | 87.34779 | | | 1,515,827,661,957,000.00 | 72,449,108,300 | 78,023,243,200.00 |
| R214 | On 28/02/2041 | Spot Bond | 8.96500 | | 77.57172 | | 8.96500 | 77.55324 | | | 1,642,872,314,402,000.00 | 83,254,022,800 | 78,930,400,000.00 |
| R226C | On 15/09/2014 | Spot Bond | 5.87500 | | 99.01192 | | 5.87500 | 98.99614 | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | 6.73000 | | 95.67165 | | 6.73000 | 95.65444 | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | 6.57000 | | 92.72472 | | 6.57000 | 92.70844 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 6.49000 | | 89.89171 | | 6.49000 | 89.87611 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 6.50000 | | 87.04812 | | 6.50000 | 87.03299 | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | 5.91000 | | 97.49012 | | 5.91000 | 97.47474 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | 6.64000 | | 94.07873 | | 6.64000 | 94.06194 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | 6.51000 | | 91.22022 | | 6.51000 | 91.20426 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 6.49000 | | 88.37772 | | 6.49000 | 88.36230 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 6.55000 | | 85.47900 | | 6.55000 | 85.46395 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 7.21500 | | 81.22156 | | 7.21500 | 81.20584 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 7.26500 | | 78.26371 | | 7.26500 | 78.24845 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 7.53500 | | 74.75075 | | 7.53500 | 74.73565 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 7.51500 | | 72.09837 | | 7.51500 | 72.08384 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 7.49500 | | 69.55351 | | 7.49500 | 69.53952 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 7.48500 | | 67.07627 | | 7.48500 | 67.06280 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 7.71500 | | 63.81186 | | 7.71500 | 63.79866 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 7.69500 | | 61.51793 | | 7.69500 | 61.50524 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R339C | On 21/06/2021 | Spot Bond | 7.84000 | 58.66811 | | 7.84000 | 58.65579 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 7.81000 | 56.57638 | | 7.81000 | 56.56453 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 7.78000 | 54.57499 | | 7.78000 | 54.56361 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 7.75000 | 52.65962 | | 7.75000 | 52.64869 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 7.71000 | 50.86992 | | 7.71000 | 50.85940 | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 7.67000 | 49.16000 | | 7.67000 | 49.14989 | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 8.22500 | 44.89913 | | 8.22500 | 44.88925 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 8.18500 | 43.29884 | | 8.18500 | 43.28935 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 8.14500 | 41.77167 | | 8.14500 | 41.76256 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 8.10500 | 40.31389 | | 8.10500 | 40.30514 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 8.06500 | 38.92197 | | 8.06500 | 38.91356 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 8.02500 | 37.59260 | | 8.02500 | 37.58452 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 7.98500 | 36.32263 | | 7.98500 | 36.31486 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 7.94500 | 35.10910 | | 7.94500 | 35.10163 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97524 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14158 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00014 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93050 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | 18.13255 | | 100.00000 | 18.08862 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 6.72195 | | 100.00000 | 6.70549 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | 18.21873 | | 100.00000 | 18.17459 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75952 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66858 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20007 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RDFC12 | On 14/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.67411 | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35287 | | | 0.00 | 0 | 0.00 |
| RDFC14 | On 18/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00324 | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.92423 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.56708 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.81346 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43786 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69994 | | | 0.00 | 0 | 0.00 |
| RES25 | On 03/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19354 | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.65933 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93491 | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72405 | | | 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 | 100.00000 | | 0.00000 | 101.74723 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42412 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.45476 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.20062 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.20062 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50141 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55818 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.95543 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | | 12.35000 | 107.81602 | | 12.35000 | 107.78034 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82354 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | | 14.67057 | 100.00000 | 14.63504 | | | | 0.00 | 0 | 0.00 |
| RP022 | On 15/08/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.29824 | | | | 0.00 | 0 | 0.00 |
| RP024 | On 13/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.85371 | | | | 0.00 | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.70226 | | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.54033 | | | | 0.00 | 0 | 0.00 |
| RPG03 | On 23/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.41824 | | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | | 2.51457 | 100.00000 | 2.50854 | | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | | 13.68475 | 100.00000 | 13.65160 | | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | | 25.21657 | 100.00000 | 25.15548 | | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | | 13.30254 | 100.00000 | 13.20396 | | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | | 25.17315 | 100.00000 | 25.11217 | | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.51057 | | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 103.23789 | | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 9.22000 | | 106.00226 | 9.22000 | 105.97616 | | | | 0.00 | 0 | 825,700,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 9.36000 | | 92.36786 | 9.36000 | 101.79184 | | | 8,424,000,000,000.00 | 900,000,000 | 150,000,000.00 | |
| RW28 | On 10/12/2028 | Spot Bond | 9.90500 | | 86.29564 | 9.90500 | 103.51312 | | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.28375 | | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.87000 | | 107.74731 | 7.87000 | 107.72471 | | | | 0.00 | 0 | 2,700,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.07490 | | | | 0.00 | 40,000,000 | 20,000,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 9.29000 | | 102.19394 | 9.29000 | 102.16859 | | | | 0.00 | 0 | 319,100,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.81731 | | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58339 | | | | 0.00 | 20,000,000 | 10,000,000.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.64484 | | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| SBK18 | | On 24/10/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.78711 | | | 0.00 | 20,000,000 | 17,310,000,000.00 |
| SBK19 | | On 24/10/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.79140 | | | 0.00 | 0 | 0.00 |
| SBK7 | | On 24/05/2015 | Spot Bond | 7.32000 | 103.23250 | 7.32000 | 103.21233 | | | 146,400,000,000.00 | 20,000,000 | 1,009,700,000.00 |
| SBK9 | | On 10/04/2018 | Spot Bond | 9.03000 | 100.21856 | 9.03000 | 100.19438 | | | 361,200,000,000.00 | 40,000,000 | 2,380,000,000.00 |
| SBN27 | | On 15/09/2015 | Spot Bond | 8.13000 | 110.31831 | 8.13000 | 110.29442 | | | 0.00 | 0 | 0.00 |
| SBN29 | | On 15/09/2015 | Spot Bond | 7.99000 | 110.47864 | 7.99000 | 110.45512 | | | 0.00 | 0 | 0.00 |
| SBN31 | | On 15/09/2015 | Spot Bond | 7.92000 | 110.55894 | 7.92000 | 110.53560 | | | 0.00 | 0 | 0.00 |
| SBN33 | | On 15/09/2017 | Spot Bond | 8.64000 | 101.65431 | 8.64000 | 101.63095 | | | 0.00 | 0 | 0.00 |
| SBN34 | | On 15/09/2015 | Spot Bond | 8.06500 | 110.39270 | 8.06500 | 110.36898 | | | 0.00 | 0 | 0.00 |
| SBN35 | | On 15/09/2015 | Spot Bond | 8.03000 | 110.43279 | 8.03000 | 110.40917 | | | 0.00 | 0 | 0.00 |
| SBN45 | | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.52849 | | | 0.00 | 0 | 0.00 |
| SBN50 | | On 23/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51563 | | | 0.00 | 0 | 0.00 |
| SBN51 | | On 03/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.22993 | | | 0.00 | 0 | 0.00 |
| SBS13 | | On 22/09/2017 | Spot Bond | 8.29000 | 104.43853 | 8.29000 | 104.41549 | | | 8,953,200,000,000.00 | 1,080,000,000 | 180,000,000.00 |
| SBS15 | | On 26/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.21744 | | | 0.00 | 240,000,000 | 14,020,000,000.00 |
| SBS16 | | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.41962 | | | 0.00 | 3,500,000,000 | 1,750,000,000.00 |
| SBS18 | | On 23/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 104.45145 | | | 0.00 | 0 | 0.00 |
| SBS19 | | On 23/06/2021 | Spot Bond | 9.07000 | 106.22567 | 9.07000 | 106.19993 | | | 0.00 | 0 | 0.00 |
| SBS20 | | On 15/05/2026 | Spot Bond | 9.93500 | 102.42906 | 9.93500 | 102.40207 | | | 0.00 | 0 | 0.00 |
| SBS21 | | On 15/05/2026 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.31611 | | | 0.00 | 60,000,000 | 30,000,000.00 |
| SBS22 | | On 24/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42168 | | | 0.00 | 260,000,000 | 260,000,000.00 |
| SBS23 | | On 23/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22198 | | | 0.00 | 460,000,000 | 460,000,000.00 |
| SBS24 | | On 24/05/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.99172 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| SBS25 | On 24/05/2019 | Spot Bond | 8.62000 | 102.21004 | | 8.62000 | 102.18660 | | | 0.00 | 0 | 1,282,300,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | 100.00000 | 11.93265 | | 100.00000 | 11.90595 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | 9.65000 | 106.99974 | | 9.65000 | 106.97188 | | | 0.00 | 0 | 2,500,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03123 | | | 0.00 | 0 | 0.00 |
| SBS29 | On 12/06/2019 | Spot Bond | 9.16000 | 98.94360 | | 9.16000 | 98.91939 | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 8.98500 | 95.46198 | | 8.98500 | 95.43919 | | | 0.00 | 0 | 0.00 |
| SBS30 | On 12/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60053 | | | 0.00 | 0 | 0.00 |
| SBS31 | On 27/06/2027 | Spot Bond | 9.93500 | 99.78681 | | 9.93500 | 99.76038 | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.62000 | 96.09867 | | 9.62000 | 96.07414 | | | 61,568,000,000,000.00 | 6,400,000,000 | 10,124,800,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.72000 | 106.91343 | | 7.72000 | 106.89142 | | | 1,235,200,000,000.00 | 160,000,000 | 451,500,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.10000 | 129.42446 | | 2.10000 | 274.52674 | | | 168,000,000,000.00 | 80,000,000 | 40,000,000.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.42500 | 103.81582 | | 1.42500 | 129.70694 | | | 28,500,000,000.00 | 20,000,000 | 10,000,000.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.72000 | | | 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 |
| SGI002 | On 10/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07464 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | 14.43481 | | 100.00000 | 14.39984 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | 161.98316 | | 0.00000 | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.05000 | 113.90437 | | 2.05000 | 127.74717 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | 101.81644 | | 6.50000 | 101.79865 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57629 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHS03 | On 29/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29006 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.39466 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | | 9.27000 | 99.05639 | | 9.27000 | 99.03187 | | | 0.00 | 0 | 264,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.57729 | | | 0.00 | 0 | 118,700,000.00 |
| SHS07 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39809 | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41709 | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38298 | | | 0.00 | 0 | 0.00 |
| SHS10 | On 28/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33258 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | | 100.00000 | 15.41175 | | 100.00000 | 15.37441 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64813 | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | | 100.00000 | 60.91544 | | 100.00000 | 60.72525 | | | 0.00 | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54576 | | | 0.00 | 0 | 0.00 |
| SHS15U | On 19/09/2014 | Spot Bond | | 100.00000 | 84.68677 | | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | | 100.00000 | 21.80137 | | 100.00000 | 21.74856 | | | 0.00 | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | | 100.00000 | 23.59286 | | 100.00000 | 23.51921 | | | 0.00 | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | | 100.00000 | 21.97641 | | 100.00000 | 21.87301 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | | 7.97000 | 107.13262 | | 7.97000 | 107.10950 | | | 0.00 | 0 | 1,740,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | | 9.13000 | 100.97415 | | 9.13000 | 102.12648 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | | 8.59000 | 101.78969 | | 8.59000 | 101.76643 | | | 0.00 | 0 | 1,920,000,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05337 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06708 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.36111 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.07448 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.56267 | | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 8.34000 | 102.72104 | 8.34000 | 102.69811 | | | | 0.00 | 0 | 70,000,000.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04662 | | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34083 | | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96252 | | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.47000 | 95.81231 | 9.47000 | 95.78809 | | | | 0.00 | 0 | 1,332,300,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.89823 | | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.39439 | | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.68841 | | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 9.52800 | 88.39196 | 9.52800 | 88.36948 | | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 9.59000 | 88.11624 | 9.59000 | 88.09369 | | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 7.15000 | 101.22227 | 7.15000 | 101.20305 | | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 9.01500 | 92.47623 | 9.01500 | 92.45371 | | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54643 | | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 8.42000 | 102.25170 | 8.42000 | 102.22879 | | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.35500 | 109.42148 | 2.35500 | 109.81542 | | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 8.48000 | 98.77133 | 8.48000 | 98.74891 | | | | 0.00 | 0 | 0.00 |
| SSN013 | On 19/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.88664 | | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.28794 | | | | 0.00 | 1,000,000,000 | 500,000,000.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 9.70500 | 106.34493 | 9.70500 | 106.31739 | | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.79644 | | | | 0.00 | 0 | 0.00 |
| SSN019 | On 04/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45121 | | | | 0.00 | 0 | 0.00 |
| SSN020 | On 18/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51846 | | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 9.98500 | 78.61005 | 9.98500 | 78.58923 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86324 | | | 0.00 | 0 | 0.00 |
| SSN025 | On 04/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93698 | | | 0.00 | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96070 | | | 0.00 | 0 | 0.00 |
| SY1076 | On 21/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88519 | | | 0.00 | 0 | 0.00 |
| SY1078 | On 29/07/2014 | Spot Bond | 100.00000 | 96.30607 | 100.00000 | 96.05263 | | | | 0.00 | 0 | 0.00 |
| SY1087 | On 11/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.54073 | | | 0.00 | 0 | 0.00 |
| SY1090 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.42672 | | | 0.00 | 0 | 0.00 |
| SY1094 | On 19/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.41024 | | | 0.00 | 0 | 0.00 |
| SY1098 | On 22/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.36120 | | | 0.00 | 0 | 0.00 |
| SY1101 | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.29414 | | | 0.00 | 0 | 0.00 |
| SY1103 | On 29/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.24482 | | | 0.00 | 0 | 0.00 |
| SY1107 | On 09/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.06409 | | | 0.00 | 0 | 0.00 |
| SY1108 | On 10/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.04920 | | | 0.00 | 0 | 0.00 |
| SY1109 | On 11/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1110 | On 14/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1111 | On 18/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93474 | | | 0.00 | 0 | 0.00 |
| SY1112 | On 18/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93479 | | | 0.00 | 0 | 0.00 |
| SY1113 | On 16/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.94966 | | | 0.00 | 0 | 0.00 |
| SY1114 | On 23/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85307 | | | 0.00 | 0 | 0.00 |
| SY1115 | On 21/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88551 | | | 0.00 | 0 | 0.00 |
| SY1116 | On 22/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86930 | | | 0.00 | 0 | 0.00 |
| SY1117 | On 21/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88574 | | | 0.00 | 0 | 0.00 |
| SY1118 | On 25/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.81950 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SY1119 | On 29/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.75358 | | | 0.00 | 0 | 0.00 |
| SY1120 | On 29/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.75358 | | | 0.00 | 0 | 0.00 |
| SY1121 | On 05/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.63865 | | | 0.00 | 0 | 0.00 |
| SY1122 | On 11/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.54031 | | | 0.00 | 0 | 0.00 |
| SY1123 | On 11/08/2014 | Spot Bond | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | | 0.00 | 0 | 0.00 |
| SY1124 | On 14/08/2014 | Spot Bond | 100.00000 | 92.40506 | 100.00000 | 92.17172 | | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 7.13000 | 109.71681 | 7.13000 | 109.69580 | | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.89500 | 103.31813 | 8.89500 | 103.29357 | | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | 70.25000 | 100.00000 | 99.72678 | | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | 97.32620 | 100.00000 | 98.46806 | | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 29.25118 | 100.00000 | 29.18031 | | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.93192 | | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33060 | | | | 0.00 | 0 | 0.00 |
| TFS116 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.95078 | | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.80093 | | | | 0.00 | 0 | 0.00 |
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.92587 | | | | 0.00 | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42857 | | | | 0.00 | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45129 | | | | 0.00 | 0 | 0.00 |
| TFS125 | On 23/10/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.22898 | | | | 0.00 | 0 | 0.00 |
| TFS126 | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 97.72171 | | | | 0.00 | 0 | 0.00 |
| TFS127 | On 04/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 97.55548 | | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.38672 | | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.92000 | 105.47238 | 7.92000 | 105.44976 | | | | 0.00 | 0 | 120,000,000.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.92143 | | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|---------------|
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91925 | | | 0.00 | 160,000,000 | 80,000,000.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 99.93636 | | 7.83000 | 99.91517 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92263 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91990 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91410 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92263 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91990 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 80.92661 | | 7.16000 | 99.92229 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91454 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91497 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90447 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90590 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86293 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86785 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92274 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91925 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | | 99.92921 | | 8.73000 | 104.16811 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92307 | | | 0.00 | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91990 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | 9.00000 | | 91.84762 | | 9.00000 | 101.26445 | | 2,160,000,000,000.00 | 240,000,000 | 60,000,000.00 | |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92373 | | | 0.00 | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91990 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91432 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91552 | | | 0.00 | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91596 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90469 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90513 | | | 0.00 | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90896 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87058 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87014 | | | 0.00 | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87233 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92490 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | 5.72706 | | 101.06155 | 5.71290 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92307 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11779 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91323 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90886 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86249 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31696 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92653 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92544 | | | 0.00 | 320,000,000 | 160,000,000.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92653 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92544 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92490 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92717 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92544 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91950 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91950 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91950 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91086 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.90870 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91140 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86838 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86570 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.86677 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 8.17000 | | 105.27189 | | 8.17000 | 105.24886 | | | 0.00 | 0 | 1,412,466,700.00 |
| TL20 | On 22/02/2020 | Spot Bond | 9.80500 | | 86.44353 | | 9.80500 | 86.39107 | | | 3,529,800,000,000.00 | 360,000,000 | 180,000,000.00 |
| TN17 | On 14/11/2017 | Spot Bond | 8.08000 | | 104.89659 | | 8.08000 | 104.87401 | | | 0.00 | 0 | 21,470,300,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.22000 | | 109.32208 | | 9.22000 | 109.29532 | | | 10,595,624,000.00 | 1,149,200 | 10,592,649,200.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | | 0.65303 | | 100.00000 | 0.65099 | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.43000 | | 110.39217 | | 9.43000 | 110.36453 | | | 52,808,000,000,000.00 | 5,600,000,000 | 8,690,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.62500 | | 102.97288 | | 9.62500 | 102.94614 | | | 0.00 | 0 | 17,000,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.54500 | | 96.66840 | | 9.54500 | 96.64391 | | | 38,190,969,114,000.00 | 4,001,149,200 | 4,608,700,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26206 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.07438 | | | 0.00 | 0 | 1,500,000,000.00 |
| TORQ1 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18308 | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18564 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.21673 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.21992 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.37325 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.69115 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37811 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13494 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13778 | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07141 | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07623 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 99.57259 | | 10.00000 | 100.37549 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 99.58321 | | 9.75000 | 100.36612 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 9.59529 | | 100.00000 | 10.36809 | | | 0.00 | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73994 | | | 0.00 | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78684 | | | 0.00 | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81286 | | | 0.00 | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81806 | | | 0.00 | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96336 | | | 0.00 | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28265 | | | 0.00 | 0 | 0.00 |
| TSP150 | On 02/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.73345 | | | 0.00 | 0 | 0.00 |
| TSP152 | On 13/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.04834 | | | 0.00 | 0 | 0.00 |
| TSP153 | On 27/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.85084 | | | 0.00 | 0 | 0.00 |
| TSP155 | On 24/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84492 | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.82843 | | | 0.00 | 0 | 0.00 |
| TSP157 | On 07/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.58861 | | | 0.00 | 0 | 0.00 |
| TSP158 | On 05/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.05168 | | | 0.00 | 0 | 0.00 |
| TSP159 | On 21/08/2014 | Spot Bond | 0.00000 | 103.67186 | | 0.00000 | 99.35675 | | | 0.00 | 0 | 0.00 |
| TSP160 | On 19/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.43150 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TSP161 | On 05/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.63758 | | | 0.00 | 0 | 0.00 |
| TSP162 | On 18/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.87140 | | | 0.00 | 0 | 0.00 |
| TSP163 | On 19/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.45520 | | | 0.00 | 0 | 0.00 |
| TSP164 | On 02/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.22491 | | | 0.00 | 0 | 0.00 |
| TSP165 | On 16/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.40082 | | | 0.00 | 0 | 0.00 |
| TSP166 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.99745 | | | 0.00 | 0 | 0.00 |
| TSP167 | On 28/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.29933 | | | 0.00 | 0 | 0.00 |
| TSP168 | On 11/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.01897 | | | 0.00 | 0 | 0.00 |
| TSP169 | On 08/01/2015 | Spot Bond | | 100.00000 | 67.34317 | | 100.00000 | 67.21915 | | | 0.00 | 0 | 26,000,000,000.00 |
| TSP170 | On 09/07/2015 | Spot Bond | | 100.00000 | 45.04087 | | 100.00000 | 44.94091 | | | 0.00 | 0 | 5,000,000,000.00 |
| TTO01U | On 28/08/2019 | Spot Bond | | 100.00000 | 13.47521 | | 100.00000 | 13.44256 | | | 0.00 | 0 | 0.00 |
| TWC044 | On 15/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01960 | | | 0.00 | 0 | 0.00 |
| TWC047 | On 21/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.56658 | | | 0.00 | 0 | 0.00 |
| TWC048 | On 22/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.50088 | | | 0.00 | 0 | 0.00 |
| TWC049 | On 24/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49992 | | | 0.00 | 0 | 0.00 |
| TWC051 | On 25/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47575 | | | 0.00 | 0 | 0.00 |
| TWC052 | On 26/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35805 | | | 0.00 | 0 | 0.00 |
| TWC053 | On 19/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99781 | | | 0.00 | 0 | 0.00 |
| TWC054 | On 21/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81488 | | | 0.00 | 0 | 0.00 |
| TWC055 | On 21/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57419 | | | 0.00 | 0 | 0.00 |
| TWC056 | On 25/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54174 | | | 0.00 | 0 | 0.00 |
| TWC057 | On 04/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16438 | | | 0.00 | 0 | 0.00 |
| TWCJ10 | On 24/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.68732 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| TWCJ11 | On 21/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91690 | | | 0.00 | 0 | 0.00 |
| TWCM10 | On 24/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51471 | | | 0.00 | 0 | 0.00 |
| TWCM11 | On 21/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.81890 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.32000 | | 110.61643 | | 9.32000 | 110.58906 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85396 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.16876 | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 9.58000 | | 105.02850 | | 9.58000 | 105.00180 | | | 0.00 | 0 | 0.00 |
| VKC03 | On 26/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.29540 | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.25040 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30171 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34540 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34729 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27492 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.28255 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 7.03000 | | 110.99680 | | 7.03000 | 110.97597 | | | 4,218,000,000,000.00 | 600,000,000 | 10,000,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.26000 | | 243.73963 | | 1.26000 | 243.69508 | | | 0.00 | 0 | 0.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 6.99000 | | 102.82671 | | 6.99000 | 102.80751 | | | 0.00 | 0 | 10,000,000.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.74000 | | 104.34502 | | 7.74000 | 104.32349 | | | 0.00 | 0 | 4,100,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 8.08500 | | 104.78054 | | 8.08500 | 104.75798 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 8.38000 | | 103.98505 | | 8.38000 | 103.96186 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 8.46000 | | 103.92638 | | 8.46000 | 103.90298 | | | 0.00 | 0 | 2,510,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.62000 | | 93.94381 | | 6.62000 | 93.92719 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.55000 | | 92.18661 | | 6.55000 | 92.17038 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 5.92000 | | 97.81075 | | 5.92000 | 97.79524 | | | 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 |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|----------------------|--------------------------|
| Z071 | On 01/07/2015 | Spot Bond | 6.62000 | 93.92719 | | 6.62000 | 93.91057 | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 7.47500 | 68.22970 | | 7.47500 | 68.21609 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 41.58821 | | 100.00000 | 41.50931 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 22.01316 | | 100.00000 | 21.97140 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 34,399,279,014,189,000.00 | 1,071,386,900 | 32 854 944 900.00 |
| Grand Total: | | | | | | | | | | 34,399,280,252,985,000.00 | 1,071,436,269 | 32 858 570 220.00 |