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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2014

| 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 22/08/2014 | Any day expiry | | 10.62070 | 10.62070 | 10.61800 | 10.61800 | | 10.82 | 0.00 | 0 | 0.00 |
| \$ / R | 10.33 | Put | Any day expiry | 1.58580 | 0.00159 | | 2.04180 | 0.00204 | 1.586 | 13.80 | 0.00 | 0 | 19,547.00 |
| \$ / R | 12.07 | Call | Any day expiry | 0.00860 | 0.00001 | | 0.00990 | 0.00001 | 0.009 | 32.71 | 0.00 | 0 | 19,547.00 |
| \$ / R | | On 25/08/2014 | Any day expiry | | 10.62600 | 10.62600 | 10.62310 | 10.62310 | | 9.78 | 0.00 | 0 | 0.00 |
| \$ / R | 10.67 | Call | Any day expiry | 41.85610 | 0.04186 | | 48.69760 | 0.04870 | 41.856 | 10.43 | 0.00 | 0 | 3,500.00 |
| \$ / R | | On 26/08/2014 | Any day expiry | | 10.62770 | 10.62770 | 10.62490 | 10.62490 | | 9.93 | 0.00 | 0 | 0.00 |
| \$ / R | 10.71 | Call | Any day expiry | 34.99150 | 0.03499 | | 40.77170 | 0.04077 | 34.992 | 10.86 | 0.00 | 0 | 5,000.00 |
| \$ / R | | On 27/08/2014 | Any day expiry | | 10.62950 | 10.62950 | 10.62660 | 10.62660 | | 10.05 | 0.00 | 0 | 1,959.00 |
| \$ / R | 10.80 | Put | Any day expiry | 190.99740 | 0.19100 | | 198.09410 | 0.19809 | 190.997 | 11.59 | 0.00 | 0 | 500.00 |
| \$ / R | 12.83 | Call | Any day expiry | 0.01500 | 0.00002 | | 0.01830 | 0.00002 | 0.015 | 32.33 | 0.00 | 0 | 500.00 |
| \$ / R | | On 28/08/2014 | Any day expiry | | 10.63120 | 10.63120 | 10.62840 | 10.62840 | | 10.12 | 0.00 | 0 | 0.00 |
| \$ / R | 8.30 | Put | Any day expiry | 0.00000 | 0.00000 | | 0.00010 | 0.00000 | 0.000 | 30.59 | 0.00 | 0 | 5,000.00 |
| \$ / R | 10.71 | Call | Any day expiry | 43.70260 | 0.04370 | | 48.32320 | 0.04832 | 43.703 | 10.89 | 0.00 | 0 | 3,500.00 |
| \$ / R | 10.96 | Call | Any day expiry | 7.35430 | 0.00735 | | 9.51430 | 0.00951 | 7.354 | 12.66 | 0.00 | 0 | 5,000.00 |
| \$ / R | | On 01/09/2014 | Any day expiry | | 10.63830 | 10.63830 | 10.63000 | 10.63000 | | 9.83 | 0.00 | 0 | 0.00 |
| \$ / R | 10.60 | Call | Any day expiry | 102.13280 | 0.10213 | | 0.00000 | 0.00000 | 102.133 | 9.83 | 490,000.00 | 5,000 | 5,000.00 |
| \$ / R | | On 02/09/2014 | Any day expiry | | 10.64000 | 10.64000 | 10.63720 | 10.63720 | | 10.16 | 0.00 | 0 | 0.00 |
| \$ / R | 10.80 | Put | Any day expiry | 196.07800 | 0.19608 | | 202.83110 | 0.20283 | 196.078 | 11.02 | 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 02/09/2014 | Any day expiry | 10.90 | Call | 19.99520 | 0.02000 | 23.36570 | 0.02337 | 19.995 | 11.59 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 02/09/2014 | Any day expiry | 10.90 | Put | 279.99520 | 0.28000 | 286.16570 | 0.28617 | 279.995 | 11.59 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 08/09/2014 | Any day expiry | | | 10.65060 | 10.65060 | 10.64790 | 10.64790 | | 10.12 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/09/2014 | Any day expiry | 10.74 | Call | 70.12120 | 0.07012 | 73.58480 | 0.07358 | 70.121 | 10.65 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.66290 | 10.66290 | 10.66020 | 10.66020 | | 10.10 | 200,793,069.90 | 18,831 | 668,489.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Put | 0.02210 | 0.00002 | 0.01220 | 0.00001 | 0.022 | 19.37 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Put | 0.03030 | 0.00003 | 0.01720 | 0.00002 | 0.030 | 18.90 | 0.00 | 0 | 26,804.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Put | 0.03280 | 0.00003 | 0.01870 | 0.00002 | 0.033 | 18.78 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Put | 0.04900 | 0.00005 | 0.02870 | 0.00003 | 0.049 | 18.19 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Put | 1.14140 | 0.00114 | 0.73600 | 0.00074 | 1.141 | 13.22 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put | 2.58500 | 0.00259 | 1.71020 | 0.00171 | 2.585 | 11.44 | 0.00 | 0 | 72,800.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.10 | Put | 3.91150 | 0.00391 | 3.32000 | 0.00332 | 3.911 | 10.63 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put | 7.86910 | 0.00787 | 7.03970 | 0.00704 | 7.869 | 10.54 | 0.00 | 0 | 6,220.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.20 | Put | 8.47410 | 0.00847 | 7.61820 | 0.00762 | 8.474 | 10.53 | 0.00 | 0 | 48,650.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put | 9.11870 | 0.00912 | 8.23680 | 0.00824 | 9.119 | 10.52 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put | 10.53460 | 0.01053 | 9.60320 | 0.00960 | 10.535 | 10.50 | 0.00 | 0 | 27,284.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.25 | Put | 12.13420 | 0.01213 | 11.15670 | 0.01116 | 12.134 | 10.48 | 0.00 | 0 | 10,900.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put | 17.05420 | 0.01705 | 15.98450 | 0.01598 | 17.054 | 10.43 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put | 28.29950 | 0.02830 | 27.18860 | 0.02719 | 28.299 | 10.36 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.40 | Call | 294.78910 | 0.29479 | 290.99450 | 0.29099 | 294.789 | 10.34 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.40 | Put | 31.88910 | 0.03189 | 30.79450 | 0.03079 | 31.889 | 10.34 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.48 | Put | 49.98600 | 0.04999 | 49.08790 | 0.04909 | 49.986 | 10.26 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Call | 218.44510 | 0.21845 | 214.93020 | 0.21493 | 218.445 | 10.25 | 0.00 | 0 | 6,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put | 55.54510 | 0.05555 | 54.73020 | 0.05473 | 55.545 | 10.25 | 0.00 | 0 | 13,300.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.51 | Call | 211.39350 | 0.21139 | 207.92540 | 0.20793 | 211.393 | 10.24 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.52 | Put | 61.55690 | 0.06156 | 60.83900 | 0.06084 | 61.557 | 10.23 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.55 | Put | 71.45620 | 0.07146 | 70.90980 | 0.07091 | 71.456 | 10.20 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Call | 171.56660 | 0.17157 | 168.44820 | 0.16845 | 171.567 | 10.18 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.57 | Put | 78.66660 | 0.07867 | 78.24820 | 0.07825 | 78.667 | 10.18 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.59 | Put | 86.37910 | 0.08638 | 86.10240 | 0.08610 | 86.379 | 10.16 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Call | 153.32800 | 0.15333 | 150.42570 | 0.15043 | 153.328 | 10.15 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.60 | Put | 90.42800 | 0.09043 | 90.22570 | 0.09023 | 90.428 | 10.15 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.62 | Call | 141.81590 | 0.14182 | 140.67870 | 0.14068 | 141.816 | 10.13 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.65 | Put | 112.63530 | 0.11264 | 116.90300 | 0.11690 | 112.635 | 10.10 | 0.00 | 0 | 52,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.67 | Call | 116.96690 | 0.11697 | 118.72030 | 0.11872 | 116.967 | 10.22 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.71 | Put | 148.48460 | 0.14848 | 153.26590 | 0.15327 | 148.485 | 10.46 | 0.00 | 0 | 20,159.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.73 | Call | 94.32870 | 0.09433 | 96.55110 | 0.09655 | 94.329 | 10.58 | 0.00 | 0 | 18,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.75 | Call | 87.73440 | 0.08773 | 90.08240 | 0.09008 | 87.734 | 10.70 | 0.00 | 0 | 1,050.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.80 | Call | 73.11170 | 0.07311 | 75.70460 | 0.07570 | 73.112 | 10.99 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.82 | Call | 70.94790 | 0.06795 | 70.61530 | 0.07062 | 67.948 | 11.11 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.82 | Put | 225.04790 | 0.22505 | 230.41530 | 0.23042 | 225.048 | 11.11 | 0.00 | 0 | 9,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.83 | Put | 232.60230 | 0.23260 | 238.00030 | 0.23800 | 232.602 | 11.17 | 0.00 | 0 | 6,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.84 | Call | 63.14360 | 0.06314 | 65.86990 | 0.06587 | 63.144 | 11.23 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.87 | Call | 56.56130 | 0.05656 | 59.35270 | 0.05935 | 56.561 | 11.41 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.89 | Call | 52.56050 | 0.05256 | 55.38140 | 0.05538 | 52.561 | 11.53 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.90 | Call | 50.66850 | 0.05067 | 53.49920 | 0.05350 | 50.669 | 11.59 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.93 | Call | 45.39760 | 0.04540 | 48.24520 | 0.04825 | 45.398 | 11.76 | 0.00 | 0 | 7,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.00 | Call | 35.18640 | 0.03519 | 37.99740 | 0.03800 | 35.186 | 12.18 | 0.00 | 0 | 20,000.00 |

| 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 15/09/2014 | Foreign Exchange Future | 11.00 | Put | 372.28640 | 0.37229 | 377.79740 | 0.37780 | 372.286 | 12.18 | 0.00 | 0 | 402.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.10 | Call | 24.59400 | 0.02459 | 27.22870 | 0.02723 | 24.594 | 12.77 | 0.00 | 0 | 1,550.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.11 | Call | 23.74060 | 0.02374 | 26.35170 | 0.02635 | 23.741 | 12.83 | 0.00 | 0 | 14,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.25 | Call | 13.81650 | 0.01382 | 15.69580 | 0.01570 | 13.817 | 13.47 | 0.00 | 0 | 100.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.35 | Call | 8.65940 | 0.00866 | 10.62830 | 0.01063 | 8.659 | 13.69 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.40 | Call | 6.81970 | 0.00682 | 8.74790 | 0.00875 | 6.820 | 13.79 | 0.00 | 0 | 3,300.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.47 | Call | 4.85640 | 0.00486 | 6.66690 | 0.00667 | 4.856 | 13.95 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.49 | Call | 4.40300 | 0.00440 | 6.17060 | 0.00617 | 4.403 | 13.99 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.50 | Call | 4.19170 | 0.00419 | 5.93690 | 0.00594 | 4.192 | 14.01 | 0.00 | 0 | 37,800.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.50 | Put | 841.29170 | 0.84129 | 845.73690 | 0.84574 | 841.292 | 14.01 | 0.00 | 0 | 600.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call | 3.99030 | 0.00399 | 5.71230 | 0.00571 | 3.990 | 14.03 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.85 | Call | 0.95460 | 0.00095 | 1.66250 | 0.00166 | 0.955 | 15.25 | 0.00 | 0 | 10,850.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call | 0.61620 | 0.00062 | 1.01050 | 0.00101 | 0.616 | 16.06 | 0.00 | 0 | 35,500.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Put | 1,337.71620 | 1.33772 | 1,340.81050 | 1.34081 | 1,337.716 | 16.06 | 0.00 | 0 | 397.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.27 | Call | 0.30800 | 0.00031 | 0.43860 | 0.00044 | 0.308 | 17.52 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call | 0.25620 | 0.00026 | 0.34780 | 0.00035 | 0.256 | 17.95 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call | 0.23450 | 0.00023 | 0.31060 | 0.00031 | 0.234 | 18.17 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call | 0.21060 | 0.00021 | 0.27020 | 0.00027 | 0.211 | 18.44 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call | 0.11650 | 0.00012 | 0.15490 | 0.00015 | 0.117 | 20.12 | 0.00 | 0 | 16,275.00 |
| \$ / R | On 22/09/2014 | Any day expiry | | | 10.67530 | 10.67530 | 10.67280 | 10.67280 | | 10.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2014 | Any day expiry | | | 10.68260 | 10.68260 | 10.68000 | 10.68000 | | 10.39 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 10.80 | Put | 219.03360 | 0.21903 | 225.21840 | 0.22522 | 219.034 | 10.94 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 13.10 | Call | 0.34850 | 0.00035 | 0.60170 | 0.00060 | 0.349 | 21.03 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/09/2014 | Any day expiry | | | 10.68800 | 10.68800 | 10.68550 | 10.68550 | | 10.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 8.30 | Put | 0.00920 | 0.00001 | 0.00560 | 0.00001 | 0.009 | 19.46 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/09/2014 | Any day expiry | 10.96 | Call | 68.74230 | 0.06874 | 72.70790 | 0.07271 | 68.742 | 11.71 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 08/10/2014 | Any day expiry | | | 10.70450 | 10.70450 | 10.70190 | 10.70190 | | 10.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 08/10/2014 | Any day expiry | 10.74 | Call | 151.28310 | 0.15128 | 155.26480 | 0.15526 | 151.283 | 10.54 | 0.00 | 0 | 250.00 |
| \$ / R | On 29/10/2014 | Any day expiry | | | 10.74290 | 10.74290 | 10.74010 | 10.74010 | | 10.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 8.30 | Put | 0.14830 | 0.00015 | 0.13070 | 0.00013 | 0.148 | 18.23 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 10.80 | Put | 235.41190 | 0.23541 | 243.75130 | 0.24375 | 235.412 | 10.77 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 11.25 | Call | 74.19960 | 0.07420 | 79.89320 | 0.07989 | 74.200 | 12.84 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 13.33 | Call | 1.95930 | 0.00196 | 2.15940 | 0.00216 | 1.959 | 19.31 | 0.00 | 0 | 500.00 |
| \$ / R | On 04/11/2014 | Any day expiry | | | 10.75400 | 10.75400 | 10.75100 | 10.75100 | | 10.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Put | 24.28180 | 0.02428 | 23.59550 | 0.02360 | 24.282 | 9.86 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Call | 30.25020 | 0.03025 | 32.98510 | 0.03299 | 30.250 | 15.78 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 05/11/2014 | Any day expiry | | | 10.75580 | 10.75580 | 10.75280 | 10.75280 | | 10.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 05/11/2014 | Any day expiry | 10.75 | Call | 213.61210 | 0.21361 | 219.12410 | 0.21912 | 213.612 | 10.56 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 05/11/2014 | Any day expiry | 11.20 | Call | 92.88930 | 0.09289 | 99.05070 | 0.09905 | 92.889 | 12.57 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 25/11/2014 | Any day expiry | | | 10.79300 | 10.79300 | 10.78980 | 10.78980 | | 10.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 10.80 | Put | 245.14330 | 0.24514 | 255.71570 | 0.25572 | 245.143 | 10.77 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 13.61 | Call | 2.91160 | 0.00291 | 2.47180 | 0.00247 | 2.912 | 18.36 | 0.00 | 0 | 500.00 |
| \$ / R | On 28/11/2014 | Any day expiry | | | 10.79880 | 10.79880 | 10.79550 | 10.79550 | | 10.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 8.30 | Put | 0.51220 | 0.00051 | 0.50570 | 0.00051 | 0.512 | 17.32 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/11/2014 | Any day expiry | 11.25 | Call | 122.15510 | 0.12216 | 129.04170 | 0.12904 | 122.155 | 12.67 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 10/12/2014 | Any day expiry | | | 10.82180 | 10.82180 | 10.81840 | 10.81840 | | 10.85 | 0.00 | 0 | 800.00 |
| \$ / R | On 11/12/2014 | Any day expiry | | | 10.82370 | 10.82370 | 10.82030 | 10.82030 | | 10.85 | 0.00 | 0 | 4,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.82560 | 10.82560 | 10.82220 | 10.82220 | | 10.85 | 189,209,836.80 | 17,478 | 170,599.00 |

| 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 | 9.09 | Put | 2.99030 | 0.00299 | 2.88660 | 0.00289 | 2.990 | 13.62 | 0.00 | 0 | 1,402.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.44 | Put | 5.28330 | 0.00528 | 5.25380 | 0.00525 | 5.283 | 11.95 | 0.00 | 0 | 11,976.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.78 | Put | 11.31020 | 0.01131 | 11.51660 | 0.01152 | 11.310 | 10.61 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.88 | Put | 16.13870 | 0.01614 | 16.48610 | 0.01649 | 16.139 | 10.49 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put | 24.26210 | 0.02426 | 24.85120 | 0.02485 | 24.262 | 10.34 | 0.00 | 0 | 46,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.10 | Call | 759.14190 | 0.75914 | 756.60280 | 0.75660 | 759.142 | 10.22 | 0.00 | 0 | 1,260.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.10 | Put | 33.54190 | 0.03354 | 34.40280 | 0.03440 | 33.542 | 10.22 | 0.00 | 0 | 6,581.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.30 | Call | 589.12270 | 0.58912 | 589.67510 | 0.58968 | 589.123 | 10.11 | 0.00 | 0 | 1,130.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.34 | Put | 72.89310 | 0.07289 | 77.22470 | 0.07722 | 72.893 | 10.17 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.35 | Put | 75.37760 | 0.07538 | 79.80410 | 0.07980 | 75.378 | 10.19 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.36 | Put | 77.91990 | 0.07792 | 82.44340 | 0.08244 | 77.920 | 10.20 | 0.00 | 0 | 2,490.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put | 83.17970 | 0.08318 | 87.89410 | 0.08789 | 83.180 | 10.23 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.40 | Put | 88.67610 | 0.08868 | 93.58380 | 0.09358 | 88.676 | 10.26 | 0.00 | 0 | 7,300.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.44 | Put | 100.39180 | 0.10039 | 105.68590 | 0.10569 | 100.392 | 10.32 | 0.00 | 0 | 2,491.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.45 | Put | 103.47340 | 0.10347 | 108.86280 | 0.10886 | 103.473 | 10.34 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.49 | Put | 116.42000 | 0.11642 | 122.19170 | 0.12219 | 116.420 | 10.39 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.50 | Put | 119.81300 | 0.11981 | 125.67820 | 0.12568 | 119.813 | 10.41 | 0.00 | 0 | 34,450.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.52 | Put | 126.78820 | 0.12679 | 132.84110 | 0.13284 | 126.788 | 10.44 | 0.00 | 0 | 9,425.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put | 137.72660 | 0.13773 | 144.05560 | 0.14406 | 137.727 | 10.48 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.60 | Put | 157.23390 | 0.15723 | 164.00900 | 0.16401 | 157.234 | 10.56 | 0.00 | 0 | 10,558.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.63 | Put | 169.70710 | 0.16971 | 176.73850 | 0.17674 | 169.707 | 10.60 | 0.00 | 0 | 2,359.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put | 201.05050 | 0.20105 | 208.64350 | 0.20864 | 201.050 | 10.70 | 0.00 | 0 | 2,902.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.73 | Call | 311.03700 | 0.31104 | 315.45160 | 0.31545 | 311.037 | 10.75 | 0.00 | 0 | 6,524.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.74 | Call | 305.95860 | 0.30596 | 310.44600 | 0.31045 | 305.959 | 10.76 | 0.00 | 0 | 3,900.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.78 | Call | 286.26980 | 0.28627 | 292.71090 | 0.29271 | 286.270 | 10.82 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.80 | Call | 276.79690 | 0.27680 | 284.49620 | 0.28450 | 276.797 | 10.85 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put | 263.15340 | 0.26315 | 274.31920 | 0.27432 | 263.153 | 10.93 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.85 | Call | 257.14090 | 0.25714 | 264.99370 | 0.26499 | 257.141 | 11.04 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.86 | Call | 253.39000 | 0.25339 | 261.26510 | 0.26127 | 253.390 | 11.08 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.90 | Call | 238.95550 | 0.23896 | 246.90460 | 0.24690 | 238.955 | 11.24 | 0.00 | 0 | 13,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put | 333.11030 | 0.33311 | 344.49860 | 0.34450 | 333.110 | 11.36 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.95 | Put | 346.54710 | 0.34655 | 357.95010 | 0.35795 | 346.547 | 11.44 | 0.00 | 0 | 27,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.00 | Call | 206.62980 | 0.20663 | 214.64210 | 0.21464 | 206.630 | 11.63 | 1,033,149.00 | 5,000 | 22,500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put | 381.02980 | 0.38103 | 392.44210 | 0.39244 | 381.030 | 11.63 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.06 | Call | 189.58370 | 0.18958 | 197.55980 | 0.19756 | 189.584 | 11.86 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put | 453.50640 | 0.45351 | 464.83170 | 0.46483 | 453.506 | 12.02 | 0.00 | 0 | 4,505.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.15 | Call | 166.93270 | 0.16693 | 174.77350 | 0.17477 | 166.933 | 12.22 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put | 530.11530 | 0.53012 | 541.24640 | 0.54125 | 530.115 | 12.41 | 0.00 | 0 | 250.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.34 | Call | 128.76640 | 0.12877 | 136.20600 | 0.13621 | 128.766 | 12.96 | 0.00 | 0 | 7,300.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.40 | Call | 119.08990 | 0.11909 | 126.36020 | 0.12636 | 119.090 | 13.20 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.50 | Call | 104.94880 | 0.10495 | 111.87940 | 0.11188 | 104.949 | 13.60 | 0.00 | 0 | 350.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.61 | Call | 91.80500 | 0.09181 | 98.34780 | 0.09835 | 91.805 | 14.04 | 0.00 | 0 | 9,425.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.63 | Call | 89.65260 | 0.08965 | 96.12400 | 0.09612 | 89.653 | 14.12 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.64 | Call | 88.60080 | 0.08860 | 95.03650 | 0.09504 | 88.601 | 14.16 | 0.00 | 0 | 10,558.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call | 59.13050 | 0.05913 | 63.96710 | 0.06397 | 59.131 | 15.56 | 0.00 | 0 | 14,046.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call | 58.47270 | 0.05847 | 63.27680 | 0.06328 | 58.473 | 15.60 | 0.00 | 0 | 500.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call | 52.95870 | 0.05296 | 57.47790 | 0.05748 | 52.959 | 15.92 | 0.00 | 0 | 7,841.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call | 43.41110 | 0.04341 | 47.38650 | 0.04739 | 43.411 | 16.58 | 0.00 | 0 | 1,402.00 |

| 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 | 12.30 | Call | 42.97540 | 0.04298 | 46.92410 | 0.04692 | 42.975 | 16.62 | 0.00 | 0 | 1,130.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call | 23.33780 | 0.02334 | 26.07880 | 0.02608 | 23.338 | 19.10 | 0.00 | 0 | 36,002.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call | 22.40730 | 0.02241 | 25.13100 | 0.02513 | 22.407 | 19.33 | 0.00 | 0 | 7,471.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call | 19.97380 | 0.01997 | 22.64610 | 0.02265 | 19.974 | 20.00 | 0.00 | 0 | 41,000.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call | 19.73320 | 0.01973 | 22.40000 | 0.02240 | 19.733 | 20.08 | 0.00 | 0 | 79,241.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call | 4.12530 | 0.00413 | 4.82130 | 0.00482 | 4.125 | 23.06 | 0.00 | 0 | 900.00 |
| \$ / R | On 15/12/2014 | Any day expiry | | | 10.83140 | 10.83140 | 10.82790 | 10.82790 | | 10.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 10.80 | Put | 251.54500 | 0.25154 | 262.63480 | 0.26263 | 251.545 | 10.84 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 13.80 | Call | 16.98870 | 0.01699 | 19.56210 | 0.01956 | 16.989 | 22.28 | 0.00 | 0 | 500.00 |
| \$ / R | On 23/12/2014 | Any day expiry | | | 10.84670 | 10.84670 | 10.84320 | 10.84320 | | 11.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/12/2014 | Any day expiry | 8.30 | Put | 1.09490 | 0.00109 | 1.04080 | 0.00104 | 1.095 | 16.97 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 23/12/2014 | Any day expiry | 11.20 | Call | 173.94600 | 0.17395 | 181.98740 | 0.18199 | 173.946 | 12.34 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | | 10.91570 | 10.91570 | 10.91180 | 10.91180 | | 11.16 | 0.00 | 0 | 1,245.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 8.30 | Put | 2.07710 | 0.00208 | 2.05370 | 0.00205 | 2.077 | 16.39 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 263.05470 | 0.26305 | 273.16210 | 0.27316 | 263.055 | 10.97 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 11.20 | Call | 235.56420 | 0.23556 | 244.68970 | 0.24469 | 235.564 | 12.22 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 37.16670 | 0.03717 | 39.99410 | 0.03999 | 37.167 | 23.75 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | | 10.96950 | 10.96950 | 10.96540 | 10.96540 | | 11.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 267.90520 | 0.26791 | 279.02450 | 0.27902 | 267.905 | 11.02 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 47.71310 | 0.04771 | 46.24750 | 0.04625 | 47.713 | 23.78 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/02/2015 | Any day expiry | | | 10.97150 | 10.97150 | 10.96730 | 10.96730 | | 11.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2015 | Any day expiry | 8.30 | Put | 3.22580 | 0.00323 | 3.19440 | 0.00319 | 3.226 | 16.16 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 26/02/2015 | Any day expiry | 11.15 | Call | 300.68280 | 0.30068 | 310.55280 | 0.31055 | 300.683 | 11.98 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 11.00640 | 11.00640 | 11.00220 | 11.00220 | | 11.55 | 137,580,000.00 | 12,500 | 31,722.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 62.83670 | 0.06284 | 65.14120 | 0.06514 | 62.837 | 10.66 | 0.00 | 0 | 69,965.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put | 99.41580 | 0.09942 | 102.87940 | 0.10288 | 99.416 | 10.45 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put | 148.41940 | 0.14842 | 157.23770 | 0.15724 | 148.419 | 10.47 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put | 248.03590 | 0.24804 | 258.66600 | 0.25867 | 248.036 | 11.00 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put | 267.40380 | 0.26740 | 278.26910 | 0.27827 | 267.404 | 11.09 | 0.00 | 0 | 1,112.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 324.53860 | 0.32454 | 335.96120 | 0.33596 | 324.539 | 11.33 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call | 160.82590 | 0.16083 | 167.66570 | 0.16767 | 160.826 | 14.70 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call | 103.54350 | 0.10354 | 108.51990 | 0.10852 | 103.544 | 16.49 | 0.00 | 0 | 23,800.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call | 79.20590 | 0.07921 | 83.29180 | 0.08329 | 79.206 | 17.76 | 0.00 | 0 | 24,155.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 69.31540 | 0.06932 | 73.80400 | 0.07380 | 69.315 | 22.97 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 11.02770 | 11.02770 | 11.02360 | 11.02360 | | 11.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 275.40420 | 0.27540 | 285.73230 | 0.28573 | 275.404 | 11.17 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 48.49800 | 0.04850 | 49.31360 | 0.04931 | 48.498 | 23.28 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | | | 11.08970 | 11.08970 | 11.08570 | 11.08570 | | 11.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Put | 278.26660 | 0.27827 | 289.16260 | 0.28916 | 278.267 | 11.20 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Call | 55.31510 | 0.05532 | 52.48080 | 0.05248 | 55.315 | 23.15 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | | | 11.14620 | 11.14620 | 11.14220 | 11.14220 | | 12.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Put | 281.88540 | 0.28189 | 293.37080 | 0.29337 | 281.885 | 11.26 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 55.85140 | 0.05585 | 54.48820 | 0.05449 | 55.851 | 22.82 | 0.00 | 0 | 300.00 |
| \$ / R | On 12/06/2015 | Foreign Exchange Future | | | 11.17780 | 11.17780 | 11.17390 | 11.17390 | | 12.28 | 8,942,240.00 | 800 | 16,948.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | | 11.20540 | 11.20540 | 11.20150 | 11.20150 | | 12.32 | 0.00 | 0 | 1,386.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 286.77690 | 0.28678 | 296.95630 | 0.29696 | 286.777 | 11.38 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 57.23830 | 0.05724 | 57.90230 | 0.05790 | 57.238 | 22.80 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | | 11.27060 | 11.27060 | 11.26680 | 11.26680 | | 12.62 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|----------|-----------|--------------|--------------|----------------|-------------------|---------------|---------------|------------------|---------------|
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 288.42350 | 0.28842 | 0.28842 | 299.72370 | 0.29972 | 288.423 | 11.41 | 0.00 | 0 | 300.00 | |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 68.72620 | 0.06873 | 0.06873 | 65.75090 | 0.06575 | 68.726 | 23.02 | 0.00 | 0 | 300.00 | |
| \$ / R | On 27/08/2015 | Any day expiry | | | 11.32930 | 11.32930 | 11.32930 | 11.32580 | 11.32580 | | 12.65 | 0.00 | 0 | 0.00 | |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 291.65350 | 0.29165 | 0.29165 | 301.84990 | 0.30185 | 291.653 | 11.50 | 0.00 | 0 | 300.00 | |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 68.08840 | 0.06809 | 0.06809 | 68.86000 | 0.06886 | 68.088 | 22.80 | 0.00 | 0 | 300.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | | | 11.36850 | 11.36850 | 11.36850 | 11.36530 | 11.36530 | | 12.80 | 0.00 | 0 | 360.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put | 211.12230 | 0.21112 | 0.21112 | 216.69930 | 0.21670 | 211.122 | 11.44 | 0.00 | 0 | 18,946.00 | |
| \$ / R | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call | 255.67730 | 0.25568 | 0.25568 | 262.99120 | 0.26299 | 255.677 | 16.79 | 0.00 | 0 | 18,946.00 | |
| \$ / R | On 28/09/2015 | Any day expiry | | | 11.39890 | 11.39890 | 11.39890 | 11.39590 | 11.39590 | | 12.93 | 0.00 | 0 | 0.00 | |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 294.52560 | 0.29453 | 0.29453 | 302.26000 | 0.30226 | 294.526 | 11.62 | 0.00 | 0 | 300.00 | |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 68.87670 | 0.06888 | 0.06888 | 71.76420 | 0.07176 | 68.877 | 22.43 | 0.00 | 0 | 300.00 | |
| \$ / R | On 28/10/2015 | Any day expiry | | | 11.46420 | 11.46420 | 11.46420 | 11.46170 | 11.46170 | | 13.08 | 0.00 | 0 | 0.00 | |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 298.18450 | 0.29818 | 0.29818 | 306.82580 | 0.30683 | 298.185 | 11.75 | 0.00 | 0 | 300.00 | |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 76.67380 | 0.07667 | 0.07667 | 75.74770 | 0.07575 | 76.674 | 22.31 | 0.00 | 0 | 300.00 | |
| \$ / R | On 25/11/2015 | Any day expiry | | | 11.52510 | 11.52510 | 11.52510 | 11.52300 | 11.52300 | | 13.19 | 0.00 | 0 | 0.00 | |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 300.27950 | 0.30028 | 0.30028 | 309.90600 | 0.30991 | 300.280 | 11.84 | 0.00 | 0 | 300.00 | |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 69.33320 | 0.06933 | 0.06933 | 71.70140 | 0.07170 | 69.333 | 22.06 | 0.00 | 0 | 300.00 | |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | | | 11.56650 | 11.56650 | 11.56650 | 11.56460 | 11.56460 | | 13.29 | 0.00 | 0 | 0.00 | |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 11.00 | Call | 948.36760 | 0.94837 | 0.94837 | 960.06100 | 0.96006 | 948.368 | 12.08 | 0.00 | 0 | 500.00 | |
| \$ / R | On 21/12/2015 | Any day expiry | | | 11.58170 | 11.58170 | 11.58170 | 11.58000 | 11.58000 | | 13.39 | 0.00 | 0 | 0.00 | |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 300.43690 | 0.30044 | 0.30044 | 311.54320 | 0.31154 | 300.437 | 11.88 | 0.00 | 0 | 300.00 | |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 67.72810 | 0.06773 | 0.06773 | 66.66290 | 0.06666 | 67.728 | 22.08 | 0.00 | 0 | 300.00 | |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | | | 10.66290 | 10.66290 | 10.66290 | 10.66020 | 10.66020 | | 10.11 | 778,391.70 | 73 | 1,244.00 | |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | | | 10.82560 | 10.82560 | 10.82560 | 10.82220 | 10.82220 | | 10.85 | 0.00 | 0 | 95.00 | |
| \$ / R MAXI | On 12/12/2014 | Foreign Exchange Future | 10.72 | Call | 31,617.83530 | 0.31618 | 0.31618 | 32,042.91450 | 0.32043 | 31,617.835 | 10.73 | 0.00 | 0 | 200.00 | |
| \$ / R MAXI | On 16/03/2015 | Foreign Exchange Future | | | 11.00640 | 11.00640 | 11.00640 | 11.00220 | 11.00220 | | 11.55 | 0.00 | 0 | 5.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | | | 17.82830 | 17.82830 | 17.82830 | 17.78650 | 17.78650 | | 10.03 | 15,154,055.00 | 850 | 59,496.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.50 | Put | 2.47880 | 0.00248 | 0.00248 | 2.14660 | 0.00215 | 2.479 | 12.41 | 0.00 | 0 | 11,200.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.20 | Put | 32.32560 | 0.03233 | 0.03233 | 33.91580 | 0.03392 | 32.326 | 11.10 | 0.00 | 0 | 15,000.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.35 | Put | 52.40960 | 0.05241 | 0.05241 | 56.13930 | 0.05614 | 52.410 | 10.84 | 0.00 | 0 | 3,200.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.60 | Put | 109.27710 | 0.10928 | 0.10928 | 119.22510 | 0.11923 | 109.277 | 10.39 | 0.00 | 0 | 1,700.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 17.65 | Put | 125.16150 | 0.12516 | 0.12516 | 136.76400 | 0.13676 | 125.161 | 10.30 | 0.00 | 0 | 2,750.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.01 | Call | 9.76350 | 0.00976 | 0.00976 | 11.23410 | 0.01123 | 9.764 | 12.97 | 0.00 | 0 | 2,750.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.44 | Call | 4.80620 | 0.00481 | 0.00481 | 5.35990 | 0.00536 | 4.806 | 14.81 | 0.00 | 0 | 21,200.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.48 | Call | 4.53470 | 0.00453 | 0.00453 | 4.91140 | 0.00491 | 4.535 | 14.98 | 0.00 | 0 | 1,700.00 | |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 19.70 | Call | 3.03240 | 0.00303 | 0.00303 | 2.90340 | 0.00290 | 3.032 | 15.71 | 0.00 | 0 | 20,000.00 | |
| £ / R | On 12/12/2014 | Foreign Exchange Future | | | 18.08460 | 18.08460 | 18.08460 | 18.04160 | 18.04160 | | 11.02 | 90,423.00 | 5 | 10,885.00 | |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put | 722.74690 | 0.72275 | 0.72275 | 763.23100 | 0.76323 | 722.747 | 11.84 | 0.00 | 0 | 500.00 | |
| £ / R | On 23/01/2015 | Any day expiry | | | 18.21080 | 18.21080 | 18.21080 | 18.16670 | 18.16670 | | 11.17 | 0.00 | 0 | 0.00 | |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 540.31020 | 0.54031 | 0.54031 | 576.36330 | 0.57636 | 540.310 | 11.21 | 0.00 | 0 | 9,605.00 | |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 721.39930 | 0.72140 | 0.72140 | 760.47220 | 0.76047 | 721.399 | 11.73 | 0.00 | 0 | 4,700.00 | |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 812.41190 | 0.81241 | 0.81241 | 852.59750 | 0.85260 | 812.412 | 11.98 | 0.00 | 0 | 4,697.00 | |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 63.57690 | 0.06358 | 0.06358 | 61.73640 | 0.06174 | 63.577 | 15.12 | 0.00 | 0 | 9,605.00 | |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 36.88250 | 0.03688 | 0.03688 | 37.32250 | 0.03732 | 36.883 | 15.63 | 0.00 | 0 | 4,700.00 | |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 36.28510 | 0.03629 | 0.03629 | 37.35580 | 0.03736 | 36.285 | 15.64 | 0.00 | 0 | 4,697.00 | |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 18.36520 | 18.36520 | 18.36520 | 18.32090 | 18.32090 | | 11.53 | 0.00 | 0 | 1,000.00 | |

| 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 12/06/2015 | Foreign Exchange Future | | | 18.62550 | | 18.62550 | | 18.58180 | 18.58180 | | 12.05 | 0.00 | 0 | 240.00 |
| ¥ / R | On 15/09/2014 | Foreign Exchange Future | | | 0.10396 | | 0.10396 | | 0.10418 | 0.10418 | | 10.35 | 0.00 | 0 | 2,759.00 |
| ¥ / R | On 12/12/2014 | Foreign Exchange Future | | | 0.10562 | | 0.10562 | | 0.10584 | 0.10584 | | 13.81 | 0.00 | 0 | 17,859.00 |
| ¥ / R | On 16/03/2015 | Foreign Exchange Future | | | 0.10749 | | 0.10749 | | 0.10770 | 0.10770 | | 14.30 | 0.00 | 0 | 50.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | | | 14.25170 | | 14.25170 | | 14.27640 | 14.27640 | | 9.67 | 71,258.50 | 5 | 65,071.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 13.54 | Put | 3.55330 | | 0.00355 | | 4.74260 | 0.00474 | 3.553 | 9.49 | 0.00 | 0 | 21,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 13.85 | Put | 26.35600 | | 0.02636 | | 27.89500 | 0.02789 | 26.356 | 9.54 | 0.00 | 0 | 21,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.00 | Put | 56.25990 | | 0.05626 | | 55.86270 | 0.05586 | 56.260 | 9.59 | 0.00 | 0 | 13,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.33 | Put | 199.64150 | | 0.19964 | | 191.74860 | 0.19175 | 199.642 | 9.97 | 0.00 | 0 | 800.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 15.71 | Call | 1.22740 | | 0.00123 | | 2.38820 | 0.00239 | 1.227 | 14.15 | 0.00 | 0 | 49,000.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 16.34 | Call | 0.25580 | | 0.00026 | | 0.70930 | 0.00071 | 0.256 | 16.40 | 0.00 | 0 | 800.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | | | 14.47630 | | 14.47630 | | 14.50020 | 14.50020 | | 10.58 | 0.00 | 0 | 13,844.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.50 | Put | 43.82200 | | 0.04382 | | 42.13640 | 0.04214 | 43.822 | 10.20 | 0.00 | 0 | 1,737.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.74 | Put | 74.44310 | | 0.07444 | | 73.09510 | 0.07310 | 74.443 | 9.92 | 0.00 | 0 | 650.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 16.30 | Call | 49.61940 | | 0.04962 | | 50.59750 | 0.05060 | 49.619 | 15.18 | 0.00 | 0 | 1,737.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 14.72550 | | 14.72550 | | 14.74840 | 14.74840 | | 11.11 | 147,255,000.00 | 10,000 | 7,026.00 |
| € / R | On 12/06/2015 | Foreign Exchange Future | | | 14.96510 | | 14.96510 | | 14.98790 | 14.98790 | | 11.70 | 0.00 | 0 | 150.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL12 | On 06/11/2014 | Index Future | | | 507.87600 | | 507.87600 | | 509.00500 | 509.00500 | | | 0.00 | 0 | 0.00 |
| AL12 | On 05/02/2015 | Index Future | | | 516.03600 | | 516.03600 | | 517.20200 | 517.20200 | | | 0.00 | 0 | 0.00 |
| AL12 | On 07/05/2015 | Index Future | | | 525.16200 | | 525.16200 | | 526.39500 | 526.39500 | | | 0.00 | 0 | 0.00 |
| AL37 | On 06/11/2014 | Index Future | | | 434.27100 | | 434.27100 | | 434.56100 | 434.56100 | | | 0.00 | 0 | 0.00 |
| AL37 | On 05/02/2015 | Index Future | | | 441.24900 | | 441.24900 | | 441.55900 | 441.55900 | | | 0.00 | 0 | 0.00 |
| AL7T | On 06/11/2014 | Index Future | | | 510.14500 | | 510.14500 | | 510.96600 | 510.96600 | | | 0.00 | 0 | 1.00 |
| AL7T | On 05/02/2015 | Index Future | | | 518.34200 | | 518.34200 | | 519.19500 | 519.19500 | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/11/2014 | Index Future | | | 463.99400 | | 463.99400 | | 464.69100 | 464.69100 | | | 0.00 | 0 | 586.00 |
| ALBI | On 05/02/2015 | Index Future | | | 471.44900 | | 471.44900 | | 472.17400 | 472.17400 | | | 0.00 | 0 | 65.00 |
| ALBI | On 07/05/2015 | Index Future | | | 479.78700 | | 479.78700 | | 480.56700 | 480.56700 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 9.92570 | | 9.92570 | | 9.90120 | 9.90120 | | 8.93 | 7,444,275.00 | 750 | 13,740.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.01170 | | 10.01170 | | 9.98630 | 9.98630 | | 10.09 | 8,509,945.00 | 850 | 11,518.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.45 | Put | 46.56900 | | 0.04657 | | 48.64030 | 0.04864 | 46.569 | 10.23 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.80 | Put | 134.91470 | | 0.13491 | | 143.59710 | 0.14360 | 134.915 | 10.11 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.05 | Call | 211.92760 | | 0.21193 | | 203.01230 | 0.20301 | 211.928 | 10.22 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.75 | Call | 53.89410 | | 0.05389 | | 50.99480 | 0.05099 | 53.894 | 12.07 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 10.80 | Call | 48.84300 | | 0.04884 | | 46.13270 | 0.04613 | 48.843 | 12.20 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/03/2015 | Foreign Exchange Future | | | 10.11410 | | 10.11410 | | 10.08790 | 10.08790 | | 10.70 | 0.00 | 0 | 702.00 |
| AU\$ / R | On 12/06/2015 | Foreign Exchange Future | | | 10.21270 | | 10.21270 | | 10.18730 | 10.18730 | | 11.70 | 0.00 | 0 | 50.00 |
| CAD/ R | On 15/09/2014 | Foreign Exchange Future | | | 9.79290 | | 9.79290 | | 9.76460 | 9.76460 | | 9.96 | 0.00 | 0 | 100.00 |
| CAD/ R | On 12/12/2014 | Foreign Exchange Future | | | 9.92020 | | 9.92020 | | 9.89080 | 9.89080 | | 10.02 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | 5.45850 | 5.45850 | | -5.33000 | -5.33000 | | | 0.00 | 0 | 1,942.00 |
| CF CANDO CAFJ | On 12/12/2014 | Can-Do Future | | 631.84860 | 631.84860 | | 632.43610 | 632.43610 | | | 0.00 | 0 | 26,600.00 |
| CF CANDO CAFH | On 12/12/2014 | Can-Do Future | | 717.28190 | 717.28190 | | 717.59040 | 717.59040 | | | 0.00 | 0 | 2,913.00 |
| CF CANDO CAFI | On 12/12/2014 | Can-Do Future | | 149.35630 | 149.35630 | | -139.05350 | -139.05350 | | | 0.00 | 0 | 4,362.00 |
| CF CANDO CAFG | On 12/12/2014 | Can-Do Future | | 564.11720 | 564.11720 | | 565.37520 | 565.37520 | | | 0.00 | 0 | 1,871.00 |
| CF CANDO CAFM | On 15/09/2014 | Can-Do Future | | 30.46270 | 30.46270 | | 30.92440 | 30.92440 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CAFX | On 02/09/2014 | Can-Do Future | | 35.73370 | 35.73370 | | 36.96790 | 36.96790 | | | 0.00 | 0 | 6,000.00 |
| CHF / R | On 15/09/2014 | Foreign Exchange Future | | 11.76940 | 11.76940 | | 11.78920 | 11.78920 | | 10.32 | 0.00 | 0 | 3.00 |
| CHF / R | On 12/12/2014 | Foreign Exchange Future | | 11.95820 | 11.95820 | | 11.97760 | 11.97760 | | 11.12 | 60,317,160.80 | 5,044 | 5,043.00 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | 12.17010 | 12.17010 | | 12.18910 | 12.18910 | | 11.79 | 0.00 | 0 | 175.00 |
| CNH / R | On 15/09/2014 | Foreign Exchange Future | | 1.73380 | 1.73380 | | 1.73040 | 1.73040 | | 9.33 | 0.00 | 0 | 0.00 |
| CNH / R | On 12/12/2014 | Foreign Exchange Future | | 1.74910 | 1.74910 | | 1.74550 | 1.74550 | | 10.34 | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2021 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL28 | On 06/11/2014 | Bond Future | | 123.83100 | 123.83100 | | 123.62244 | 123.62244 | | | 0.00 | 0 | 0.00 |
| EL28 | On 05/02/2015 | Bond Future | | 125.83707 | 125.83707 | | 125.62857 | 125.62857 | | | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On 25/01/2023 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | | 9.72729 | 82.08857 | | 9.67677 | 82.45824 | | | 0.00 | 0 | 6,220.00 |
| ES33 | On 05/02/2015 | Bond Future | | 9.81918 | 83.40864 | | 9.76671 | 83.78649 | | | 0.00 | 0 | 0.00 |
| ES33 | On 07/05/2015 | Bond Future | | 9.89208 | 81.09565 | | 9.83708 | 81.48659 | | | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GOVI | On 06/11/2014 | GOVI | 462.75800 | | 462.75800 | | 463.41800 | 463.41800 | | | 13,882,740.00 | 3 | 391.00 |
| GOVI | On 05/02/2015 | GOVI | 470.19300 | | 470.19300 | | 470.88000 | 470.88000 | | | 0.00 | 0 | 45.00 |
| GOVI | On 07/05/2015 | GOVI | 478.50900 | | 478.50900 | | 479.25000 | 479.25000 | | | 0.00 | 0 | 0.00 |
| I2025 | On 06/11/2014 | Bond Future | 118.12083 | | 118.12083 | | 117.79644 | 117.79644 | | | 0.00 | 0 | 0.00 |
| I2025 | On 05/02/2015 | Bond Future | 118.88013 | | 118.88013 | | 118.55385 | 118.55385 | | | 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 06/11/2014 | Bond Future | 122.19368 | | 122.19368 | | 122.20187 | 122.20187 | | | 0.00 | 0 | 2,062.00 |
| I2038 | On 05/02/2015 | Bond Future | 122.87476 | | 122.87476 | | 122.88653 | 122.88653 | | | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | 122.12531 | | 122.12531 | | 121.85840 | 121.85840 | | | 0.00 | 0 | 5,348.00 |
| I2046 | On 05/02/2015 | Bond Future | 124.10377 | | 124.10377 | | 123.83600 | 123.83600 | | | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2050 | On 06/11/2014 | Bond Future | 129.51906 | | 129.51906 | | 129.52726 | 129.52726 | | | 0.00 | 0 | 2,800.00 |
| I2050 | On 05/02/2015 | Bond Future | 130.17252 | | 130.17252 | | 130.18426 | 130.18426 | | | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On 06/11/2014 | Index Future | 219.15500 | | 219.15500 | | 219.00200 | 219.00200 | | | 0.00 | 0 | 1,194.00 |
| IGOV | On 05/02/2015 | Index Future | 222.70300 | | 222.70300 | | 222.55500 | 222.55500 | | | 0.00 | 0 | 0.00 |
| IGOV | On 07/05/2015 | Index Future | 226.66800 | | 226.66800 | | 226.53700 | 226.53700 | | | 0.00 | 0 | 0.00 |
| ILBI | On 06/11/2014 | Index Future | 593.59700 | | 593.59700 | | 593.10400 | 593.10400 | | | 0.00 | 0 | 0.00 |
| ILBI | On 05/02/2015 | Index Future | 603.06300 | | 603.06300 | | 602.56700 | 602.56700 | | | 0.00 | 0 | 157.00 |
| IR CANDO ICAA | On 06/11/2014 | Can-Do Interest Rate | 144.76002 | | 144.76002 | | 144.71793 | 144.71793 | | | 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 20/08/2014 | Jibar Tradeable Future | 6.08000 | | 93.92000 | | 6.08000 | 93.92000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | 6.10000 | | 93.90000 | | 6.10000 | 93.90000 | | | 0.00 | 0 | 33,000.00 |
| JIBAR FUTURE | On 15/10/2014 | Jibar Tradeable Future | 6.17000 | | 93.83000 | | 6.17000 | 93.83000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/11/2014 | Jibar Tradeable Future | 6.22000 | | 93.78000 | | 6.22000 | 93.78000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | 6.28000 | | 93.72000 | | 6.28000 | 93.72000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/01/2015 | Jibar Tradeable Future | 6.34000 | | 93.66000 | | 6.34000 | 93.66000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | 6.45000 | | 93.55000 | | 6.45000 | 93.55000 | | | 0.00 | 0 | 2,850.00 |
| JIBAR FUTURE | On 17/06/2015 | Jibar Tradeable Future | 6.63000 | | 93.37000 | | 6.63000 | 93.37000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | 6.81000 | | 93.19000 | | 6.81000 | 93.19000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | 6.97000 | | 93.03000 | | 6.97000 | 93.03000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 16/03/2016 | Jibar Tradeable Future | 7.15000 | | 92.85000 | | 7.15000 | 92.85000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/06/2016 | Jibar Tradeable Future | 7.29000 | | 92.71000 | | 7.29000 | 92.71000 | | | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 15/09/2014 | Foreign Exchange Future | 1.33660 | | 1.33660 | | 1.33920 | 1.33920 | | | 0.00 | 0 | 100.00 |
| QUANTO € / \$ | On 12/12/2014 | Foreign Exchange Future | 1.33720 | | 1.33720 | | 1.33990 | 1.33990 | | | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R157 | On 06/11/2014 | Bond Future | | | 6.76556 | | 107.52817 | | 6.75296 | 107.53881 | | 1.00 | 0.00 | 0 | 0.00 |
| R157 | On 05/02/2015 | Bond Future | | | 6.90799 | | 109.25745 | | 6.88462 | 109.27128 | | 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 06/11/2014 | Bond Future | | | 8.35676 | | 120.21416 | | 8.32126 | 120.51119 | | 8.89 | 75,734,920.80 | 630 | 52,331.00 |
| R186 | On 06/11/2014 | Bond Future | 7.80 | Call | 441.57000 | | 0.44157 | | 519.80000 | 0.51980 | 441.570 | 8.64 | 0.00 | 0 | 100.00 |
| R186 | On 06/11/2014 | Bond Future | 8.30 | Call | 1,754.98000 | | 1.75498 | | 1,935.04000 | 1.93504 | 1,754.980 | 8.82 | 0.00 | 0 | 100.00 |
| R186 | On 06/11/2014 | Bond Future | 8.50 | Put | 1,448.33000 | | 1.44833 | | 0.00000 | 0.00000 | 1,448.330 | 8.89 | 2,896,660.00 | 2,000 | 2,000.00 |
| R186 | On 06/11/2014 | Bond Future | 8.53 | Put | 1,351.44000 | | 1.35144 | | 1,277.10000 | 1.27710 | 1,351.440 | 8.90 | 0.00 | 0 | 100.00 |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Put | 229.86000 | | 0.22986 | | 218.61000 | 0.21861 | 229.860 | 9.19 | 0.00 | 0 | 2,010.00 |
| R186 | On 05/02/2015 | Bond Future | | | 8.42167 | | 116.85033 | | 8.38446 | 117.15547 | | 9.59 | 0.00 | 0 | 540.00 |
| R186 | On 05/02/2015 | Bond Future | 9.00 | Put | 1,302.48000 | | 1.30248 | | 1,245.84000 | 1.24584 | 1,302.480 | 9.82 | 0.00 | 0 | 9,600.00 |
| R186 | On 07/05/2015 | Bond Future | | | 8.46672 | | 118.92238 | | 8.42702 | 119.24199 | | 9.59 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R157 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On 06/11/2014 | Bond Future | | | 288.77246 | | 288.77246 | | 288.46553 | 288.46553 | | | 0.00 | 0 | 908.00 |
| R197 | On 05/02/2015 | Bond Future | | | 287.44762 | | 287.44762 | | 287.14389 | 287.14389 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On 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 06/11/2014 | Bond Future | | | 231.69795 | | 231.69795 | | 231.71368 | 231.71368 | | | 0.00 | 0 | 47,022.00 |
| R202 | On 05/02/2015 | Bond Future | | | 232.26276 | | 232.26276 | | 232.28516 | 232.28516 | | | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | | | 8.15358 | | 99.12277 | | 8.12866 | 99.26890 | | 7.48 | 0.00 | 0 | 11,612.00 |
| R2023 | On 05/02/2015 | Bond Future | | | 8.22669 | | 100.71626 | | 8.20016 | 100.86768 | | 7.73 | 0.00 | 0 | 0.00 |
| R2023 | On 07/05/2015 | Bond Future | | | 8.27003 | | 98.57207 | | 8.24094 | 98.73405 | | 8.06 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | | | 8.29561 | | 100.45051 | | 8.26662 | 100.60794 | | 7.76 | 0.00 | 0 | 0.00 |
| R2023 | On 06/08/2015 | Bond Future | 9.07 | Put | 1,490.30000 | | 1.49030 | | 1,457.10000 | 1.45710 | 1,490.300 | 8.08 | 0.00 | 0 | 911.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | | | 7.15592 | | 104.05307 | | 7.14015 | 104.09373 | | 2.63 | 0.00 | 0 | 12,128.00 |
| R203 | On 06/11/2014 | Bond Future | 6.84 | Call | 195.12000 | | 0.19512 | | 213.62000 | 0.21362 | 195.120 | 2.57 | 0.00 | 0 | 45.00 |
| R203 | On 06/11/2014 | Bond Future | 6.98 | Call | 309.02000 | | 0.30902 | | 332.87000 | 0.33287 | 309.020 | 2.59 | 0.00 | 0 | 14.00 |
| R203 | On 05/02/2015 | Bond Future | | | 7.23304 | | 105.72623 | | 7.21430 | 105.77048 | | 2.58 | 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 |
|------------------|---------------|--------------------|------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R203 | On 05/02/2015 | Bond Future | 7.69 | Call | 1,413.99000 | 1.41399 | 1,451.45000 | 1.45145 | 1,413.990 | 2.65 | 0.00 | 0 | 55.00 |
| R203 | On 07/05/2015 | Bond Future | | | 7.23808 | 103.42934 | 7.21341 | 103.48241 | | 2.55 | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R157 | On 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2030 | On 06/11/2014 | Bond Future | | | 8.81679 | 95.44548 | 8.77633 | 95.76545 | | | 0.00 | 0 | 4,185.00 |
| R2030 | On 05/02/2015 | Bond Future | | | 8.88412 | 92.97297 | 8.84203 | 93.30068 | | | 0.00 | 0 | 0.00 |
| R2030 | On 07/05/2015 | Bond Future | | | 8.93674 | 94.62250 | 8.89237 | 94.96333 | | | 0.00 | 0 | 0.00 |
| R2030 | On 31/01/2030 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2032 | On 31/03/2032 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | | | 9.02862 | 97.32390 | 9.00876 | 97.50568 | | | 0.00 | 0 | 6,708.00 |
| R2037 | On 05/02/2015 | Bond Future | | | 9.09318 | 94.63105 | 9.07242 | 94.81856 | | | 0.00 | 0 | 3,280.00 |
| R2037 | On 07/05/2015 | Bond Future | | | 9.14456 | 96.31019 | 9.12238 | 96.50836 | | | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | | | 7.48111 | 104.92008 | 7.46582 | 104.97395 | | 3.80 | 0.00 | 0 | 13,177.00 |
| R204 | On 06/11/2014 | Bond Future | 7.99 | Put | 180.29000 | 0.18029 | 180.12000 | 0.18012 | 180.290 | 3.91 | 0.00 | 0 | 1,270.00 |
| R204 | On 05/02/2015 | Bond Future | | | 7.55521 | 102.57143 | 7.53789 | 102.62906 | | 3.96 | 0.00 | 0 | 0.00 |
| R204 | On 07/05/2015 | Bond Future | | | 7.58744 | 104.38981 | 7.56618 | 104.45644 | | 3.90 | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | | | 7.58295 | 102.33774 | 7.56266 | 102.39741 | | 3.74 | 0.00 | 0 | 0.00 |
| R204 | On 06/08/2015 | Bond Future | 8.41 | Put | 629.67000 | 0.62967 | 619.57000 | 0.61957 | 629.670 | 3.88 | 0.00 | 0 | 699.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2044 | On 06/11/2014 | Bond Future | | | 9.10659 | 98.79950 | 9.09698 | 98.89427 | | | 0.00 | 0 | 253.00 |
| R2044 | On 05/02/2015 | Bond Future | | | 9.16920 | 96.00524 | 9.15903 | 96.10426 | | | 0.00 | 0 | 0.00 |
| R2044 | On 07/05/2015 | Bond Future | | | 9.21932 | 97.70876 | 9.20808 | 97.81709 | | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | | | 9.09726 | 98.09715 | 9.08799 | 98.19078 | | | 0.00 | 0 | 20,114.00 |
| R2048 | On 05/02/2015 | Bond Future | | | 9.16130 | 99.67408 | 9.15146 | 99.77217 | | | 0.00 | 0 | 1,277.00 |
| R2048 | On 07/05/2015 | Bond Future | | | 9.20729 | 97.00485 | 9.19639 | 97.11251 | | | 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 06/11/2014 | Bond Future | | | 7.73191 | 100.30446 | 7.71680 | 100.36719 | | 4.95 | 0.00 | 0 | 36,237.00 |
| R207 | On 05/02/2015 | Bond Future | | | 7.80540 | 98.27564 | 7.78867 | 98.34213 | | 5.22 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | Bond Future | | | 7.84938 | 100.01828 | 7.82957 | 100.09359 | | 5.20 | 0.00 | 0 | 0.00 |
| R207 | On 07/05/2015 | Bond Future | 7.73 | Call | 1,521.74000 | 1.52174 | 1,567.08000 | 1.56708 | 1,521.740 | 5.14 | 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 |

| 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 | On 06/11/2014 | Bond Future | | | 7.92074 | | 94.98787 | | 7.89011 | 95.13384 | | 6.13 | 0.00 | 0 | 16,257.00 |
| R208 | On 06/11/2014 | Bond Future | 8.50 | Put | 237.37000 | | 0.23737 | 227.12000 | 0.22712 | | 237.370 | 6.29 | 0.00 | 0 | 1,520.00 |
| R208 | On 05/02/2015 | Bond Future | | | 7.99342 | | 96.51538 | 7.96063 | 96.66641 | | | 6.24 | 0.00 | 0 | 0.00 |
| R208 | On 07/05/2015 | Bond Future | | | 8.03638 | | 94.82347 | 8.00021 | 94.98456 | | | 6.42 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | Bond Future | | | 8.05702 | | 96.63142 | 8.02065 | 96.78795 | | | 6.11 | 0.00 | 0 | 0.00 |
| R208 | On 06/08/2015 | Bond Future | 8.85 | Put | 1,072.36000 | | 1.07236 | 1,038.13000 | 1.03813 | 1,072.360 | | 6.38 | 0.00 | 0 | 198.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R208/R157 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | | | 8.95070 | | 75.17487 | 8.93083 | 75.32518 | | | 13.79 | 0.00 | 0 | 25,626.00 |
| R209 | On 06/11/2014 | Bond Future | 8.50 | Call | 668.14000 | | 0.66814 | 734.18000 | 0.73418 | 668.140 | | 13.53 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 8.75 | Call | 1,263.80000 | | 1.26380 | 1,357.59000 | 1.35759 | 1,263.800 | | 13.66 | 0.00 | 0 | 2,200.00 |
| R209 | On 06/11/2014 | Bond Future | 8.95 | Call | 1,929.63000 | | 1.92963 | 2,043.48000 | 2.04348 | 1,929.630 | | 13.76 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.00 | Call | 2,122.18000 | | 2.12218 | 2,240.47000 | 2.24047 | 2,122.180 | | 13.79 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 9.05 | Call | 2,325.59000 | | 2.32559 | 2,448.04000 | 2.44804 | 2,325.590 | | 13.82 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 9.25 | Put | 1,022.89000 | | 1.02289 | 1,008.67000 | 1.00867 | 1,022.890 | | 13.95 | 0.00 | 0 | 2,200.00 |
| R209 | On 06/11/2014 | Bond Future | 9.50 | Put | 557.94000 | | 0.55794 | 554.16000 | 0.55416 | 557.940 | | 14.11 | 0.00 | 0 | 5,500.00 |
| R209 | On 06/11/2014 | Bond Future | 9.58 | Put | 453.10000 | | 0.45310 | 451.34000 | 0.45134 | 453.100 | | 14.16 | 0.00 | 0 | 907.00 |
| R209 | On 06/11/2014 | Bond Future | 9.95 | Put | 158.95000 | | 0.15895 | 161.10000 | 0.16110 | 158.950 | | 14.40 | 0.00 | 0 | 2,050.00 |
| R209 | On 06/11/2014 | Bond Future | 10.00 | Put | 136.57000 | | 0.13657 | 138.80000 | 0.13880 | 136.570 | | 14.43 | 0.00 | 0 | 1,640.00 |
| R209 | On 06/11/2014 | Bond Future | 10.05 | Put | 115.84000 | | 0.11584 | 118.08000 | 0.11808 | 115.840 | | 14.43 | 0.00 | 0 | 2,050.00 |
| R209 | On 05/02/2015 | Bond Future | | | 9.01133 | | 76.38387 | 8.99062 | 76.53872 | | | 14.30 | 0.00 | 0 | 0.00 |
| R209 | On 07/05/2015 | Bond Future | | | 9.05674 | | 74.58755 | 9.03469 | 74.75092 | | | 15.02 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | | | 9.09160 | | 76.01031 | 9.06977 | 76.17082 | | | 14.70 | 0.00 | 0 | 0.00 |
| R209 | On 06/08/2015 | Bond Future | 9.90 | Put | 2,153.01000 | | 2.15301 | 2,124.66000 | 2.12466 | 2,153.010 | | 15.31 | 0.00 | 0 | 2,914.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0.00 |
| R209/R157 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R210 | On 06/11/2014 | Bond Future | | | 172.48255 | | 172.48255 | 172.19480 | 172.19480 | | | | 0.00 | 0 | 602.00 |
| R210 | On 05/02/2015 | Bond Future | | | 175.27646 | | 175.27646 | 174.98897 | 174.98897 | | | | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R211 | On 06/11/2014 | Bond Future | | | 132.23720 | | 132.23720 | 132.21814 | 132.21814 | | | | 0.00 | 0 | 1,070.00 |
| R211 | On 05/02/2015 | Bond Future | | | 132.77729 | | 132.77729 | 132.76158 | 132.76158 | | | | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R212 | On 06/11/2014 | Bond Future | | | 137.18115 | | 137.18115 | | 137.00623 | 137.00623 | | | 0.00 | 0 | 18,159.00 |
| R212 | On 05/02/2015 | Bond Future | | | 137.64496 | | 137.64496 | | 137.47095 | 137.47095 | | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | | | 8.82582 | | 85.74838 | | 8.78572 | 86.05312 | | 12.00 | 0.00 | 0 | 29,313.00 |
| R213 | On 05/02/2015 | Bond Future | | | 8.89294 | | 87.12680 | | 8.85126 | 87.43902 | | 12.54 | 0.00 | 0 | 0.00 |
| R213 | On 07/05/2015 | Bond Future | | | 8.93950 | | 85.12215 | | 8.89568 | 85.44670 | | 13.20 | 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 06/11/2014 | Bond Future | | | 9.03043 | | 75.99987 | | 9.01599 | 76.11384 | | 14.41 | 0.00 | 0 | 6,057.00 |
| R214 | On 06/11/2014 | Bond Future | 9.20 | Call | 2,772.03000 | | 2.77203 | | 2,879.13000 | 2.87913 | 2,772.030 | 14.55 | 0.00 | 0 | 2,500.00 |
| R214 | On 06/11/2014 | Bond Future | 9.80 | Put | 345.25000 | | 0.34525 | | 351.38000 | 0.35138 | 345.250 | 14.96 | 0.00 | 0 | 2,500.00 |
| R214 | On 05/02/2015 | Bond Future | | | 9.09231 | | 77.22165 | | 9.07718 | 77.33964 | | 15.08 | 0.00 | 0 | 0.00 |
| R214 | On 07/05/2015 | Bond Future | | | 9.13633 | | 75.29500 | | 9.12001 | 75.42120 | | 15.94 | 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 | | | 20,813.38000 | | 20,813.38000 | | 20,817.41000 | 20,817.41000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 15/09/2014 | Foreign Exchange Future | | | 4.89590 | | 4.89590 | | 4.86750 | 4.86750 | | 5.72 | 0.00 | 0 | 0.00 |
| TRY / R | On 12/12/2014 | Foreign Exchange Future | | | 4.87140 | | 4.87140 | | 4.84400 | 4.84400 | | 8.07 | 0.00 | 0 | 0.00 |

Total for Derivatives : **870,183,125.50** **79,819** **3 754 364.00**

i-Bonds

| | | | | | | | | | | | | | | | |
|-------|---------------|-----------|--|--|---------|--|-----------|--|---------|-----------|--|--|------|---|------------------|
| AA02 | On 28/03/2016 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.86284 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | | 7.16000 | | 104.49401 | | 7.16000 | 104.47403 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.12333 | | | 0.00 | 0 | 30,000,000.00 |
| AA05 | On 22/03/2019 | Spot Bond | | | 8.57500 | | 106.40554 | | 8.57500 | 106.38127 | | | 0.00 | 0 | 5,000,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.68819 | | | 0.00 | 0 | 0.00 |
| AA07 | On 15/04/2021 | Spot Bond | | | 9.28500 | | 104.29669 | | 9.28500 | 104.27083 | | | 0.00 | 0 | 0.00 |
| AB010 | On 21/11/2022 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 99.89502 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 99.97907 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | | 9.44000 | | 98.11622 | | 9.44000 | 98.09163 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| AB06 | On 27/03/2015 | Spot Bond | 7.26000 | 103.70901 | | 7.26000 | 103.68892 | | | 0.00 | 0 | 120,000,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33608 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | 8.65500 | 106.88731 | | 8.65500 | 106.86271 | | | 0.00 | 0 | 500,000,000.00 |
| ABCP12 | On 20/09/2014 | Spot Bond | 1.51000 | 138.82372 | | 1.51000 | 138.80979 | | | 0.00 | 0 | 0.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 2.35500 | 127.24059 | | 2.35500 | 270.91583 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55592 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88494 | | | 0.00 | 7,500,000,000 | 2,500,000,000.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25467 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30702 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34177 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84132 | | | 0.00 | 0 | 10,000,000,000.00 |
| ABFN11 | On 09/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92116 | | | 0.00 | 0 | 1,800,000,000.00 |
| ABFN12 | On 09/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76264 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 3.05500 | 131.28940 | | 3.05500 | 131.27084 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 4.26000 | 119.04294 | | 4.26000 | 119.02221 | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 5.01000 | 103.43065 | | 5.01000 | 103.41064 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 64.27439 | | 100.00000 | 64.11868 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.09500 | 171.31771 | | 2.09500 | 171.29786 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | 161.66332 | | 2.76000 | 161.64168 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.12500 | 173.14069 | | 2.12500 | 173.12048 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.84000 | 183.76851 | | 1.84000 | 183.74848 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.05125 | 76.60845 | | 8.05125 | 76.59219 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.05125 | 76.60845 | | 8.05125 | 76.59219 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.53000 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN39 | | On 21/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18961 | | | 0.00 | 0 | 0.00 |
| ABN40 | | On 29/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.21000 | | | 0.00 | 0 | 0.00 |
| ABN42 | | On 16/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 92.25000 | | | 0.00 | 0 | 0.00 |
| ABN44 | | On 14/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 92.57000 | | | 0.00 | 0 | 0.00 |
| ABN45 | | On 23/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.88000 | | | 0.00 | 0 | 0.00 |
| ABN46 | | On 23/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.27000 | | | 0.00 | 0 | 0.00 |
| ABN47 | | On 05/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80710 | | | 0.00 | 0 | 0.00 |
| ABN48 | | On 13/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68783 | | | 0.00 | 0 | 0.00 |
| ABN49 | | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 88.92000 | | | 0.00 | 0 | 0.00 |
| ABN50 | | On 21/12/2014 | Spot Bond | 7.19000 | 101.92549 | | 7.19000 | 101.90589 | | | 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 | 88.92000 | | | 0.00 | 0 | 0.00 |
| ABN53 | | On 01/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 92.05000 | | | 0.00 | 0 | 0.00 |
| ABN54 | | On 14/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 89.31000 | | | 0.00 | 0 | 0.00 |
| ABN55 | | On 27/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00392 | | | 0.00 | 0 | 0.00 |
| ABN56 | | On 15/09/2015 | Spot Bond | 7.45000 | 111.92046 | | 7.45000 | 111.89822 | | | 0.00 | 0 | 0.00 |
| ABN58 | | On 16/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69969 | | | 0.00 | 0 | 0.00 |
| ABN59 | | On 20/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 86.57000 | | | 0.00 | 0 | 0.00 |
| ABN60 | | On 23/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 86.30000 | | | 0.00 | 0 | 0.00 |
| ABN61 | | On 31/01/2025 | Spot Bond | 2.65000 | 94.21766 | | 2.65000 | 106.39615 | | | 0.00 | 0 | 0.00 |
| ABN62 | | On 31/03/2028 | Spot Bond | 2.53000 | 101.81616 | | 2.53000 | 157.95869 | | | 0.00 | 0 | 0.00 |
| ABN63 | | On 07/12/2033 | Spot Bond | 2.44000 | 116.17382 | | 2.44000 | 209.44843 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 85.75000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 9.66500 | | 88.84059 | | 9.66500 | 92.68190 | | | 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 | 96.08000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.90000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.58759 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.99000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.34500 | | | 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 | | 107.92476 | | 9.63000 | 107.89704 | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | 9.63000 | | 107.92476 | | 9.63000 | 107.89704 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 8.99000 | | 91.64190 | | 8.99000 | 91.61989 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.36000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.37000 | | | 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 | 9.72500 | | 107.22105 | | 9.72500 | 107.19324 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 88.80000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45732 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40658 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 8.20500 | | 109.30098 | | 8.20500 | 109.27709 | | | 0.00 | 0 | 1,430,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| ABS11 | On 09/04/2021 | Spot Bond | | 8.99500 | 105.57042 | | 8.99500 | 105.54505 | | | 0.00 | 0 | 500,000,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | | 7.11000 | 103.30280 | | 7.11000 | 103.28319 | | | 22,183,200,000,000.00 | 3,120,000,000 | 1,660,000,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | | 8.91000 | 98.63929 | | 8.91000 | 98.61580 | | | 0.00 | 0 | 590,000,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | | 9.88000 | 96.37322 | | 9.88000 | 96.34797 | | | 0.00 | 0 | 1,466,666,600.00 |
| ABS9 | On 17/03/2016 | Spot Bond | | 7.81000 | 106.25453 | | 7.81000 | 106.23241 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | | 2.16500 | 216.91937 | | 2.16500 | 274.80444 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | | 1.45000 | 125.94454 | | 1.45000 | 128.74093 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | | 2.13000 | 128.09077 | | 2.13000 | 130.64849 | | | 0.00 | 0 | 0.00 |
| ACIF1U | On 08/07/2025 | Spot Bond | | 100.00000 | 0.00472 | | 100.00000 | 0.00470 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | | 100.00000 | 63.95063 | | 100.00000 | 63.79571 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | | 11.61000 | 107.65873 | | 11.61000 | 107.62573 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99998 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | | 100.00000 | 4.08939 | | 100.00000 | 4.07949 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99998 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99995 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | | 100.00000 | 24.37467 | | 100.00000 | 24.31563 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99998 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | | 11.00000 | 64.71566 | | 11.00000 | 64.69716 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | | 100.00000 | 24.37467 | | 100.00000 | 24.31563 | | | 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 | 101.37750 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL077 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.51513 | | 0.00 | | 0 | 0.00 | |
| ACL078 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.31611 | | 0.00 | | 0 | 0.00 | |
| ACL080 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.35759 | | 0.00 | | 0 | 0.00 | |
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.37584 | | 0.00 | | 0 | 0.00 | |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42655 | | 0.00 | | 0 | 0.00 | |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42655 | | 0.00 | | 0 | 0.00 | |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42923 | | 0.00 | | 0 | 0.00 | |
| ACL085 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.53409 | | 0.00 | | 0 | 0.00 | |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42923 | | 0.00 | | 0 | 0.00 | |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.42388 | | 0.00 | | 0 | 0.00 | |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 90.91277 | | 0.00 | | 0 | 0.00 | |
| ACL089 | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.54631 | | 0.00 | | 0 | 0.00 | |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.14323 | | 0.00 | | 0 | 0.00 | |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33274 | | 0.00 | | 0 | 0.00 | |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.37397 | | 0.00 | | 0 | 0.00 | |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.39051 | | 0.00 | | 0 | 0.00 | |
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.35736 | | 0.00 | | 0 | 0.00 | |
| ACL100 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.28295 | | 0.00 | | 0 | 0.00 | |
| ACL104 | On 20/12/2019 | Spot Bond | 9.43000 | 103.95874 | 9.43000 | 104.01908 | | 0.00 | | 0 | 0.00 | |
| ACL118 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.49734 | | 0.00 | | 0 | 0.00 | |
| ACL120 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.17041 | | 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 | 84.71500 | | 0.00 | | 0 | 0.00 | |
| ACL127 | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 164.42123 | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 164.49473 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31603 | | | 0.00 | 0 | 0.00 |
| ACL130 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL131 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL133 | | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88203 | | | 0.00 | 0 | 0.00 |
| ACL134 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27455 | | | 0.00 | 0 | 0.00 |
| ACL135 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26459 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.32883 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.68142 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.32750 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01279 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97618 | | | 0.00 | 0 | 0.00 |
| ACL142 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.50882 | | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42100 | | | 0.00 | 0 | 0.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.75042 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32102 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.54238 | | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16188 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13362 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18847 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29136 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23324 | | | 0.00 | 0 | 0.00 |
| ACL158 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16686 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL159 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18514 | | | 0.00 | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 10.23000 | 104.26353 | | 10.23000 | 104.23526 | | | 0.00 | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20324 | | | 0.00 | 0 | 0.00 |
| ACL163 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17517 | | | 0.00 | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 119.29952 | | | 0.00 | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 9.51500 | 102.71822 | | 9.51500 | 102.69214 | | | 0.00 | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28631 | | | 0.00 | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 1.75000 | 115.04767 | | 1.75000 | 115.14004 | | | 0.00 | 0 | 0.00 |
| ACL170 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46585 | | | 0.00 | 0 | 0.00 |
| ACL172 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18662 | | | 0.00 | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26120 | | | 0.00 | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30238 | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21998 | | | 0.00 | 0 | 0.00 |
| ACL178 | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29414 | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00479 | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77695 | | | 0.00 | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.11487 | | | 0.00 | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20514 | | | 0.00 | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.44971 | | | 0.00 | 0 | 0.00 |
| ACL185 | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29414 | | | 0.00 | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25719 | | | 0.00 | 0 | 0.00 |
| ACL187 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32756 | | | 0.00 | 0 | 0.00 |
| ACL188 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34912 | | | 0.00 | 0 | 0.00 |
| ACL191 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.74636 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.02210 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35419 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35419 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43405 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26943 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43565 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.62295 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43405 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.81248 | | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38240 | | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36825 | | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 117.69652 | | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 118.52963 | | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18701 | | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17546 | | | 0.00 | 0 | 0.00 |
| ACL210 | | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99993 | | | 0.00 | 0 | 0.00 |
| ACL212 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20679 | | | 0.00 | 0 | 0.00 |
| ACL213 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.26420 | | | 0.00 | 0 | 0.00 |
| ACL214 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26120 | | | 0.00 | 0 | 0.00 |
| ACL215 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18866 | | | 0.00 | 0 | 0.00 |
| ACL216 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18701 | | | 0.00 | 0 | 0.00 |
| ACL217 | | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30112 | | | 0.00 | 0 | 0.00 |
| ADCB01 | | On 08/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.20017 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ADCB02 | On 31/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42906 | | | 0.00 | 0 | 0.00 |
| ADCB03 | On 31/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41587 | | | 0.00 | 0 | 0.00 |
| ADCP06 | On 25/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.91206 | | | 0.00 | 0 | 0.00 |
| ADCP07 | On 25/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.30795 | | | 0.00 | 0 | 0.00 |
| ADCP08 | On 27/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46089 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | | 100.00000 | 13.51979 | | 100.00000 | 13.48704 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97966 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97761 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97624 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65868 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72560 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81468 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63251 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | | 7.99000 | 100.06442 | | 7.99000 | 100.04300 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81810 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.95360 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | | 8.49500 | 104.01294 | | 8.49500 | 103.98942 | | | 0.00 | 0 | 0.00 |
| AIR02 | On 30/04/2023 | Spot Bond | | 9.35500 | 117.20018 | | 9.35500 | 117.17091 | | | 0.00 | 0 | 0.00 |
| AIR02U | On 05/10/2014 | Spot Bond | | 100.00000 | 91.85092 | | 100.00000 | 91.62743 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | | 7.26000 | 110.05449 | | 7.26000 | 110.03316 | | | 0.00 | 0 | 0.00 |
| AIR03U | On 26/10/2014 | Spot Bond | | 100.00000 | 86.75716 | | 100.00000 | 86.55632 | | | 0.00 | 0 | 0.00 |
| AIR04 | On 29/05/2024 | Spot Bond | | 9.40500 | 101.10835 | | 9.40500 | 101.08309 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | | 100.00000 | 15.02027 | | 100.00000 | 14.98704 | | | 0.00 | 0 | 0.00 |
| AIR05 | On 29/05/2030 | Spot Bond | | 10.12000 | 101.31616 | | 10.12000 | 101.28898 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AIRL01 | On 30/04/2028 | Spot Bond | | 2.78000 | 162.77442 | | 2.78000 | 162.75254 | | | 0.00 | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46796 | | | 0.00 | 0 | 0.00 |
| ANG011 | On 06/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.30645 | | | 0.00 | 0 | 0.00 |
| ANG012 | On 06/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.36702 | | | 0.00 | 0 | 0.00 |
| ANG08 | On 10/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69196 | | | 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 | 101.24160 | | | 0.00 | 0 | 0.00 |
| ASN006 | On 28/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.77312 | | | 0.00 | 0 | 0.00 |
| ASN007 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10643 | | | 0.00 | 0 | 0.00 |
| ASN008 | On 06/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN009 | On 27/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN010 | On 04/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ASN011 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21998 | | | 0.00 | 0 | 0.00 |
| ASN012 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.58628 | | | 0.00 | 0 | 0.00 |
| ASN013 | On 09/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.76077 | | | 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 | 98.76000 | | | 0.00 | 0 | 0.00 |
| ASN016 | On 11/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.23000 | | | 0.00 | 0 | 0.00 |
| ASN017 | On 09/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.56142 | | | 0.00 | 0 | 0.00 |
| ASN020 | On 09/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.96729 | | | 0.00 | 0 | 0.00 |
| ASN022 | On 07/12/2033 | Spot Bond | | 2.69000 | 127.16086 | | 2.69000 | 289.31830 | | | 0.00 | 0 | 0.00 |
| ASN023 | On 07/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 92.40443 | | | 0.00 | 0 | 0.00 |
| ASN024 | On 15/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| ASN025 | On 07/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.05415 | | | 0.00 | 0 | 0.00 |
| ASN028 | On 20/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.53916 | | | 0.00 | 0 | 1,500,000,000.00 |
| ASN031 | On 14/08/2017 | Spot Bond | 100.00000 | | 13.27152 | | 100.00000 | 13.25679 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29960 | | | 0.00 | 0 | 0.00 |
| BAR002 | On 20/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10451 | | | 0.00 | 0 | 0.00 |
| BAR003 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08801 | | | 0.00 | 0 | 30,000,000,000.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.03493 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 8.98500 | | 106.53456 | | 8.98500 | 106.50898 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02415 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47670 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.83208 | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.08692 | | | 0.00 | 0 | 100,000,000.00 |
| BAW18 | On 05/12/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.39986 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | 9.56500 | | 101.96085 | | 9.56500 | 101.93483 | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 7.41500 | | 108.95045 | | 7.41500 | 108.92877 | | | 2,589,318,000,000.00 | 349,200,000 | 174,600,000.00 |
| BAW20U | On 15/01/2016 | Spot Bond | 100.00000 | | 34.87751 | | 100.00000 | 34.72414 | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10544 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00584 | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | 7.63000 | | 103.45668 | | 7.63000 | 103.43524 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 8.80500 | | 106.84461 | | 8.80500 | 106.81945 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 11.03224 | | 103.97238 | | 11.03224 | 102.99917 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 11.06746 | | 102.03748 | | 11.06746 | 101.83359 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 11.09694 | | 101.97190 | | 11.09694 | 101.79834 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45009 | | | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA07 | On 31/12/2015 | Spot Bond | | 11.12642 | 101.83614 | | 11.12642 | 101.73798 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | | 11.81039 | 101.57591 | | 11.81039 | 101.55004 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48465 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48465 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48472 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | | 11.28224 | 101.14294 | | 11.28224 | 101.29966 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | | 11.22375 | 102.92514 | | 11.22375 | 101.82028 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | | 11.06746 | 102.03748 | | 11.06746 | 101.83359 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | | 11.12113 | 102.21427 | | 11.12113 | 101.98546 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | | 10.28524 | 96.84118 | | 10.28524 | 101.54215 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40867 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39116 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39116 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31601 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93852 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | | 11.02494 | 100.32258 | | 11.02494 | 100.74418 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | | 11.58000 | 100.46755 | | 11.58000 | 100.34801 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35018 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | | 11.50500 | 70.28523 | | 11.50500 | 98.09974 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93847 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.27747 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | | 9.28000 | 90.32900 | | 9.28000 | 101.27951 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37067 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA32 | On 31/03/2018 | Spot Bond | 11.38500 | 68.94232 | | 11.38500 | 97.82669 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32968 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36384 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36384 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.81137 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31327 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38076 | | | 0.00 | 0 | 0.00 |
| BAYA40 | On 30/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15383 | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93853 | | | 0.00 | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38076 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31601 | | | 0.00 | 0 | 0.00 |
| BAYA44 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33273 | | | 0.00 | 0 | 0.00 |
| BAYA45 | On 31/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38085 | | | 0.00 | 0 | 0.00 |
| BAYA46 | On 31/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99383 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 14.03224 | 104.33299 | | 14.03224 | 103.39669 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.22040 | 102.40063 | | 15.22040 | 102.39909 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.09700 | 102.28177 | | 14.09700 | 102.13941 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.80623 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.80623 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.80623 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.87400 | | | 0.00 | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56841 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 19.45693 | | 100.00000 | 19.42002 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 21.20237 | | 100.00000 | 21.15101 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|-------------------|
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | | 19.29654 | 100.00000 | 19.24980 | | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | | 11.91145 | 100.00000 | 11.88259 | | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | | 11.91145 | 100.00000 | 11.88259 | | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | | 14.40150 | 100.00000 | 14.36662 | | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | | 12.47866 | 100.00000 | 12.44843 | | | | 0.00 | 0 | 0.00 |
| BCJ03 | On 17/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.56666 | | | | 0.00 | 0 | 10,000,000,000.00 |
| BCJ04 | On 21/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.55679 | | | | 0.00 | 0 | 0.00 |
| BCJ05 | On 07/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.74798 | | | | 0.00 | 0 | 0.00 |
| BCJ06 | On 07/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.79576 | | | | 0.00 | 0 | 0.00 |
| BCP3U | On 30/06/2019 | Spot Bond | 100.00000 | | 8.11076 | 100.00000 | 8.09111 | | | | 0.00 | 0 | 0.00 |
| BCP4U | On 30/06/2019 | Spot Bond | 100.00000 | | 8.11076 | 100.00000 | 8.09111 | | | | 0.00 | 0 | 0.00 |
| BCP83U | On 19/08/2014 | Spot Bond | 100.00000 | | 66.66668 | 100.00000 | 66.66667 | | | | 0.00 | 0 | 0.00 |
| BCP84U | On 05/09/2014 | Spot Bond | 100.00000 | | 96.05263 | 100.00000 | 95.80052 | | | | 0.00 | 0 | 0.00 |
| BCP85U | On 24/10/2014 | Spot Bond | 100.00000 | | 85.08159 | 100.00000 | 84.88372 | | | | 0.00 | 0 | 0.00 |
| BCP86U | On 19/11/2014 | Spot Bond | 100.00000 | | 80.21978 | 100.00000 | 100.00000 | | | 4,040,000,000,000,000.00 | 40,400,000,000 | 20,200,000,000.00 | |
| BD0202 | On 31/12/2018 | Spot Bond | 2.06500 | | 103.95751 | 2.06500 | 177.87236 | | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.27500 | | 94.34138 | 8.27500 | 147.97999 | | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.27500 | | 95.64635 | 8.27500 | 148.33215 | | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.66000 | | 98.47779 | 8.66000 | 98.45499 | | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.53235 | | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.21564 | | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 7.98500 | | 100.16776 | 7.98500 | 100.14645 | | | | 0.00 | 0 | 100,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.65646 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59334 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60551 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64606 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68657 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79958 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 22.60916 | | 100.00000 | 22.55439 | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38968 | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.40950 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41799 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42082 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45475 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49992 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 14.15742 | | 100.00000 | 14.12312 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 14.15742 | | 100.00000 | 14.12312 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20398 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29996 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32612 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 8.35500 | 104.80123 | | 8.35500 | 104.77793 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40461 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54398 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 10.10568 | | 100.00000 | 10.08120 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 10.10568 | | 100.00000 | 10.08120 | | | 0.00 | 0 | 0.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64891 | | | 0.00 | 0 | 0.00 |
| BID05 | On 26/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96599 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BID06 | On 30/06/2019 | Spot Bond | | 8.68500 | 66.65073 | | 8.68500 | 101.87760 | | | 0.00 | 0 | 3,000,000,000.00 |
| BIDC39 | On 04/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.73707 | | | 0.00 | 0 | 0.00 |
| BIDC40 | On 16/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.00757 | | | 0.00 | 0 | 0.00 |
| BIDC41 | On 06/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.47757 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98323 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98016 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98180 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98089 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97925 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97240 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96167 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | | 100.00000 | 63.81320 | | 100.00000 | 63.65862 | | | 0.00 | 0 | 0.00 |
| BSR12 | On 25/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59336 | | | 0.00 | 0 | 0.00 |
| BSR13 | On 26/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61095 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | | 100.00000 | 19.89125 | | 100.00000 | 19.84307 | | | 0.00 | 0 | 0.00 |
| BWZJ17 | On 17/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.26030 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01982 | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | | 7.45000 | 104.93644 | | 7.45000 | 104.91535 | | | 0.00 | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | | 9.45500 | 113.24344 | | 9.45500 | 113.21502 | | | 0.00 | 0 | 270,000,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64297 | | | 0.00 | 0 | 3,000,000,000.00 |
| CBL11 | On 06/05/2016 | Spot Bond | | 9.10500 | 105.22424 | | 9.10500 | 105.19878 | | | 0.00 | 0 | 620,000,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | | 11.29500 | 105.23478 | | 11.29500 | 105.20337 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51949 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CBL14 | On 01/02/2019 | Spot Bond | 11.54500 | 100.62915 | | 11.54500 | 100.59846 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16169 | | | 0.00 | 6,120,000,000 | 3,120,000,000.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.34500 | 102.63524 | | 9.34500 | 102.60976 | | | 0.00 | 0 | 0.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86310 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 11.98500 | 96.53266 | | 11.98500 | 96.50162 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11019 | | | 0.00 | 200,000,000 | 200,000,000.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.78569 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26757 | | | 0.00 | 330,000,000 | 330,000,000.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.31500 | 94.75858 | | 10.31500 | 94.73268 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 10.10500 | 116.18016 | | 10.10500 | 116.14887 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 9.95500 | 112.43322 | | 9.95500 | 112.40338 | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 9.28500 | 117.26200 | | 9.28500 | 117.23308 | | | 0.00 | 0 | 3,490,000,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.18001 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 11.70500 | 105.24385 | | 11.70500 | 105.21133 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14921 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.33498 | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.63439 | | | 0.00 | 0 | 0.00 |
| CGR15 | On 22/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77296 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23892 | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.85204 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.84957 | | | 0.00 | 0 | 0.00 |
| CIG03 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17377 | | | 0.00 | 0 | 0.00 |
| CIG04 | On 30/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22188 | | | 0.00 | 0 | 0.00 |
| CIG05 | On 30/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27731 | | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN126 | | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99995 | | | 0.00 | 0 | 0.00 |
| CLN130 | | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99996 | | | 0.00 | 0 | 0.00 |
| CLN134 | | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99995 | | | 0.00 | 0 | 0.00 |
| CLN159 | | On 14/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14182 | | | 0.00 | 0 | 0.00 |
| CLN170 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31614 | | | 0.00 | 0 | 0.00 |
| CLN179 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.19156 | | | 0.00 | 0 | 0.00 |
| CLN183 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 62.21200 | | | 0.00 | 0 | 0.00 |
| CLN184 | | On 01/07/2021 | Spot Bond | 10.11000 | 101.37623 | | 10.11000 | 101.34907 | | | 0.00 | 0 | 0.00 |
| CLN186 | | On 06/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86831 | | | 0.00 | 0 | 0.00 |
| CLN191 | | On 23/08/2016 | Spot Bond | 2.76000 | 118.95895 | | 2.76000 | 118.94292 | | | 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 | 116.01823 | | 3.14000 | 118.75987 | | | 0.00 | 0 | 0.00 |
| CLN194 | | On 31/08/2016 | Spot Bond | 8.25000 | 99.78055 | | 8.25000 | 103.87368 | | | 0.00 | 0 | 0.00 |
| CLN198 | | On 13/09/2021 | Spot Bond | 3.10000 | 125.91638 | | 3.10000 | 120.18556 | | | 0.00 | 0 | 0.00 |
| CLN199 | | On 13/09/2016 | Spot Bond | 2.40000 | 125.53656 | | 2.40000 | 119.82527 | | | 0.00 | 0 | 0.00 |
| CLN200 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.86958 | | | 0.00 | 0 | 0.00 |
| CLN213 | | On 12/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78541 | | | 0.00 | 0 | 0.00 |
| CLN214 | | On 12/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69188 | | | 0.00 | 0 | 0.00 |
| CLN215 | | On 17/10/2016 | Spot Bond | 8.51000 | 102.93335 | | 8.51000 | 102.90992 | | | 0.00 | 0 | 0.00 |
| CLN216 | | On 11/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92847 | | | 0.00 | 0 | 800,000,000.00 |
| CLN217 | | On 11/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86624 | | | 0.00 | 0 | 0.00 |
| CLN219 | | On 20/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61415 | | | 0.00 | 0 | 0.00 |
| CLN220 | | On 20/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62640 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CLN221 | On 20/10/2016 | Spot Bond | 8.56000 | 103.05000 | | 8.56000 | 103.02640 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.56000 | 103.05000 | | 8.56000 | 103.02640 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.61000 | 101.85268 | | 8.61000 | 101.82922 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34932 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49196 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82233 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82233 | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 66.94400 | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12465 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36855 | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90320 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89678 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | 99.92430 | | 9.35000 | 99.89907 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | 99.92430 | | 9.35000 | 99.89907 | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90313 | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90286 | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45047 | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33541 | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44602 | | | 0.00 | 0 | 2,500,000,000.00 |
| CLN252 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33541 | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33541 | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33541 | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40867 | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.17759 | | | 0.00 | 0 | 550,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN257 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.73304 | | | 0.00 | 0 | 0.00 |
| CLN258 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.29496 | | | 0.00 | 0 | 600,000,000.00 |
| CLN259 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.29496 | | | 0.00 | 0 | 600,000,000.00 |
| CLN260 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.29496 | | | 0.00 | 0 | 785,900,000.00 |
| CLN261 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62358 | | | 0.00 | 0 | 0.00 |
| CLN262 | | On 26/03/2019 | Spot Bond | 9.31500 | 105.09372 | | 9.31500 | 105.06772 | | | 0.00 | 0 | 0.00 |
| CLN264 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN268 | | On 30/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40081 | | | 0.00 | 0 | 550,000,000.00 |
| CLN269 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54012 | | | 0.00 | 0 | 0.00 |
| CLN272 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.66283 | | | 0.00 | 0 | 0.00 |
| CLN273 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.65487 | | | 0.00 | 0 | 0.00 |
| CLN274 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.70886 | | | 0.00 | 0 | 0.00 |
| CLN275 | | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96111 | | | 0.00 | 0 | 0.00 |
| CLN277 | | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88301 | | | 0.00 | 0 | 0.00 |
| CLN278 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.90684 | | | 0.00 | 0 | 0.00 |
| CLN279 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.12063 | | | 0.00 | 0 | 0.00 |
| CLN280 | | On 07/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.62173 | | | 0.00 | 0 | 0.00 |
| CLN281 | | On 21/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44934 | | | 0.00 | 0 | 0.00 |
| CLN282 | | On 27/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27946 | | | 0.00 | 0 | 0.00 |
| CLN283 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20350 | | | 0.00 | 0 | 0.00 |
| CLN288 | | On 10/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60218 | | | 0.00 | 0 | 0.00 |
| CLN289 | | On 30/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28147 | | | 0.00 | 0 | 0.00 |
| CLN290 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54766 | | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN291 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30023 | | | 0.00 | 0 | 0.00 |
| CLN292 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.92333 | | | 0.00 | 0 | 0.00 |
| CLN293 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18760 | | | 0.00 | 0 | 0.00 |
| CLN294 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28530 | | | 0.00 | 0 | 0.00 |
| CLN295 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05824 | | | 0.00 | 0 | 0.00 |
| CLN296 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44387 | | | 0.00 | 0 | 0.00 |
| CLN297 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18765 | | | 0.00 | 0 | 0.00 |
| CLN298 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18765 | | | 0.00 | 0 | 0.00 |
| CLN299 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17914 | | | 0.00 | 0 | 0.00 |
| CLN301 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 122.85733 | | | 0.00 | 0 | 0.00 |
| CLN302 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.85007 | | | 0.00 | 0 | 0.00 |
| CLN303 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 123.31298 | | | 0.00 | 0 | 0.00 |
| CLN304 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 122.30850 | | | 0.00 | 0 | 0.00 |
| CLN305 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 122.92749 | | | 0.00 | 0 | 0.00 |
| CLN310 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 119.56110 | | | 0.00 | 0 | 0.00 |
| CLN311 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 119.76900 | | | 0.00 | 0 | 0.00 |
| CLN313 | | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14164 | | | 0.00 | 0 | 0.00 |
| CLN314 | | On 14/11/2022 | Spot Bond | 10.94500 | 95.03798 | | 10.94500 | 95.01046 | | | 0.00 | 0 | 0.00 |
| CLN315 | | On 20/03/2023 | Spot Bond | 11.46500 | 96.67261 | | 11.46500 | 96.64334 | | | 0.00 | 0 | 0.00 |
| CLN316 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12431 | | | 0.00 | 0 | 0.00 |
| CLN317 | | On 20/03/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45379 | | | 0.00 | 0 | 0.00 |
| CLN318 | | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13849 | | | 0.00 | 0 | 0.00 |
| CLN319 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55987 | | | 0.00 | 0 | 0.00 |
| CLN320 | | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44903 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | | 102.64696 | | 8.80500 | 102.65716 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26943 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56563 | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 116.29970 | | | 0.00 | 0 | 0.00 |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.33038 | | | 0.00 | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35508 | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45050 | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38256 | | | 0.00 | 0 | 0.00 |
| CLN329 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.94583 | | | 0.00 | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.94583 | | | 0.00 | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.83048 | | | 0.00 | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.51525 | | | 0.00 | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12431 | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 105.95696 | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 106.00224 | | | 0.00 | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48384 | | | 0.00 | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.69192 | | | 0.00 | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13117 | | | 0.00 | 0 | 0.00 |
| CLN342 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.93343 | | | 0.00 | 0 | 0.00 |
| CLN343 | On 20/12/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.58132 | | | 0.00 | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.19994 | | | 0.00 | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40444 | | | 0.00 | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47895 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN347 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.18317 | | | | 0.00 | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.09687 | | | | 0.00 | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45746 | | | | 0.00 | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.83010 | | | | 0.00 | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.92616 | | | | 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 |
| CLN358 | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.43403 | | | | 0.00 | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.55627 | | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.15072 | | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | 10.55000 | 101.17141 | 10.55000 | 104.30888 | | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | 10.12500 | 103.74841 | 10.12500 | 106.87925 | | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.16467 | | | | 0.00 | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33888 | | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | 12.26500 | 105.41957 | 12.26500 | 109.26544 | | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.35362 | | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | 12.29500 | 102.77423 | 12.29500 | 102.67431 | | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | 10.72500 | 102.68297 | 10.72500 | 102.59555 | | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.35362 | | | | 0.00 | 0 | 0.00 |
| CLN370 | On 26/07/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.50016 | | | | 0.00 | 0 | 0.00 |
| CLN371 | On 20/03/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.54912 | | | | 0.00 | 0 | 0.00 |
| CLN372 | On 20/09/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42255 | | | | 0.00 | 0 | 0.00 |
| CLN373 | On 20/09/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.72793 | | | | 0.00 | 0 | 0.00 |
| CLN374 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.26943 | | | | 0.00 | 0 | 0.00 |
| CLN375 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.17503 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN376 | On 20/03/2021 | Spot Bond | 9.61500 | 105.20655 | | 9.61500 | 105.10779 | | | 0.00 | 0 | 0.00 |
| CLN377 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47818 | | | 0.00 | 0 | 0.00 |
| CLN378 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40938 | | | 0.00 | 0 | 0.00 |
| CLN379 | On 20/03/2024 | Spot Bond | 10.55000 | 103.52500 | | 10.55000 | 104.36718 | | | 0.00 | 0 | 0.00 |
| CLN380 | On 20/09/2024 | Spot Bond | 11.00000 | 103.37664 | | 11.00000 | 98.70396 | | | 0.00 | 0 | 0.00 |
| CLN381 | On 21/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57716 | | | 0.00 | 0 | 0.00 |
| CLN382 | On 20/03/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69551 | | | 0.00 | 0 | 0.00 |
| CLN383 | On 22/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57641 | | | 0.00 | 0 | 0.00 |
| CLN384 | On 20/09/2024 | Spot Bond | 12.05500 | 102.79780 | | 12.05500 | 102.49233 | | | 0.00 | 0 | 0.00 |
| CLN385 | On 20/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73753 | | | 0.00 | 0 | 0.00 |
| CLN386 | On 20/03/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48737 | | | 0.00 | 0 | 0.00 |
| CLN387 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50960 | | | 0.00 | 0 | 0.00 |
| CLN388 | On 20/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33866 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | 39.02135 | | 7.01000 | 39.63283 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 159.94436 | | | 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 | 8.66000 | 98.47779 | | 8.66000 | 137.25847 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 8.27500 | 33.68868 | | 8.27500 | 147.97999 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.27500 | 34.10956 | | 8.27500 | 148.33215 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.84396 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.77422 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88196 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88196 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36588 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27299 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29129 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29414 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55987 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17216 | | | 0.00 | 0 | 0.00 |
| CLNF12 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23647 | | | 0.00 | 0 | 0.00 |
| CLNF13 | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22823 | | | 0.00 | 0 | 0.00 |
| CLNF14 | On 20/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68433 | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.86292 | | | 0.00 | 0 | 0.00 |
| COH002 | On 15/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79835 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 9.11000 | 110.27873 | | 9.11000 | 107.82503 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 8.75500 | 102.64590 | | 8.75500 | 102.62187 | | | 0.00 | 0 | 730,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.22500 | 113.83500 | | 10.22500 | 113.80399 | | | 0.00 | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 8.41000 | 105.03584 | | 8.41000 | 105.01220 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 9.81500 | 109.00708 | | 9.81500 | 108.97871 | | | 0.00 | 0 | 0.00 |
| COJG01 | On 09/06/2024 | Spot Bond | 9.90500 | 103.70091 | | 9.90500 | 103.67352 | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 10.25500 | 97.01503 | | 10.25500 | 96.98852 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 11.00500 | 98.26288 | | 11.00500 | 98.23412 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 11.00500 | 91.12488 | | 11.00500 | 91.09821 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92899 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.83823 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60121 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81843 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| CPL020 | On 27/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37599 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 11.13500 | | 100.55418 | | 11.13500 | 100.69542 | | | 0.00 | 0 | 28,400,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | | 13.29493 | | 100.00000 | 13.26272 | | | 0.00 | 0 | 0.00 |
| DEN39U | On 10/06/2018 | Spot Bond | 100.00000 | | 4.41632 | | 100.00000 | 4.39447 | | | 0.00 | 0 | 0.00 |
| DEN40U | On 10/06/2018 | Spot Bond | 100.00000 | | 12.99168 | | 100.00000 | 12.92391 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47581 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 8.08000 | | 99.39854 | | 8.08000 | 99.37714 | | | 0.00 | 0 | 0.00 |
| DENG50 | On 25/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91343 | | | 0.00 | 0 | 0.00 |
| DENG51 | On 03/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27923 | | | 0.00 | 0 | 0.00 |
| DENG52 | On 21/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98267 | | | 0.00 | 0 | 0.00 |
| DLT01U | On 28/11/2014 | Spot Bond | 100.00000 | | 81.36786 | | 100.00000 | 81.19288 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43293 | | | 0.00 | 650,800,000 | 325,400,000.00 |
| DLTC04 | On 28/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40034 | | | 0.00 | 0 | 0.00 |
| DLTC06 | On 13/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68222 | | | 0.00 | 0 | 0.00 |
| DLTC07 | On 04/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.28673 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13327 | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.68865 | | | 0.00 | 0 | 0.00 |
| DOL004 | On 24/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94964 | | | 0.00 | 0 | 0.00 |
| DOL006 | On 22/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.66452 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39396 | | | 0.00 | 0 | 0.00 |
| DV2021 | On 18/06/2021 | Spot Bond | 8.81500 | | 102.64224 | | 8.81500 | 102.61805 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.29000 | | 115.61668 | | 7.29000 | 115.59407 | | | 0.00 | 0 | 660,000,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.50500 | | 104.41386 | | 8.50500 | 104.39023 | | | 0.00 | 0 | 1,420,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| DV23 | On 27/02/2023 | Spot Bond | 9.00500 | 105.66884 | | 9.00500 | 105.64313 | | | 0.00 | 0 | 4,370,000,000.00 |
| DV24 | On 18/02/2024 | Spot Bond | 9.10500 | 103.74277 | | 9.10500 | 103.71768 | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.67000 | 103.39558 | | 9.67000 | 103.36905 | | | 0.00 | 0 | 300,000,000.00 |
| DVC003 | On 09/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24039 | | | 0.00 | 0 | 0.00 |
| DVC004 | On 12/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94884 | | | 0.00 | 0 | 0.00 |
| DVC005 | On 23/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96988 | | | 0.00 | 0 | 0.00 |
| DVC006 | On 29/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86402 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16175 | | | 0.00 | 0 | 0.00 |
| DVF17 | On 18/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12262 | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 8.10000 | 125.80809 | | 8.10000 | 125.78094 | | | 6,025,241,700,000.00 | 743,857,000 | 2,000,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88356 | | | 0.00 | 0 | 0.00 |
| 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 | 102.91273 | | 0.10000 | 134.97803 | | | 0.00 | 0 | 2,000,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 1.97500 | 123.61007 | | 1.99000 | 123.38253 | | | 10,279,875,000,000.00 | 5,205,000,000 | 11,396,500,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 1.99000 | 110.86249 | | 1.99000 | 110.84998 | | | 228,850,000,000.00 | 115,000,000 | 115,000,000.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.11500 | 109.08848 | | 2.11500 | 109.07581 | | | 0.00 | 0 | 0.00 |
| EL31 | On 02/06/2031 | Spot Bond | 2.18000 | 101.17280 | | 2.18000 | 101.16083 | | | 0.00 | 0 | 36,800,000,000.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.71500 | 104.41903 | | 9.71500 | 104.39211 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.56500 | 110.26704 | | 9.56500 | 110.23905 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 10.05500 | 102.91643 | | 10.05500 | 102.88900 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.36000 | 93.65747 | | 10.36000 | 96.97549 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| EMM05 | On 17/04/2029 | Spot Bond | | 10.44500 | 105.31377 | | 10.44500 | 104.63490 | | | 0.00 | 0 | 4,666,666,200.00 |
| EPF001 | On 19/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09031 | | | 0.00 | 0 | 0.00 |
| EPF002 | On 28/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.83207 | | | 0.00 | 0 | 0.00 |
| EPFC08 | On 12/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20836 | | | 0.00 | 0 | 0.00 |
| EPFC09 | On 06/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.22266 | | | 0.00 | 0 | 0.00 |
| EPFC10 | On 19/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01795 | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01839 | | | 0.00 | 0 | 0.00 |
| EQ205U | On 10/09/2014 | Spot Bond | | 100.00000 | 94.80519 | | 100.00000 | 94.55959 | | | 0.00 | 0 | 0.00 |
| EQ206U | On 15/10/2014 | Spot Bond | | 100.00000 | 89.85735 | | 100.00000 | 89.64391 | | | 0.00 | 0 | 0.00 |
| EQ209U | On 11/06/2015 | Spot Bond | | 100.00000 | 64.04066 | | 100.00000 | 63.84072 | | | 0.00 | 0 | 0.00 |
| EQ211U | On 14/11/2014 | Spot Bond | | 100.00000 | 83.77764 | | 100.00000 | 83.59188 | | | 0.00 | 0 | 0.00 |
| EQ212U | On 12/02/2015 | Spot Bond | | 100.00000 | 72.40856 | | 100.00000 | 72.27472 | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | | 3.00000 | 131.33427 | | 3.00000 | 131.31581 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | | 11.47000 | 102.91263 | | 11.47000 | 102.88145 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.37402 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52641 | | | 0.00 | 0 | 1,000,000,000.00 |
| EQS06 | On 09/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17499 | | | 0.00 | 0 | 3,200,000,000.00 |
| EQS07 | On 09/04/2018 | Spot Bond | | 9.96500 | 99.23460 | | 9.96500 | 99.20824 | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97986 | | | 0.00 | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.78588 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04369 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| ERS3B4 | On 17/11/2025 | Spot Bond | 100.00000 | 8.03996 | 100.00000 | 0.00899 | | | | | 1,980,000,000,000,000.00 | 19,800,000,000 | 9,900,000,000.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| ERS3C4 | On 17/11/2025 | Spot Bond | 100.00000 | 8.54665 | 100.00000 | 0.00899 | | | | | 700,000,000,000,000.00 | 7,000,000,000 | 3,500,000,000.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51279 | | | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03917 | | | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04076 | | | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03885 | | | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04017 | | | | | 0.00 | 0 | 0.00 |
| ERSA18 | On 17/11/2025 | Spot Bond | 100.00000 | 7.33060 | 100.00000 | 0.00899 | | | | | 4,000,000,000,000,000.00 | 40,000,000,000 | 20,000,000,000.00 |
| ERSA19 | On 17/11/2025 | Spot Bond | 100.00000 | 7.22926 | 100.00000 | 0.00899 | | | | | 1,000,000,000,000,000.00 | 10,000,000,000 | 5,000,000,000.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.91000 | 100.63014 | 6.91000 | 100.61147 | | | | | 67,313,350,400,000.00 | 9,741,440,000 | 10,200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.85500 | 107.45682 | 7.85500 | 107.43420 | | | | | 9,642,798,000,000.00 | 1,227,600,000 | 10,579,875,000.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.57500 | 109.14825 | 8.57500 | 109.12335 | | | | | 533,369,287,500.00 | 62,200,500 | 6,356,131,200.00 |
| ES26 | On 02/04/2026 | Spot Bond | 8.88500 | 95.60418 | 8.88500 | 95.58147 | | | | | 392,876,930,000.00 | 44,218,000 | 9,830,000,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.64000 | 84.71796 | 9.59000 | 85.06771 | | | | | 690,001,316,000,000.00 | 71,576,900,000 | 37,000,000,000.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.75500 | 90.77361 | 9.75500 | 90.74999 | | | | | 0.00 | 0 | 36,500,000,000.00 |
| EXX01 | On 19/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04402 | | | | | 0.00 | 0 | 1,500,000,000.00 |
| EXX02 | On 19/05/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02025 | | | | | 0.00 | 0 | 0.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.90102 | | | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.64948 | | | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.09844 | | | | | 0.00 | 0 | 0.00 |
| FIFC07 | On 28/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.85780 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| FIFC09 | On 08/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73503 | | | 0.00 | 0 | 0.00 |
| FIFC10 | On 11/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.97814 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 10.74537 | | 100.00000 | 10.71934 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 10.45752 | | 100.00000 | 10.43218 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16360 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21381 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31396 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41373 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 6.71000 | 104.02193 | | 6.71000 | 104.00289 | | | 0.00 | 0 | 880,000,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.38500 | 98.30247 | | 9.38500 | 98.27784 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25681 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.25674 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54768 | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 105.15413 | | | 0.00 | 0 | 800,000,000.00 |
| FRB12 | On 02/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.74071 | | | 0.00 | 0 | 0.00 |
| FRB13 | On 02/06/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77091 | | | 0.00 | 0 | 0.00 |
| FRB14 | On 02/06/2026 | Spot Bond | 10.31500 | 100.03482 | | 10.31500 | 100.61735 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 11.18500 | 104.70362 | | 11.18500 | 104.67249 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99302 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.23000 | 128.92453 | | 2.23000 | 129.77393 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.19500 | 128.77594 | | 2.19500 | 274.18601 | | | 0.00 | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | 2.36000 | 102.84658 | | 2.36000 | 109.31171 | | | 78,666,588,000.00 | 33,333,300 | 33,333,300.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.51000 | 102.04659 | | 2.51000 | 158.31627 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBJ33 | On 07/12/2033 | Spot Bond | 2.33000 | 118.03048 | | 2.33000 | 212.79640 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.72000 | 111.63582 | | 7.72000 | 111.61285 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 7.85400 | 62.21517 | | 7.85400 | 61.55528 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.46600 | 39.80061 | | 9.46600 | 38.89206 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.70000 | 38.52179 | | 9.70000 | 37.58716 | | | 0.00 | 0 | 0.00 |
| FRC02U | On 02/03/2015 | Spot Bond | 100.00000 | 69.31468 | | 100.00000 | 69.18318 | | | 0.00 | 0 | 0.00 |
| FRC03U | On 27/03/2015 | Spot Bond | 100.00000 | 71.70284 | | 100.00000 | 71.56681 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.12657 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53183 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31619 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45224 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | 100.02002 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | 100.02002 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43405 | | | 0.00 | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36330 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55966 | | | 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 | 101.40938 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | 100.01609 | | 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 | 101.50311 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 101.86889 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.81158 | | | 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 | 15.79854 | | 100.09221 | 15.76023 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27272 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 111.87478 | | | 0.00 | 0 | 0.00 |
| FRC146 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52493 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.71393 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.45229 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41896 | | | 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 | 101.43558 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC153 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30452 | | | 0.00 | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33532 | | | 0.00 | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77062 | | | 0.00 | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31061 | | | 0.00 | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | 13.22500 | 58.92360 | | 13.22500 | 58.90277 | | | 0.00 | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23152 | | | 0.00 | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23317 | | | 0.00 | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.84674 | | | 0.00 | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29250 | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | 3.60500 | 94.15354 | | 3.60500 | 97.39454 | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35178 | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35178 | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97651 | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12431 | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.39289 | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26943 | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23812 | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33519 | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46202 | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17664 | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.33151 | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53740 | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.68865 | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32214 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC185 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.68700 | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22329 | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33532 | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33532 | | | 0.00 | 0 | 0.00 |
| FRC190 | On 14/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20403 | | | 0.00 | 0 | 0.00 |
| FRC191 | On 02/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.95915 | | | 0.00 | 0 | 0.00 |
| FRC192 | On 02/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01509 | | | 0.00 | 0 | 0.00 |
| FRC193 | On 08/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20918 | | | 0.00 | 0 | 0.00 |
| FRC194 | On 08/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79619 | | | 0.00 | 0 | 0.00 |
| FRC195 | On 20/06/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41432 | | | 0.00 | 0 | 0.00 |
| FRC196 | On 09/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77963 | | | 0.00 | 0 | 0.00 |
| FRC197 | On 09/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.19116 | | | 0.00 | 0 | 0.00 |
| FRC198 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75750 | | | 0.00 | 0 | 0.00 |
| FRC199 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75972 | | | 0.00 | 0 | 0.00 |
| FRC200 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69547 | | | 0.00 | 0 | 0.00 |
| FRC201 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62647 | | | 0.00 | 0 | 0.00 |
| FRC202 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69547 | | | 0.00 | 0 | 0.00 |
| FRC203 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62371 | | | 0.00 | 0 | 0.00 |
| FRC204 | On 06/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29377 | | | 0.00 | 0 | 0.00 |
| FRC205 | On 06/05/2017 | Spot Bond | | 8.75000 | 101.92450 | | 8.75000 | 100.32984 | | | 0.00 | 0 | 0.00 |
| FRC206 | On 20/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.12940 | | | 0.00 | 0 | 0.00 |
| FRC207 | On 20/09/2021 | Spot Bond | | 100.00000 | 10.54453 | | 100.00000 | 10.49935 | | | 0.00 | 0 | 0.00 |
| FRC208 | On 20/09/2021 | Spot Bond | | 100.00000 | 9.62016 | | 100.00000 | 9.57894 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC209 | On 07/10/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24276 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.42390 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41565 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.57617 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49483 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 3.47000 | 115.98950 | | 3.47000 | 119.46388 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44218 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45710 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 3.45000 | 107.09558 | | 3.45000 | 119.62261 | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | 1.79000 | 99.85309 | | 1.79000 | 127.38847 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.47000 | 104.46489 | | 3.47000 | 119.46388 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 2.77000 | 101.45482 | | 2.77000 | 124.79200 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 2.84000 | 104.03005 | | 2.84000 | 131.86459 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55804 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24972 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43226 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.16619 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.67755 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.61460 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37318 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37154 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.95446 | | | 0.00 | 0 | 0.00 |
| FRD003 | On 14/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16039 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | 10.54704 | | 100.00000 | 10.52150 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | | 25.52424 | 100.00000 | 25.46241 | | | | 0.00 | 0 | 0.00 |
| FRD04U | On 04/07/2015 | Spot Bond | 100.00000 | | 59.60755 | 100.00000 | 59.42146 | | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 4.91000 | | 149.57500 | 4.91000 | 149.54647 | | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.17086 | | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.00032 | | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.17816 | | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.78135 | | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.13966 | | | | 0.00 | 0 | 0.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.45278 | | | | 0.00 | 0 | 0.00 |
| FRJ21 | On 15/09/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.16146 | | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 2.18800 | | 81.85403 | 2.18800 | 97.86599 | | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 2.52000 | | 99.34044 | 2.52000 | 130.13000 | | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57123 | | | | 0.00 | 0 | 0.00 |
| FRS103 | On 23/01/2024 | Spot Bond | 10.38000 | | 100.81082 | 10.38000 | 100.78275 | | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | 10.38000 | | 100.81082 | 10.38000 | 100.78275 | | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 106.74000 | | | | 0.00 | 0 | 0.00 |
| FRS106 | On 22/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.35466 | | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.47861 | | | | 0.00 | 0 | 0.00 |
| FRS108 | On 31/01/2038 | Spot Bond | 2.66000 | | 96.75597 | 2.66000 | 105.03249 | | | | 0.00 | 0 | 0.00 |
| FRS109 | On 07/12/2033 | Spot Bond | 2.64000 | | 203.08013 | 2.64000 | 203.52514 | | | | 0.00 | 0 | 0.00 |
| FRS110 | On 31/01/2038 | Spot Bond | 2.63000 | | 105.61063 | 2.63000 | 105.59689 | | | | 0.00 | 0 | 0.00 |
| FRS111 | On 03/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.76888 | | | | 0.00 | 0 | 0.00 |
| FRS112 | On 07/12/2033 | Spot Bond | 2.67000 | | 202.21206 | 2.67000 | 202.65447 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS113 | On 29/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54366 | | | 0.00 | 0 | 0.00 |
| FRS114 | On 31/01/2025 | Spot Bond | 2.46000 | | 108.30994 | | 2.46000 | 108.29635 | | | 0.00 | 0 | 0.00 |
| FRS115 | On 31/03/2038 | Spot Bond | 2.72000 | | 103.92832 | | 2.72000 | 103.91457 | | | 0.00 | 0 | 0.00 |
| FRS116 | On 26/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.90365 | | | 0.00 | 0 | 0.00 |
| FRS117 | On 05/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 55.00000 | | | 0.00 | 0 | 0.00 |
| FRS118 | On 06/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.23147 | | | 0.00 | 0 | 0.00 |
| FRS119 | On 31/01/2038 | Spot Bond | 8.00000 | | 39.48049 | | 8.00000 | 39.45964 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 2.70500 | | 123.95810 | | 2.70500 | 263.92439 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.20500 | | 128.67933 | | 2.20500 | 273.98026 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 2.92500 | | 121.94702 | | 2.92500 | 259.64096 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.60000 | | 101.16516 | | 2.60000 | 126.59536 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46440 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 2.13000 | | 130.66372 | | 2.13000 | 126.65370 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64523 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89123 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32210 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.50000 | | 104.81309 | | 2.50000 | 104.79982 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 20.22283 | | 104.97509 | 20.17166 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 24.56232 | | 101.07593 | 24.50225 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 16.43870 | | 100.44759 | 16.39872 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 22.86179 | | 100.76967 | 22.80602 | | | 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 | 2.16000 | | 114.71491 | | 2.16000 | 114.70140 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRS85 | On 31/01/2025 | Spot Bond | 2.32000 | 97.16092 | | 2.32000 | 109.72082 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.53012 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.35000 | 96.88914 | | 2.35000 | 109.41382 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.93349 | | | 0.00 | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.40500 | 126.76531 | | 2.40500 | 341.96776 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24010 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77075 | | | 0.00 | 0 | 0.00 |
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60119 | | | 0.00 | 0 | 0.00 |
| FRS99 | On 09/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85953 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | 6.00000 | 104.06184 | | 6.00000 | 104.04476 | | | 0.00 | 0 | 110,000,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 6.74000 | 104.89278 | | 6.74000 | 104.87388 | | | 0.00 | 0 | 150,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 7.55000 | 104.29466 | | 7.55000 | 104.27366 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 7.92500 | 105.20203 | | 7.92500 | 105.17981 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.15500 | 110.95109 | | 8.15500 | 110.92686 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 8.69000 | 103.65467 | | 8.69000 | 103.63071 | | | 0.00 | 0 | 2,150,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 8.87500 | 102.79818 | | 8.87500 | 102.77380 | | | 0.00 | 0 | 266,666,600.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 9.39500 | 90.28843 | | 9.39500 | 94.13029 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 9.52500 | 110.01528 | | 9.52500 | 109.98731 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 9.90500 | 99.61998 | | 9.90500 | 100.81812 | | | 0.00 | 0 | 1,100,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.17000 | 94.69406 | | 10.17000 | 94.66811 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.41500 | 80.64331 | | 10.41500 | 80.62094 | | | 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 | 101.06703 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS1A3 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10861 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12522 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16671 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23313 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28293 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49856 | | | 0.00 | 0 | 0.00 |
| FS2A1 | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99988 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99991 | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99985 | | | 0.00 | 0 | 0.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99981 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99977 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99962 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02121 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28540 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 9.15500 | 104.15792 | | 9.15500 | 104.13246 | | | 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 |
| GPT30 | On 06/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.27191 | | | 0.00 | 0 | 0.00 |
| GRB96 | On 27/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.84752 | | | 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 | 100.47471 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48511 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| GRH1A3 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50523 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53016 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56474 | | | 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 | 101.44596 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.94555 | | | 0.00 | 0 | 500,000,000.00 |
| GRT03 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68634 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.50551 | | | 0.00 | 0 | 10,000,000.00 |
| GRT05 | On 25/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82180 | | | 0.00 | 2,200,000,000 | 1,100,000,000.00 |
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39051 | | | 0.00 | 0 | 0.00 |
| GRT07 | On 21/02/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.97938 | | | 0.00 | 0 | 0.00 |
| GRT08 | On 24/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.11016 | | | 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 | 99.91344 | | | 0.00 | 0 | 0.00 |
| GSIS03 | On 26/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.95877 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.17687 | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62835 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03114 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34466 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30806 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.36844 | | | 0.00 | 0 | 0.00 |
| HILC14 | On 24/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39245 | | | 0.00 | 0 | 0.00 |
| HILC15 | On 07/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.22207 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| HM1B5U | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2046 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61031 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 8.08823 | | 101.19374 | | 8.08823 | 94.87342 | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63873 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 8.44094 | | 101.22233 | | 8.44094 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.67525 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 8.89118 | | 101.26114 | | 8.89118 | 104.41639 | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71985 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.67892 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77902 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80811 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.26395 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 9.18500 | | 101.64265 | | 9.18500 | 101.61785 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 8.19000 | | 107.77269 | | 8.19000 | 107.74919 | | | 0.00 | 0 | 2,330,100,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 1.98500 | | 130.82499 | | 1.98500 | 278.55039 | | | 0.00 | 0 | 9,700,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| HWAY24 | On 07/12/2024 | Spot Bond | | 2.00500 | 133.48851 | | 2.00500 | 284.22137 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | | 9.57000 | 97.69152 | | 9.57000 | 97.66671 | | | 19,140,000,000,000.00 | 2,000,000,000 | 10,233,600,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | | 9.55000 | 97.82090 | | 9.55000 | 97.79611 | | | 0.00 | 0 | 0.00 |
| HWF01U | On 26/03/2015 | Spot Bond | | 100.00000 | 58.64874 | | 100.00000 | 58.50666 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | | 100.00000 | 15.22597 | | 100.00000 | 15.18909 | | | 0.00 | 0 | 0.00 |
| HWF03U | On 09/10/2014 | Spot Bond | | 100.00000 | 89.88111 | | 100.00000 | 89.66452 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | | 100.00000 | 40.84152 | | 100.00000 | 40.74258 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | | 100.00000 | 20.84745 | | 100.00000 | 20.79694 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | | 100.00000 | 13.45437 | | 100.00000 | 13.42177 | | | 0.00 | 0 | 0.00 |
| HWF07U | On 26/03/2015 | Spot Bond | | 100.00000 | 62.24028 | | 100.00000 | 62.08951 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | 1.68000 | 116.51749 | | 1.71000 | 116.17702 | | | 3,889,362,624,000.00 | 2,315,096,800 | 70,335,002,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | | 1.90000 | 120.53515 | | 1.90000 | 120.52185 | | | 30,635,302,460,000.00 | 16,123,843,400 | 98,136,344,800.00 |
| I2046 | On 31/03/2046 | Spot Bond | | 1.94000 | 121.52274 | | 1.94000 | 121.50915 | | | 721,098,000.00 | 371,700 | 62,800,371,700.00 |
| I2050 | On 31/12/2050 | Spot Bond | | 2.00000 | 127.76109 | | 2.00000 | 127.74666 | | | 37,601,465,400,000.00 | 18,800,732,700 | 28,344,432,700.00 |
| IBC01 | On 16/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.90000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | | 7.61000 | 106.02034 | | 7.61000 | 105.99882 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.93071 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.98707 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | | 8.11000 | 106.12085 | | 8.11000 | 106.09794 | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | | 8.05500 | 110.20328 | | 8.05500 | 110.17964 | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | | 4.76000 | 117.32551 | | 4.76000 | 117.31858 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | | 7.93000 | 100.68140 | | 7.93000 | 100.66013 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|---------------|
| IBL32 | On 03/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.28850 | | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.30573 | | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.61000 | 101.02464 | 1.61000 | 128.25419 | | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.20000 | 103.91322 | 2.20000 | 130.03560 | | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22433 | | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.13237 | | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.17500 | 105.17590 | 8.17500 | 105.15288 | | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.64752 | | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.80342 | | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.30939 | | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 8.81500 | 98.43061 | 8.81500 | 98.40742 | | | 3,420,220,000,000.00 | 388,000,000 | 194,000,000.00 | |
| IBL46 | On 15/01/2020 | Spot Bond | 8.87000 | 93.88329 | 8.87000 | 93.86115 | | | | 0.00 | 0 | 0.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.46546 | | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 8.25500 | 99.98705 | 8.25500 | 99.96495 | | | | 0.00 | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | 9.34000 | 99.40632 | 9.34000 | 99.35899 | | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.35897 | | | | 0.00 | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.36982 | | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.87000 | 99.30949 | 7.87000 | 99.28867 | | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.59500 | 98.86080 | 8.59500 | 98.83819 | | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.41018 | | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.13017 | | | | 0.00 | 0 | 0.00 |
| IBL58 | On 13/02/2017 | Spot Bond | 7.82500 | 101.72041 | 7.82500 | 101.69920 | | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | 8.55500 | 102.49786 | 8.55500 | 102.47453 | | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | 9.75500 | 103.15846 | 9.75500 | 103.13177 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IBL61 | On 31/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94518 | | | 0.00 | 0 | 0.00 |
| IBL62 | On 24/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49467 | | | 0.00 | 0 | 0.00 |
| IBL63 | On 29/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.40367 | | | 0.00 | 0 | 0.00 |
| IBL64 | On 29/07/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41268 | | | 0.00 | 0 | 0.00 |
| IBL65 | On 29/07/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42154 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | | 0.00499 | | 100.00000 | 0.00498 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62930 | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55298 | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 8.96500 | | 99.82353 | | 8.96500 | 99.79962 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | | 101.68724 | | 5.00000 | 101.67351 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | | 101.68724 | | 5.00000 | 101.67351 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | | 100.28221 | | 5.00000 | 100.26876 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | | 101.68724 | | 5.00000 | 101.67351 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | | 101.73687 | | 4.00000 | 101.72593 | | | 0.00 | 0 | 0.00 |
| IDW01U | On 30/06/2016 | Spot Bond | 100.00000 | | 33.00632 | | 100.00000 | 32.85595 | | | 0.00 | 0 | 0.00 |
| IDW02U | On 30/06/2016 | Spot Bond | 100.00000 | | 32.76383 | | 100.00000 | 32.61456 | | | 0.00 | 0 | 3,300,000,000.00 |
| IDW03U | On 30/06/2016 | Spot Bond | 100.00000 | | 32.76383 | | 100.00000 | 32.61456 | | | 0.00 | 0 | 3,300,000,000.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | | 109.69362 | | 9.20000 | 109.66666 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09859 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09859 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.04374 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | | 8.60096 | | 100.00000 | 8.58012 | | | 0.00 | 0 | 0.00 |
| IM1001 | On 10/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.12616 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN04 | On 15/03/2015 | Spot Bond | 8.86000 | 103.85569 | | 8.86000 | 103.83122 | | | 0.00 | 0 | 0.00 |
| IN04Q | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56643 | | | 0.00 | 0 | 0.00 |
| IN06H | On 10/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20027 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.80216 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 8.69474 | | 100.00000 | 8.67368 | | | 0.00 | 0 | 0.00 |
| IN253U | On 04/07/2015 | Spot Bond | 100.00000 | 59.60755 | | 100.00000 | 59.42146 | | | 0.00 | 0 | 0.00 |
| IN255U | On 11/09/2014 | Spot Bond | 100.00000 | 94.55959 | | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |
| IN262U | On 15/01/2015 | Spot Bond | 100.00000 | 71.28906 | | 100.00000 | 71.15010 | | | 0.00 | 0 | 0.00 |
| IN434U | On 19/08/2014 | Spot Bond | 100.00000 | 81.20001 | | 100.00000 | 81.20000 | | | 0.00 | 0 | 0.00 |
| IN435U | On 26/08/2014 | Spot Bond | 100.00000 | 98.64865 | | 100.00000 | 99.85849 | | | 0.00 | 0 | 0.00 |
| IN436U | On 02/09/2014 | Spot Bond | 100.00000 | 98.26923 | | 100.00000 | 98.00926 | | | 0.00 | 0 | 0.00 |
| IN437U | On 09/09/2014 | Spot Bond | 100.00000 | 96.47786 | | 100.00000 | 96.22727 | | | 0.00 | 0 | 0.00 |
| IN441U | On 07/10/2014 | Spot Bond | 100.00000 | 89.26791 | | 100.00000 | 88.63926 | | | 0.00 | 0 | 0.00 |
| IN442U | On 14/10/2014 | Spot Bond | 100.00000 | 85.04578 | | 100.00000 | 84.47500 | | | 0.00 | 0 | 0.00 |
| IN443U | On 21/10/2014 | Spot Bond | 100.00000 | 81.22500 | | 100.00000 | 99.17355 | | | 0.00 | 0 | 0.00 |
| IN445U | On 04/11/2014 | Spot Bond | 100.00000 | 92.75695 | | 100.00000 | 92.18789 | | | 0.00 | 0 | 0.00 |
| IN446U | On 11/11/2014 | Spot Bond | 100.00000 | 88.91494 | | 100.00000 | 88.39191 | | | 0.00 | 0 | 0.00 |
| IN470U | On 21/10/2014 | Spot Bond | 100.00000 | 85.68075 | | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| IN471U | On 28/10/2014 | Spot Bond | 100.00000 | 84.29561 | | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IN472U | On 04/11/2014 | Spot Bond | 100.00000 | 82.95455 | | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| INA435 | On 26/08/2014 | Spot Bond | 6.20000 | 99.91514 | | 6.20000 | 99.81350 | | | 0.00 | 0 | 0.00 |
| INA436 | On 02/09/2014 | Spot Bond | 100.00000 | 96.81698 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| INA437 | On 09/09/2014 | Spot Bond | 6.20000 | 99.67830 | | 6.20000 | 99.57714 | | | 0.00 | 0 | 0.00 |
| INA441 | On 07/10/2014 | Spot Bond | 6.30000 | 99.19530 | | 6.30000 | 99.09350 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA442 | On 14/10/2014 | Spot Bond | 6.30000 | | 99.07655 | | 6.30000 | 98.97500 | | | 0.00 | 0 | 0.00 |
| INA443 | On 21/10/2014 | Spot Bond | 6.30000 | | 98.95809 | | 6.30000 | 98.85678 | | | 0.00 | 0 | 0.00 |
| INA445 | On 04/11/2014 | Spot Bond | 6.40000 | | 98.70200 | | 6.40000 | 98.59962 | | | 0.00 | 0 | 0.00 |
| INA446 | On 11/11/2014 | Spot Bond | 6.40000 | | 98.58257 | | 6.40000 | 98.48043 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24290 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 11.03224 | | 103.20618 | | 11.03224 | 102.53404 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 11.03224 | | 101.50620 | | 11.03224 | 101.50562 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31550 | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.99250 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28908 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | | 102.47697 | | 6.50000 | 102.45906 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39292 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.50205 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22762 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64765 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27050 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.56888 | | | 0.00 | 0 | 0.00 |
| ING235 | On 20/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02194 | | | 0.00 | 0 | 0.00 |
| ING236 | On 20/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.01368 | | | 0.00 | 0 | 0.00 |
| ING241 | On 03/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.26192 | | | 0.00 | 0 | 0.00 |
| ING242 | On 10/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14867 | | | 0.00 | 0 | 0.00 |
| ING243 | On 18/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03312 | | | 0.00 | 0 | 0.00 |
| ING244 | On 18/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03272 | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ING245 | On 28/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42454 | | | 0.00 | 0 | 0.00 |
| ING247 | On 17/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.53233 | | | 0.00 | 0 | 0.00 |
| ING251 | On 12/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60042 | | | 0.00 | 0 | 0.00 |
| ING254 | On 28/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51890 | | | 0.00 | 0 | 0.00 |
| ING257 | On 22/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99220 | | | 0.00 | 0 | 0.00 |
| ING263 | On 15/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57929 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31601 | | | 0.00 | 0 | 0.00 |
| INGR02 | On 28/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43275 | | | 0.00 | 0 | 0.00 |
| INGR04 | On 08/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.00877 | | | 0.00 | 0 | 0.00 |
| INGR05 | On 07/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.63427 | | | 0.00 | 0 | 0.00 |
| INLV01 | On 12/08/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21482 | | | 0.00 | 0 | 0.00 |
| IP271U | On 09/10/2014 | Spot Bond | 100.00000 | | 88.16425 | 100.00000 | | 87.95181 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.95371 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71793 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72796 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | | 8.62000 | 103.52427 | | 8.62000 | 103.50040 | | | 0.00 | 0 | 0.00 |
| IPF07 | On 01/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.96624 | | | 0.00 | 0 | 0.00 |
| IPF08 | On 01/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99074 | | | 0.00 | 0 | 0.00 |
| IPF09 | On 01/07/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00709 | | | 0.00 | 0 | 0.00 |
| IPFC02 | On 15/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60194 | | | 0.00 | 0 | 0.00 |
| IPL10 | On 20/05/2021 | Spot Bond | | 9.51500 | 101.63073 | | 9.51500 | 101.60506 | | | 0.00 | 0 | 1,000,000,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33066 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | | 8.65500 | 106.86840 | | 8.65500 | 106.84380 | | | 0.00 | 0 | 600,000,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85642 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| IPL8 | On 10/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82069 | | | 0.00 | 0 | 0.00 |
| IPL9 | On 20/05/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30264 | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85503 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33960 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | | 8.79000 | 103.08930 | | 8.79000 | 103.06508 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.13536 | | | 0.00 | 512,400,000 | 256,200,000.00 |
| IV016 | On 06/12/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74972 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | | 3.29000 | 96.61651 | | 3.29000 | 123.75620 | | 4,126,976,000,000.00 | 1,254,400,000 | 627,200,000.00 | |
| IV019 | On 31/03/2028 | Spot Bond | | 3.69000 | 138.76650 | | 3.69000 | 138.74445 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.09192 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88106 | | | 0.00 | 962,400,000 | 481,200,000.00 |
| IV024 | On 27/07/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78133 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55725 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20069 | | | 0.00 | 575,600,000 | 287,800,000.00 |
| IV030 | On 31/01/2025 | Spot Bond | | 3.71000 | 95.63844 | | 3.71000 | 96.45823 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | | 3.71000 | 95.55871 | | 3.71000 | 102.62978 | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66723 | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14802 | | | 0.00 | 388,000,000 | 194,000,000.00 |
| IV04Q | On 10/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20027 | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | | 10.43500 | 114.07929 | | 10.43500 | 114.04776 | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69193 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | | 3.79000 | 137.24252 | | 3.79000 | 137.22035 | | | 0.00 | 0 | 0.00 |
| IV436U | On 04/09/2014 | Spot Bond | | 100.00000 | 97.75066 | | 100.00000 | 97.49342 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IV440U | On 02/10/2014 | Spot Bond | 100.00000 | | 91.17647 | 100.00000 | 90.51095 | | | | 0.00 | 0 | 0.00 |
| IV442U | On 16/10/2014 | Spot Bond | 100.00000 | | 83.91183 | 100.00000 | 83.35613 | | | | 0.00 | 0 | 0.00 |
| IV443U | On 23/10/2014 | Spot Bond | 100.00000 | | 98.66667 | 100.00000 | 98.01325 | | | | 0.00 | 0 | 0.00 |
| IV444U | On 30/10/2014 | Spot Bond | 100.00000 | | 95.71098 | 100.00000 | 95.10522 | | | | 0.00 | 0 | 0.00 |
| IV445U | On 06/11/2014 | Spot Bond | 100.00000 | | 86.51259 | 100.00000 | 85.71889 | | | | 0.00 | 0 | 0.00 |
| IV446U | On 13/11/2014 | Spot Bond | 100.00000 | | 87.87500 | 100.00000 | 87.36410 | | | | 0.00 | 0 | 0.00 |
| IVA01A | On 28/08/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.53732 | | | | 0.00 | 0 | 0.00 |
| IVA02A | On 17/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57587 | | | | 0.00 | 0 | 0.00 |
| IVA03A | On 17/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.03541 | | | | 0.00 | 0 | 0.00 |
| IVA435 | On 28/08/2014 | Spot Bond | 6.20000 | | 99.88124 | 6.20000 | 99.77966 | | | | 0.00 | 0 | 0.00 |
| IVA436 | On 04/09/2014 | Spot Bond | 6.20000 | | 99.76276 | 6.20000 | 99.66142 | | | | 0.00 | 0 | 0.00 |
| IVA437 | On 11/09/2014 | Spot Bond | 6.20000 | | 99.64456 | 6.20000 | 99.54346 | | | | 0.00 | 0 | 0.00 |
| IVA441 | On 09/10/2014 | Spot Bond | 6.30000 | | 99.16134 | 6.30000 | 99.05961 | | | | 0.00 | 0 | 0.00 |
| IVA442 | On 16/10/2014 | Spot Bond | 6.30000 | | 99.04268 | 6.30000 | 98.94119 | | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.16700 | | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.08604 | | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.83701 | | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.87145 | | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.99998 | | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.95858 | | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.56883 | | | | 0.00 | 764,800,000 | 382,400,000.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.71802 | | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.72304 | | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.73307 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IVC020 | On 12/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68790 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60625 | | | 0.00 | 386,000,000 | 193,000,000.00 |
| IVC022 | On 29/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43348 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23897 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01767 | | | 0.00 | 0 | 0.00 |
| IVC025 | On 26/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89376 | | | 0.00 | 0 | 0.00 |
| IVC026 | On 26/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89489 | | | 0.00 | 0 | 0.00 |
| IVC027 | On 03/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97234 | | | 0.00 | 0 | 0.00 |
| IVC028 | On 09/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72277 | | | 0.00 | 0 | 0.00 |
| IVC029 | On 24/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52022 | | | 0.00 | 0 | 0.00 |
| IVC030 | On 29/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38594 | | | 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 | 101.14611 | | | 0.00 | 0 | 0.00 |
| IVC033 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01448 | | | 0.00 | 0 | 0.00 |
| IVC034 | On 30/06/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04219 | | | 0.00 | 0 | 0.00 |
| IVC035 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04218 | | | 0.00 | 0 | 0.00 |
| IVC036 | On 16/07/2019 | Spot Bond | | 9.15500 | 106.92401 | | 9.15500 | 101.39164 | | | 0.00 | 0 | 0.00 |
| IVC037 | On 16/07/2019 | Spot Bond | | 100.00000 | 17.34179 | | 100.00000 | 17.27658 | | | 0.00 | 0 | 0.00 |
| IVC038 | On 16/07/2019 | Spot Bond | | 100.00000 | 10.64987 | | 100.00000 | 10.60304 | | | 0.00 | 0 | 0.00 |
| IVC039 | On 17/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60356 | | | 0.00 | 0 | 0.00 |
| IVC040 | On 24/07/2021 | Spot Bond | | 9.38500 | 105.82226 | | 9.38500 | 100.49730 | | | 0.00 | 0 | 0.00 |
| IVC041 | On 29/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44223 | | | 0.00 | 0 | 0.00 |
| IVC042 | On 14/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12160 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVF57U | On 12/02/2015 | Spot Bond | 100.00000 | | 82.84080 | | 100.00000 | 82.65752 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14223 | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | | 86.93594 | | 100.00000 | 86.73423 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16783 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | | 32.76800 | | 100.00000 | 26.15089 | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38027 | | | 0.00 | 0 | 0.00 |
| JDG07U | On 14/11/2014 | Spot Bond | 100.00000 | | 81.11111 | | 100.00000 | 80.93126 | | | 0.00 | 0 | 0.00 |
| JDG08U | On 28/11/2014 | Spot Bond | 100.00000 | | 98.13333 | | 100.00000 | 97.87234 | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | 100.00000 | | 85.52105 | | 100.00000 | 85.32580 | | | 0.00 | 0 | 0.00 |
| JDG10U | On 29/01/2015 | Spot Bond | 100.00000 | | 74.23517 | | 100.00000 | 74.09430 | | | 0.00 | 0 | 0.00 |
| JDG11U | On 04/02/2015 | Spot Bond | 100.00000 | | 84.45621 | | 100.00000 | 84.26599 | | | 0.00 | 0 | 0.00 |
| JDG12U | On 18/03/2015 | Spot Bond | 100.00000 | | 63.85874 | | 100.00000 | 63.70403 | | | 0.00 | 0 | 0.00 |
| KAP001 | On 13/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39106 | | | 0.00 | 0 | 0.00 |
| KAP002 | On 13/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44480 | | | 0.00 | 0 | 0.00 |
| KAP003 | On 06/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18524 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2014 | Spot Bond | 100.00000 | | 75.00014 | | 100.00000 | 75.00013 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.96856 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45845 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.65500 | | 141.78612 | | 8.65500 | 141.75349 | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40970 | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17914 | | | 0.00 | 0 | 0.00 |
| LBK05 | On 28/02/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.84298 | | | 0.00 | 0 | 0.00 |
| LBK06 | On 06/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.61601 | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39298 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| LGL02 | On 13/08/2017 | Spot Bond | | 8.75500 | 97.37197 | | 8.75500 | 97.34931 | | | 2,717,552,000,000.00 | 310,400,000 | 1,495,200,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | | 8.90500 | 72.96637 | | 8.90500 | 99.04355 | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | | 9.44000 | 98.93527 | | 9.44000 | 98.91047 | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.99268 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | | 10.61000 | 102.09236 | | 10.61000 | 102.06352 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.17754 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ041 | On 09/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.67832 | | | 0.00 | 0 | 0.00 |
| MAQ051 | On 09/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.13181 | | | 0.00 | 0 | 0.00 |
| MAQ053 | On 22/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96760 | | | 0.00 | 0 | 0.00 |
| MAQ055 | On 08/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.69135 | | | 0.00 | 0 | 0.00 |
| MAQ056 | On 23/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.92129 | | | 0.00 | 0 | 0.00 |
| MAQ08U | On 11/12/2014 | Spot Bond | | 100.00000 | 76.51992 | | 100.00000 | 76.35983 | | | 0.00 | 0 | 0.00 |
| MAQ09U | On 14/11/2014 | Spot Bond | | 100.00000 | 81.11111 | | 100.00000 | 80.93126 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.03530 | | | 0.00 | 0 | 0.00 |
| MAQ0A2 | On 31/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01055 | | | 0.00 | 0 | 0.00 |
| MAQ12U | On 12/12/2014 | Spot Bond | | 100.00000 | 94.35897 | | 100.00000 | 94.11765 | | | 0.00 | 0 | 0.00 |
| MAQ27U | On 25/08/2014 | Spot Bond | | 100.00000 | 98.91599 | | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| MAQ28U | On 29/10/2014 | Spot Bond | | 100.00000 | 84.10138 | | 100.00000 | 83.90805 | | | 0.00 | 0 | 0.00 |
| MAQ29U | On 13/10/2014 | Spot Bond | | 100.00000 | 87.32057 | | 100.00000 | 87.11217 | | | 0.00 | 0 | 0.00 |
| MAQ30U | On 17/09/2014 | Spot Bond | | 100.00000 | 93.11224 | | 100.00000 | 92.87532 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MAQN01 | On 28/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.88097 | | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.85334 | | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.82306 | | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42890 | | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.92262 | | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.20068 | | | | 0.00 | 0 | 0.00 |
| MBF034 | On 10/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.20643 | | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.56956 | | | | 0.00 | 0 | 0.00 |
| MBF036 | On 11/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.14859 | | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15025 | | | | 0.00 | 0 | 3,040,000,000.00 |
| MBF038 | On 15/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.59360 | | | | 0.00 | 0 | 0.00 |
| MBF039 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.59024 | | | | 0.00 | 0 | 0.00 |
| MBF040 | On 06/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.21325 | | | | 0.00 | 0 | 0.00 |
| MBF041 | On 07/08/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.22517 | | | | 0.00 | 0 | 0.00 |
| MBF042 | On 07/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.23082 | | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | 95.05208 | 100.00000 | 94.80519 | | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | 82.83582 | 100.00000 | 82.65297 | | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | 24.25672 | 100.00000 | 24.19796 | | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | 59.22051 | 100.00000 | 59.07705 | | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 8.73500 | 104.24176 | 8.73500 | 104.21742 | | | | 0.00 | 0 | 120,000,000.00 |
| MBSA02 | On 15/04/2019 | Spot Bond | 8.62500 | 104.14878 | 8.62500 | 104.12475 | | | | 0.00 | 0 | 0.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.44653 | | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.34462 | | | | 0.00 | 0 | 0.00 |
| MCB6M | On 13/01/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.66775 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| MEFSA1 | On 05/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.51516 | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.53332 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.62407 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78939 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82932 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | | 7.99000 | 104.37385 | | 7.99000 | 104.35150 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | | 8.80500 | 103.08115 | | 8.80500 | 103.05703 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | | 9.64000 | 103.17703 | | 9.64000 | 103.15063 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | | 6.41500 | 102.53459 | | 6.41500 | 102.51693 | | | 0.00 | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.11689 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15842 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | | 9.64000 | 104.14828 | | 9.64000 | 104.12131 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | | 7.61000 | 104.55979 | | 7.61000 | 104.53857 | | | 0.00 | 0 | 4,990,000,000.00 |
| MIIL01 | On 31/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.67444 | | | 0.00 | 0 | 0.00 |
| MIIL02 | On 31/05/2017 | Spot Bond | | 8.91500 | 101.63099 | | 8.91500 | 101.60677 | | | 0.00 | 0 | 0.00 |
| MMIG01 | On 17/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25647 | | | 0.00 | 0 | 0.00 |
| MMIG02 | On 17/03/2026 | Spot Bond | | 9.51500 | 108.08845 | | 9.51500 | 106.89514 | | | 0.00 | 0 | 400,000,000.00 |
| MMS01U | On 10/12/2016 | Spot Bond | | 100.00000 | 15.98279 | | 100.00000 | 15.94407 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.01747 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | | 8.61500 | 101.56390 | | 8.61500 | 101.54050 | | | 0.00 | 0 | 60,000,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | | 7.71000 | 102.37678 | | 7.71000 | 102.35574 | | | 925,200,000,000.00 | 120,000,000 | 1,030,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | | 8.55500 | 105.01937 | | 8.55500 | 104.99547 | | | 0.00 | 0 | 510,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | | 100.89771 | 6.18520 | | 100.89771 | 6.17010 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| N4A302 | | On 14/08/2020 | Spot Bond | 100.61875 | 6.26782 | 100.61875 | 6.25255 | | | 0.00 | 0 | 0.00 |
| N4A305 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A308 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A311 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A405 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A408 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A411 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.12077 | | | 0.00 | 0 | 0.00 |
| N4A502 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.12141 | | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.13128 | | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.14256 | | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.60040 | 100.00000 | 0.59895 | | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.60040 | 100.00000 | 0.59895 | | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | 9.12000 | 97.17751 | 9.12000 | 97.15396 | | | 0.00 | 0 | 0.00 |
| NBK10A | | On 25/07/2016 | Spot Bond | 7.56000 | 99.35360 | 7.56000 | 99.33357 | | | 0.00 | 0 | 0.00 |
| NBK11A | | On 28/11/2020 | Spot Bond | 9.16000 | 100.90984 | 9.16000 | 100.88528 | | | 0.00 | 0 | 0.00 |
| NBK11B | | On 27/10/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.53974 | | | 0.00 | 0 | 0.00 |
| NBK12A | | On 19/03/2021 | Spot Bond | 8.96500 | 105.96647 | 8.96500 | 105.94122 | | | 0.00 | 0 | 0.00 |
| NBK12B | | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.04905 | | | 0.00 | 0 | 0.00 |
| NBK13A | | On 19/03/2024 | Spot Bond | 9.45500 | 105.79127 | 9.45500 | 105.76472 | | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.23181 | | | 0.00 | 0 | 0.00 |
| NBK14A | | On 26/06/2021 | Spot Bond | 9.16500 | 102.03254 | 9.16500 | 101.95720 | | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.82876 | | | 0.00 | 0 | 0.00 |
| NBK15B | | On 27/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.08047 | | | 0.00 | 0 | 0.00 |
| NBK16B | | On 25/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.73210 | | | 0.00 | 0 | 40,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.66478 | | | 0.00 | 0 | 0.00 |
| NBK18B | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.07975 | | | 0.00 | 0 | 0.00 |
| NBK19B | On 26/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.98954 | | | 0.00 | 0 | 0.00 |
| NBK20B | On 25/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04140 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.31000 | | 107.81848 | | 7.31000 | 107.79745 | | | 0.00 | 0 | 670,000,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.76865 | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.63500 | | 116.18501 | | 8.63500 | 116.15833 | | | 0.00 | 0 | 430,000,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 10.80000 | | 35.18071 | | 10.80000 | 35.17082 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.51000 | | 104.63478 | | 7.51000 | 104.61371 | | | 0.00 | 0 | 950,000,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94057 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65070 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 7.81000 | | 106.10312 | | 7.81000 | 106.08103 | | | 0.00 | 0 | 450,000,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10201 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On 17/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50124 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.09195 | | | 0.00 | 0 | 5,300,000,000.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91881 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74295 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.65522 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.37036 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56821 | | | 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 | 100.52320 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44235 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 87.65626 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13958 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02559 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21237 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14595 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.67145 | | | 0.00 | 0 | 550,000,000.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10523 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09295 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09213 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37030 | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26943 | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | 9.97000 | 105.39378 | | 9.97000 | 108.55329 | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26120 | | | 0.00 | 0 | 0.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | 10.00500 | 104.12002 | | 10.00500 | 107.32275 | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26943 | | | 0.00 | 0 | 0.00 |
| NCLN88 | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13422 | | | 0.00 | 0 | 0.00 |
| NCLN89 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13616 | | | 0.00 | 0 | 0.00 |
| NCLN90 | On 20/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98801 | | | 0.00 | 0 | 0.00 |
| NCLN91 | On 20/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11224 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 8.56000 | 106.47297 | | 8.56000 | 106.44872 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60044 | | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.70012 | | | | 0.00 | 6,270,000,000 | 4,180,000,000.00 |
| NED15 | On 08/04/2024 | Spot Bond | 10.01500 | 103.71930 | 10.01500 | 106.65129 | | | | 0.00 | 0 | 0.00 |
| NED16 | On 08/04/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 104.37238 | | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.73325 | | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 12.00500 | 113.65420 | 12.00500 | 113.61820 | | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 109.74661 | | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.44929 | | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.21500 | 167.11314 | 2.21500 | 167.09323 | | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 8.69000 | 103.70504 | 8.69000 | 103.68106 | | | | 0.00 | 0 | 0.00 |
| NPL08 | On 10/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.24717 | | | | 0.00 | 0 | 0.00 |
| NPL09 | On 10/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.20510 | | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 9.32000 | 104.72965 | 9.32000 | 104.86746 | | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96268 | | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.15398 | | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96486 | | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96354 | | | | 0.00 | 0 | 0.00 |
| NQ1A18 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96436 | | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 9.52000 | 104.70461 | 9.52000 | 106.00900 | | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96360 | | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96273 | | | | 0.00 | 0 | 0.00 |
| NQ1B16 | On 22/05/2049 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.96327 | | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 9.72000 | 104.67976 | 9.72000 | 104.81283 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.96172 | | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.96219 | | | | 0.00 | 0 | 0.00 |
| NQ1C16 | On 22/05/2049 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.96192 | | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.95176 | | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.95509 | | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.96111 | | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 8.49500 | | 115.94484 | 8.49500 | 115.91849 | | | | 0.00 | 0 | 500,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 8.91500 | | 122.83108 | 8.91500 | 122.80196 | | | | 0.00 | 0 | 200,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 2.11000 | | 172.20056 | 2.11000 | 172.18052 | | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.37500 | | 125.08507 | 9.37500 | 125.05376 | | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.43335 | | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.38067 | | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.04845 | | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.15965 | | | | 0.00 | 0 | 0.00 |
| NTC17 | On 27/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.86815 | | | | 0.00 | 0 | 0.00 |
| NTC18 | On 27/02/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.86342 | | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.95645 | | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.47345 | | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | | 19.20369 | 100.00000 | 19.15716 | | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | | 39.95088 | 100.00000 | 39.85410 | | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 6.84000 | | 105.13554 | 6.84000 | 105.11622 | | | | 0.00 | 0 | 0.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | | 22.06737 | 100.00000 | 22.01392 | | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 96.70000 | | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | | 61.92460 | 100.00000 | 61.77458 | | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18828 | | | 0.00 | 0 | 0.00 |
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49955 | | | 0.00 | 0 | 0.00 |
| PMM12 | On 02/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44038 | | | 0.00 | 0 | 0.00 |
| PMM13 | On 06/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.37123 | | | 0.00 | 0 | 0.00 |
| PMM14 | On 04/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.26129 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43479 | | | 0.00 | 35,000,000 | 35,000,000.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36379 | | | 0.00 | 0 | 0.00 |
| PPC003 | On 31/10/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.97730 | | | 0.00 | 0 | 0.00 |
| PPC004 | On 30/06/2021 | Spot Bond | 9.61500 | | 102.38149 | | 9.61500 | 102.29863 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42396 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43637 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44195 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45436 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50763 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52001 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42129 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | 6.61000 | | 106.26888 | | 6.61000 | 106.24973 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 6.27000 | | 99.57238 | | 6.27000 | 99.55536 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 8.07500 | | 40.77201 | | 8.07500 | 40.76319 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | 6.62000 | | 112.80269 | | 6.61000 | 112.79345 | | 9,591,150,666,000,000.00 | 48,814,300,000 | 61,294,399,900.00 | |
| R158 | On 15/09/2015 | Spot Bond | 6.61000 | | 112.81338 | | 6.61000 | 112.79345 | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | 6.51000 | | 93.38728 | | 6.51000 | 93.37102 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 6.61000 | | 118.93594 | | 6.61000 | 118.91494 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| R159P | On 15/09/2016 | Spot Bond | 6.44000 | 87.71513 | | 6.44000 | 87.70002 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 8.29000 | 118.59557 | | 8.25500 | 118.86773 | | 7,080,639,879,658,000.00 | 54,118,200,200 | 93,532,709,300.00 | |
| R187P | On 21/12/2026 | Spot Bond | 7.99500 | 38.02785 | | 7.99500 | 38.01971 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 7.91500 | 35.52313 | | 7.91500 | 35.51560 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 1.69000 | 284.85274 | | 1.70500 | 284.49984 | | 28,559,147,253,000.00 | 16,898,903,700 | 31,579,683,700.00 | |
| R201 | On 21/12/2014 | Spot Bond | 5.91000 | 102.35312 | | 5.90000 | 102.34026 | | 254,130,000,000,000.00 | 43,000,000,000 | 71,110,881,800.00 | |
| R202 | On 07/12/2033 | Spot Bond | 1.84000 | 228.55287 | | 1.84000 | 228.52795 | | 187,804,175,160,000.00 | 02,067,486,500 | 51,494,049,000.00 | |
| R2023 | On 28/02/2023 | Spot Bond | 8.08000 | 97.78816 | | 8.05500 | 101.78314 | | 1,850,899,971,088,000.00 | 29,071,778,600 | 69,156,791,900.00 | |
| R203 | On 15/09/2017 | Spot Bond | 7.07000 | 106.76014 | | 7.05500 | 106.78157 | | 5,747,714,409,157,000.00 | 12,972,335,100 | 79,268,035,100.00 | |
| R2030 | On 31/01/2030 | Spot Bond | 8.71000 | 94.48135 | | 8.71000 | 94.45947 | | 2,006,958,200,000,000.00 | 30,420,000,000 | 25,430,000,000.00 | |
| R2032 | On 31/03/2032 | Spot Bond | 8.85000 | 97.27685 | | 8.85000 | 97.88073 | | 1,424,802,202,035,000.00 | 60,994,599,100 | 66,331,299,100.00 | |
| R2037 | On 31/01/2037 | Spot Bond | 8.94500 | 96.19887 | | 8.94500 | 96.17599 | | 270,206,982,000,000.00 | 30,207,600,000 | 20,762,800,000.00 | |
| R204 | On 21/12/2018 | Spot Bond | 7.40000 | 103.50739 | | 7.38500 | 103.54241 | | 1,646,242,600,620,000.00 | 22,465,216,300 | 91,045,600,000.00 | |
| R2044 | On 31/01/2044 | Spot Bond | 9.03500 | 97.56906 | | 9.03500 | 97.54564 | | 580,047,000,000,000.00 | 64,200,000,000 | 97,400,000,000.00 | |
| R2048 | On 28/02/2048 | Spot Bond | 9.02500 | 96.87859 | | 9.02500 | 101.21883 | | 3,609,873,827,792,500.00 | 99,986,019,700 | 10,358,319,700.00 | |
| R207 | On 15/01/2020 | Spot Bond | 7.65500 | 98.95396 | | 7.64000 | 98.99847 | | 4,049,257,813,652,500.00 | 28,969,015,500 | 66,330,900,000.00 | |
| R208 | On 31/03/2021 | Spot Bond | 7.84500 | 97.06175 | | 7.81500 | 97.18876 | | 881,265,359,845,500.00 | 12,334,653,900 | 97,403,394,800.00 | |
| R209 | On 31/03/2036 | Spot Bond | 8.89000 | 77.26720 | | 8.87000 | 77.40189 | | 4,930,845,120,383,000.00 | 54,650,744,700 | 17,419,844,900.00 | |
| R210 | On 31/03/2028 | Spot Bond | 1.77500 | 172.15164 | | 1.79000 | 171.83759 | | 7,500,859,965,000.00 | 4,225,836,600 | 23,878,797,300.00 | |
| R211 | On 31/01/2017 | Spot Bond | 0.90000 | 130.44230 | | 0.91000 | 130.40043 | | 2,732,244,480,000.00 | 3,035,827,200 | 80,535,827,200.00 | |
| R212 | On 31/01/2022 | Spot Bond | 1.61000 | 135.31910 | | 1.63000 | 135.12267 | | 31,931,965,107,000.00 | 19,833,518,700 | 52,984,285,500.00 | |
| R213 | On 28/02/2031 | Spot Bond | 8.76000 | 84.59381 | | 8.72000 | 88.37326 | | 2,512,326,518,772,000.00 | 86,795,264,700 | 68,891,820,800.00 | |
| R214 | On 28/02/2041 | Spot Bond | 8.95500 | 75.09633 | | 8.95500 | 78.31996 | | 2,388,580,367,580,000.00 | 66,731,476,000 | 75,683,776,000.00 | |
| R226C | On 15/09/2014 | Spot Bond | 5.87000 | 99.59956 | | 5.87000 | 99.58360 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R227C | On 15/03/2015 | Spot Bond | 6.67000 | | 96.34225 | | 6.67000 | 96.32507 | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | 6.51000 | | 93.38728 | | 6.51000 | 93.37102 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 6.43000 | | 90.55331 | | 6.43000 | 90.53774 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 6.44000 | | 87.71513 | | 6.44000 | 87.70002 | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | 5.90500 | | 98.06448 | | 5.90500 | 98.04892 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | 6.58000 | | 94.74789 | | 6.58000 | 94.73113 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | 6.45000 | | 91.88408 | | 6.45000 | 91.86815 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 6.43000 | | 89.04503 | | 6.43000 | 89.02963 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 6.49000 | | 86.15448 | | 6.49000 | 86.13945 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 7.03000 | | 82.22074 | | 7.03000 | 82.20522 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 7.08000 | | 79.30105 | | 7.08000 | 79.28597 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 7.39000 | | 75.71642 | | 7.39000 | 75.70141 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 7.37000 | | 73.07945 | | 7.37000 | 73.06500 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 7.35000 | | 70.54792 | | 7.35000 | 70.53401 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 7.34000 | | 68.08221 | | 7.34000 | 68.06880 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 7.60000 | | 64.71886 | | 7.60000 | 64.70567 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 7.58000 | | 62.42571 | | 7.58000 | 62.41303 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 7.73500 | | 59.53574 | | 7.73500 | 59.52339 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 7.70500 | | 57.44047 | | 7.70500 | 57.42861 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 7.67500 | | 55.43497 | | 7.67500 | 55.42357 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 7.64500 | | 53.51497 | | 7.64500 | 53.50400 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 7.60500 | | 51.72041 | | 7.60500 | 51.70986 | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 7.56500 | | 50.00533 | | 7.56500 | 49.99518 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| R345C | On 21/06/2024 | Spot Bond | 8.19500 | 45.39494 | | 8.19500 | 45.38498 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 8.15500 | 43.78161 | | 8.15500 | 43.77205 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 8.11500 | 42.24188 | | 8.11500 | 42.23270 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 8.07500 | 40.77201 | | 8.07500 | 40.76319 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 8.03500 | 39.36844 | | 8.03500 | 39.35997 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 7.99500 | 38.02785 | | 7.99500 | 38.01971 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 7.95500 | 36.74708 | | 7.95500 | 36.73925 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 7.91500 | 35.52313 | | 7.91500 | 35.51560 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90543 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88694 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92342 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79647 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | 15.86805 | | 100.00000 | 15.82961 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 9.19357 | | 100.00000 | 9.17130 | | | 0.00 | 0 | 0.00 |
| RCSB3U | On 17/03/2017 | Spot Bond | 100.00000 | 19.92933 | | 100.00000 | 19.88105 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40089 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40962 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.86322 | | | 0.00 | 0 | 0.00 |
| RDFC13 | On 24/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98816 | | | 0.00 | 0 | 0.00 |
| RDFC14 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RDFC15 | On 25/11/2014 | Spot Bond | 100.00000 | 81.68755 | | 100.00000 | 81.51074 | | 1,140,000,000,000,000.00 | 11,400,000,000 | 57,900,000,000.00 | |
| RES06 | On 18/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66307 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43040 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66729 | | | 0.00 | 0 | 10,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES18 | On 05/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29640 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43291 | | | 0.00 | 0 | 0.00 |
| RES25 | On 03/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81995 | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59734 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66931 | | | 0.00 | 0 | 0.00 |
| RES30 | On 07/03/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48324 | | | 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 | 100.04646 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53437 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63060 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56510 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56510 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.57404 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.75674 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.99250 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | | 12.35000 | 102.64543 | | 12.35000 | 102.61200 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.68955 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | | 100.00000 | 13.38098 | | 100.00000 | 13.34857 | | | 0.00 | 0 | 0.00 |
| RP024 | On 13/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77412 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65817 | | | 0.00 | 0 | 0.00 |
| RP026 | On 13/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52988 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14293 | | | 0.00 | 0 | 0.00 |
| RPG03 | On 23/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.18562 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | | 2.74802 | 100.00000 | 2.74143 | | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | | 14.96965 | 100.00000 | 14.93338 | | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | | 34.48027 | 100.00000 | 34.39674 | | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | | 12.55029 | 100.00000 | 12.51988 | | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | | 22.02938 | 100.00000 | 24.99054 | | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 104.11701 | | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.88667 | | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 9.11500 | | 107.50099 | 9.11500 | 107.47481 | | | | 0.00 | 0 | 760,000,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | 9.30500 | | 93.54496 | 9.30500 | 103.07727 | | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | 9.87000 | | 87.38052 | 9.87000 | 104.80006 | | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 97.86221 | | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 7.81000 | | 108.71370 | 7.81000 | 108.69108 | | | | 0.00 | 0 | 2,150,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.89348 | | | | 0.00 | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 9.10500 | | 103.65463 | 9.10500 | 103.62942 | | | | 0.00 | 0 | 0.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.68744 | | | | 0.00 | 0 | 550,000,000.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.74509 | | | | 0.00 | 0 | 550,000,000.00 |
| SBK17 | On 30/07/2024 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.44927 | | | | 0.00 | 2,860,000,000 | 2,860,000,000.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.59649 | | | | 0.00 | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58582 | | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 7.26000 | | 104.02568 | 7.26000 | 104.00551 | | | | 0.00 | 0 | 1,010,000,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 8.88500 | | 101.55474 | 8.88500 | 101.53063 | | | | 0.00 | 0 | 2,360,000,000.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 8.07000 | | 111.26854 | 8.07000 | 111.24463 | | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 7.93000 | | 111.41522 | 7.93000 | 111.39169 | | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 7.86000 | | 111.48868 | 7.86000 | 111.46533 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBN33 | On 15/09/2017 | Spot Bond | 8.45500 | 103.01049 | | 8.45500 | 102.98731 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 8.00500 | 111.33661 | | 8.00500 | 111.31287 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 7.97000 | 111.37328 | | 7.97000 | 111.34964 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23879 | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40956 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97751 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 8.10500 | 105.79674 | | 8.10500 | 105.77390 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14495 | | | 0.00 | 0 | 2,100,000,000.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14198 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 105.17765 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 8.96500 | 107.72972 | | 8.96500 | 107.70390 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 9.90500 | 103.63919 | | 9.90500 | 103.61196 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02980 | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35107 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15024 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.35893 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 8.47500 | 103.64293 | | 8.47500 | 103.61956 | | | 0.00 | 0 | 1,160,000,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | 100.00000 | 12.96384 | | 100.00000 | 12.93483 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | 9.59500 | 103.31315 | | 9.59500 | 103.28684 | | | 0.00 | 0 | 2,500,000,000.00 |
| SBS28 | On 23/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68914 | | | 0.00 | 0 | 0.00 |
| SBS29 | On 12/06/2019 | Spot Bond | 9.10500 | 100.05172 | | 9.10500 | 100.02738 | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 8.95500 | 96.51650 | | 8.95500 | 96.49353 | | | 0.00 | 0 | 0.00 |
| SBS30 | On 12/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28454 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| SBS31 | On 27/06/2027 | Spot Bond | 9.90500 | 128.31719 | | 9.90500 | 100.95659 | | | 8,584,330,692,000.00 | 866,666,400 | 216,666,600.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.51500 | 97.53322 | | 9.51500 | 97.50859 | | | 0.00 | 0 | 88,700,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.66000 | 107.83834 | | 7.66000 | 107.81631 | | | 0.00 | 0 | 320,000,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.23500 | 128.39002 | | 2.23500 | 273.36404 | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 1.55500 | 102.39886 | | 1.55500 | 128.42126 | | | 3,296,600,000,000.00 | 2,120,000,000 | 1,060,000,000.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 106.21000 | | | 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 | 100.73557 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | 15.79013 | | 100.00000 | 15.75188 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | 162.58279 | | 0.00000 | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 2.18000 | 112.81686 | | 2.18000 | 126.53844 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | 102.47697 | | 6.50000 | 102.45906 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38368 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02933 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.08505 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 9.08500 | 100.42096 | | 9.08500 | 100.39659 | | | 0.00 | 0 | 260,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.35810 | | | 0.00 | 0 | 0.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11015 | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14515 | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03960 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | | 13.48704 | 100.00000 | 13.45437 | | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.38800 | | | | 0.00 | 0 | 0.00 |
| SHS13U | On 21/05/2015 | Spot Bond | 100.00000 | | 51.29035 | 100.00000 | 66.21677 | | | | 0.00 | 0 | 0.00 |
| SHS14 | On 17/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.28075 | | | | 0.00 | 0 | 0.00 |
| SHS15U | On 19/09/2014 | Spot Bond | 100.00000 | | 92.63959 | 100.00000 | 92.40506 | | | | 0.00 | 0 | 0.00 |
| SHS16U | On 29/06/2016 | Spot Bond | 100.00000 | | 23.84836 | 100.00000 | 23.79059 | | | | 0.00 | 0 | 0.00 |
| SHS17U | On 30/09/2016 | Spot Bond | 100.00000 | | 26.48670 | 100.00000 | 26.40399 | | | | 0.00 | 0 | 0.00 |
| SHS18U | On 30/11/2016 | Spot Bond | 100.00000 | | 23.53839 | 100.00000 | 23.42764 | | | | 0.00 | 0 | 0.00 |
| SHS19 | On 10/09/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| SHS20 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.15441 | | | | 0.00 | 0 | 0.00 |
| SHS21 | On 06/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.16959 | | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.86000 | | 103.36579 | 7.86000 | 103.34413 | | | | 0.00 | 0 | 1,740,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 8.98500 | | 98.40708 | 8.98500 | 99.17816 | | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.40500 | | 103.14289 | 8.40500 | 103.11981 | | | | 0.00 | 0 | 1,920,000,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.98196 | | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.98086 | | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.26918 | | | | 0.00 | 1,200,000,000 | 600,000,000.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.98079 | | | | 0.00 | 0 | 0.00 |
| SPDA5 | On 21/08/2024 | Spot Bond | 100.00000 | | 0.03007 | 100.00000 | 0.03003 | | | | 0.00 | 0 | 0.00 |
| SPDA6 | On 21/08/2024 | Spot Bond | 100.00000 | | 0.03007 | 100.00000 | 0.03003 | | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.40487 | | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 8.15500 | | 103.89016 | 8.15500 | 103.86748 | | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.74790 | | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00166 | | | 0.00 | 0 | 300,000,000.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.67037 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.36500 | | 97.14855 | | 9.36500 | 97.12426 | | | 0.00 | 0 | 1,420,000,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.68758 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18070 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54078 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 9.42300 | | 89.69241 | | 9.42300 | 89.66985 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 9.48500 | | 89.41760 | | 9.48500 | 89.39496 | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 7.14500 | | 101.94047 | | 7.14500 | 101.92098 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 8.90000 | | 93.76218 | | 8.90000 | 93.74000 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31135 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 8.23500 | | 103.59467 | | 8.23500 | 103.57195 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.46000 | | 107.89844 | | 2.46000 | 108.29635 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 8.33500 | | 100.11740 | | 8.33500 | 100.09507 | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.83587 | | | 0.00 | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 9.64500 | | 107.81321 | | 9.64500 | 107.78547 | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.49474 | | | 0.00 | 0 | 0.00 |
| SSN019 | On 04/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16789 | | | 0.00 | 0 | 0.00 |
| SSN020 | On 18/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24284 | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 9.95000 | | 76.12325 | | 9.95000 | 79.59302 | | | 0.00 | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61673 | | | 0.00 | 0 | 0.00 |
| SSN025 | On 04/03/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71684 | | | 0.00 | 0 | 0.00 |
| SSN026 | On 16/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64361 | | | 0.00 | 0 | 0.00 |
| SY1090 | On 18/08/2014 | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SY1094 | On 19/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1098 | On 22/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96724 | | | 0.00 | 0 | 0.00 |
| SY1101 | On 26/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.90151 | | | 0.00 | 0 | 0.00 |
| SY1103 | On 29/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85225 | | | 0.00 | 0 | 0.00 |
| SY1107 | On 09/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.67161 | | | 0.00 | 0 | 0.00 |
| SY1108 | On 10/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.65575 | | | 0.00 | 0 | 0.00 |
| SY1113 | On 16/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.55689 | | | 0.00 | 0 | 0.00 |
| SY1125 | On 18/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1126 | On 18/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1127 | On 21/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.95350 | | | 0.00 | 0 | 0.00 |
| SY1128 | On 18/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1129 | On 21/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98335 | | | 0.00 | 0 | 0.00 |
| SY1130 | On 22/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.96667 | | | 0.00 | 0 | 0.00 |
| SY1131 | On 20/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1132 | On 26/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.89985 | | | 0.00 | 0 | 0.00 |
| SY1133 | On 29/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.84975 | | | 0.00 | 0 | 0.00 |
| SY1134 | On 29/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.61286 | | | 0.00 | 0 | 0.00 |
| SY1136 | On 05/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.73303 | | | 0.00 | 0 | 0.00 |
| SY1138 | On 02/02/2015 | Spot Bond | | 0.00000 | 100.09451 | | 0.00000 | 98.30319 | | | 0.00 | 0 | 0.00 |
| SY1139 | On 11/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.63051 | | | 0.00 | 0 | 0.00 |
| SY1140 | On 09/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.66232 | | | 0.00 | 0 | 0.00 |
| SY1141 | On 15/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.57112 | | | 0.00 | 0 | 0.00 |
| SY1142 | On 14/11/2014 | Spot Bond | | 100.00000 | 81.11111 | | 100.00000 | 80.93126 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| SY1143 | On 18/11/2014 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | | | 2,580,000,000,000,000.00 | 25,800,000,000 | 50,500,000,000.00 |
| SY1144 | On 22/09/2014 | Spot Bond | 100.00000 | 91.93955 | 100.00000 | 91.70854 | | | | 1,160,000,000,000,000.00 | 11,600,000,000 | 5,800,000,000.00 |
| SY1146 | On 16/09/2014 | Spot Bond | 100.00000 | 93.35038 | 100.00000 | 93.11224 | | | | 480,000,000,000,000.00 | 4,800,000,000 | 2,800,000,000.00 |
| SY1147 | On 22/09/2014 | Spot Bond | 100.00000 | 91.93955 | 100.00000 | 91.70854 | | | | 1,200,000,000,000,000.00 | 12,000,000,000 | 7,500,000,000.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 7.07000 | 110.56234 | 7.07000 | 110.54135 | | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 8.86500 | 104.44153 | 8.86500 | 104.41678 | | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | 86.10923 | 100.00000 | 85.90944 | | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 30.51799 | 100.00000 | 30.44406 | | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.60064 | | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.28203 | | | | 0.00 | 0 | 0.00 |
| TFS116 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.50331 | | | | 0.00 | 0 | 0.00 |
| TFS121 | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| TFS122 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.07540 | | | | 0.00 | 0 | 0.00 |
| TFS123 | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.13356 | | | | 0.00 | 0 | 0.00 |
| TFS125 | On 23/10/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.87777 | | | | 0.00 | 0 | 0.00 |
| TFS126 | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.37014 | | | | 0.00 | 0 | 0.00 |
| TFS127 | On 04/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.18798 | | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.41102 | | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.86000 | 102.03883 | 7.86000 | 102.01746 | | | | 39,850,200,000,000.00 | 5,070,000,000 | 1,690,000,000.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.63339 | | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.65105 | | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | 100.71215 | 7.83000 | 100.69113 | | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.62369 | | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64575 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65081 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62369 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64575 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 81.50182 | | 7.16000 | 100.63283 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68894 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68542 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76984 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.75843 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10144 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06239 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62280 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.65105 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | | 100.79260 | | 8.73000 | 100.72240 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62015 | | | 0.00 | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64575 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | 8.85500 | | 94.07170 | | 8.85500 | 98.55013 | | | 0.00 | 0 | 0.00 |
| TH11A7 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.61486 | | | 0.00 | 0 | 0.00 |
| TH11A8 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64575 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69070 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68102 | | | 0.00 | 0 | 0.00 |
| TH11B3 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.67749 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76809 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11C2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76458 | | | 0.00 | 0 | 0.00 |
| TH11C3 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73382 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04066 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04414 | | | 0.00 | 0 | 0.00 |
| TH11D3 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02676 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65873 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | | 101.06155 | 6.27064 | | 101.06155 | 6.25531 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62015 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77136 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69950 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73470 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10491 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00408 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64534 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65427 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64534 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65427 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65873 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63998 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65427 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70337 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70337 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70337 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77472 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.79254 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77026 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12559 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14772 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13887 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 7.51000 | | 106.57396 | | 7.51000 | 106.55250 | | | 0.00 | 0 | 1,260,000,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 9.64000 | | 87.87741 | | 9.64000 | 87.82490 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 7.89500 | | 106.26497 | | 7.89500 | 106.24262 | | | 0.00 | 0 | 76,091,733,400.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.16500 | | 110.57860 | | 9.16500 | 110.55168 | | | 0.00 | 0 | 14,388,400,000.00 |
| TN20U | On 14/04/2020 | Spot Bond | 100.00000 | | 0.73312 | | 100.00000 | 0.73083 | | | 0.00 | 0 | 0.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.37500 | | 111.77259 | | 9.37500 | 111.74477 | | | 0.00 | 0 | 4,880,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 9.59500 | | 99.41367 | | 9.59500 | 99.38836 | | | 0.00 | 0 | 17,000,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.62000 | | 97.04293 | | 9.62000 | 97.01816 | | | 0.00 | 0 | 2,740,000,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.83878 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.05418 | | | 0.00 | 21,500,000 | 1,521,500,000.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01901 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02166 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02185 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03455 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.06101 | | | 0.00 | 0 | 0.00 |
| TORQ7 | On 15/08/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.09347 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00498 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82057 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83849 | | | 0.00 | 0 | 0.00 |
| TPDA04 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70195 | | | 0.00 | 0 | 0.00 |
| TPDA05 | On 10/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75210 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 99.73266 | | 10.00000 | 99.70596 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 99.73931 | | 9.75000 | 99.71327 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 9.74511 | | 100.00000 | 9.71997 | | | 0.00 | 0 | 0.00 |
| TRAA1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44084 | | | 0.00 | 0 | 0.00 |
| TRAA2 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.53356 | | | 0.00 | 0 | 0.00 |
| TRAB1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.58505 | | | 0.00 | 0 | 0.00 |
| TRAC1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.59534 | | | 0.00 | 0 | 0.00 |
| TRAD1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88332 | | | 0.00 | 0 | 0.00 |
| TRAE1 | On 14/06/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.51895 | | | 0.00 | 0 | 0.00 |
| TSE01U | On 31/07/2019 | Spot Bond | 100.00000 | 11.98974 | | 100.00000 | 11.93702 | | | 0.00 | 0 | 0.00 |
| TSP150 | On 02/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.31923 | | | 0.00 | 0 | 0.00 |
| TSP152 | On 13/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.64024 | | | 0.00 | 0 | 0.00 |
| TSP153 | On 27/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.43554 | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.43962 | | | 0.00 | 0 | 0.00 |
| TSP158 | On 05/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.76084 | | | 0.00 | 0 | 0.00 |
| TSP159 | On 21/08/2014 | Spot Bond | 0.00000 | 104.05564 | | 0.00000 | 99.98307 | | | 0.00 | 0 | 0.00 |
| TSP160 | On 19/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.97854 | | | 0.00 | 0 | 0.00 |
| TSP161 | On 05/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.32737 | | | 0.00 | 0 | 0.00 |
| TSP162 | On 18/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.50410 | | | 0.00 | 0 | 0.00 |
| TSP163 | On 19/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.13326 | | | 0.00 | 0 | 0.00 |
| TSP164 | On 02/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 95.89926 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TSP165 | On 16/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.03028 | | | 0.00 | 0 | 0.00 |
| TSP166 | On 16/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.66808 | | | 0.00 | 0 | 0.00 |
| TSP167 | On 28/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.96261 | | | 0.00 | 0 | 0.00 |
| TSP168 | On 11/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.68553 | | | 0.00 | 0 | 0.00 |
| TSP169 | On 08/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.56497 | | | 0.00 | 0 | 0.00 |
| TSP170 | On 09/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.98607 | | | 0.00 | 0 | 0.00 |
| TSP171 | On 23/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.83788 | | | 0.00 | 0 | 0.00 |
| TSP172 | On 06/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.52160 | | | 0.00 | 0 | 0.00 |
| TTO01U | On 28/08/2019 | Spot Bond | 100.00000 | | 11.99371 | | 100.00000 | 11.96466 | | | 0.00 | 0 | 0.00 |
| TWC04U | On 19/01/2015 | Spot Bond | 100.00000 | | 75.29645 | | 100.00000 | 75.00232 | | | 0.00 | 0 | 0.00 |
| TWC053 | On 19/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TWC054 | On 21/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43019 | | | 0.00 | 0 | 0.00 |
| TWC058 | On 13/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51189 | | | 0.00 | 0 | 0.00 |
| TWC059 | On 15/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49483 | | | 0.00 | 0 | 0.00 |
| TWC060 | On 17/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46218 | | | 0.00 | 0 | 0.00 |
| TWC061 | On 26/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45086 | | | 0.00 | 0 | 0.00 |
| TWC062 | On 20/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44578 | | | 0.00 | 0 | 0.00 |
| TWC063 | On 22/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39371 | | | 0.00 | 0 | 0.00 |
| TWC064 | On 25/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.08821 | | | 0.00 | 0 | 0.00 |
| TWC065 | On 26/11/2014 | Spot Bond | 100.00000 | | 81.54235 | | 100.00000 | 78.83369 | | | 0.00 | 0 | 0.00 |
| TWCJ11 | On 21/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.60926 | | | 0.00 | 0 | 0.00 |
| TWCJ12 | On 17/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.51470 | | | 0.00 | 0 | 0.00 |
| TWCM11 | On 21/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43726 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TWCM12 | On 17/10/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46884 | | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.21500 | 112.16252 | 9.21500 | 112.13507 | | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| VKC03 | On 26/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.91899 | | | | 0.00 | 0 | 0.00 |
| VKC04 | On 27/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.88374 | | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.23052 | | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.23814 | | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.23854 | | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.97384 | | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.00165 | | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 7.00000 | 111.82285 | 7.00000 | 111.80194 | | | | 0.00 | 0 | 11,570,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.40000 | 238.50911 | 1.40000 | 238.48598 | | | | 0.00 | 0 | 0.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 6.93000 | 103.58439 | 6.93000 | 103.56522 | | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.55500 | 105.60859 | 7.55500 | 105.58730 | | | | 0.00 | 0 | 4,100,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 7.94000 | 106.19810 | 7.94000 | 106.17563 | | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 8.26500 | 105.37553 | 8.26500 | 105.35234 | | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 8.35500 | 105.33988 | 8.35500 | 105.31645 | | | | 0.00 | 0 | 2,500,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.56000 | 94.60817 | 6.56000 | 94.59158 | | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.49000 | 92.85184 | 6.49000 | 92.83564 | | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 5.91500 | 98.38960 | 5.91500 | 98.37392 | | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 6.56000 | 94.59158 | 6.56000 | 94.57499 | | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 7.33000 | 69.22775 | 7.33000 | 69.21420 | | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 44.61549 | 100.00000 | 44.53084 | | | | 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 |
|----------------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|-----------------------|---------------------------|
| ZA029 | | On 20/09/2016 | Spot Bond | | | | | | | | | |
| | | | 100.00000 | 23.61554 | 100.00000 | 23.57073 | | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 88,326,926,102,728,000.00 | 17,157,536,300 | '29 372 806 100.00 |
| Grand Total: | | | | | | | | | | 88,326,926,972,911,100.00 | 17,157,616,119 | '29 376 560 464.00 |