



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 11/07/2012

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.31870 | 8.31870 | 8.27770 | 8.27770 | | 15.29 | 99,075,717.00 | 11,910 | 252,361.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Call | | | 1,132.60790 | 1.13261 | 1,172.619 | 16.92 | 0.00 | 0 | 16,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Put | | | 4.90790 | 0.00491 | 3.919 | 16.92 | 0.00 | 0 | 9,200.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Call | | | 985.27100 | 0.98527 | 1,024.718 | 15.97 | 0.00 | 0 | 37,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Put | | | 7.57100 | 0.00757 | 6.018 | 15.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.40 | Call | | | 887.84690 | 0.88785 | 926.752 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.40 | Put | | | 10.14690 | 0.01015 | 8.052 | 15.34 | 0.00 | 0 | 8,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.30 | Call | | | 42.89620 | 0.04290 | 43.412 | 21.20 | 0.00 | 0 | 250.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.30 | Put | | | 1,065.19620 | 1.06520 | 1,024.712 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.00 | Call | | | 65.95620 | 0.06596 | 67.487 | 19.39 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.00 | Put | | | 788.25620 | 0.78826 | 748.787 | 19.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Call | | | 56.99050 | 0.05699 | 58.059 | 20.01 | 0.00 | 0 | 24,360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Put | | | 879.29050 | 0.87929 | 839.359 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Call | | | 49.29860 | 0.04930 | 50.124 | 20.62 | 0.00 | 0 | 5,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Put | | | 971.59860 | 0.97160 | 931.424 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | | 125.83040 | 0.12583 | 131.564 | 16.97 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | | 448.13040 | 0.44813 | 412.864 | 16.97 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.75 | Call | | | 97.57670 | 0.09758 | 101.009 | 17.85 | 0.00 | 0 | 25,100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.75 | Put | | | 569.87670 | 0.56988 | 532.309 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Call | | | 89.96660 | 0.08997 | 92.909 | 18.16 | 0.00 | 0 | 250.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Put | | | 612.26660 | 0.61227 | 574.209 | 18.16 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.40 | Call | | | 180.02990 | 0.18003 | 189.744 | 15.85 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.40 | Put | | | 302.32990 | 0.30233 | 271.044 | 15.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.50 | Call | | | 150.35250 | 0.15035 | 157.859 | 16.41 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.50 | Put | | | 372.65250 | 0.37265 | 339.159 | 16.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.55 | Call | | | 137.50110 | 0.13750 | 144.071 | 16.69 | 0.00 | 0 | 500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.55 | Put | | | 409.80110 | 0.40980 | 375.371 | 16.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.20 | Call | | | 260.62570 | 0.26063 | 278.311 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.20 | Put | | | 182.92570 | 0.18293 | 159.611 | 15.03 | 0.00 | 0 | 400.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.25 | Call | | | 236.18990 | 0.23619 | 252.293 | 15.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.25 | Put | | | 208.48990 | 0.20849 | 183.593 | 15.16 | 0.00 | 0 | 4,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.26 | Call | | | 0.00000 | 0.00000 | 247.318 | 15.18 | 74,195.49 | 300 | 300.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.26 | Put | | | 0.00000 | 0.00000 | 188.618 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Call | | | 446.83260 | 0.44683 | 474.691 | 14.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Put | | | 69.13260 | 0.06913 | 55.991 | 14.26 | 0.00 | 0 | 20,360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.00 | Call | | | 377.23930 | 0.37724 | 401.694 | 14.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.00 | Put | | | 99.53930 | 0.09954 | 82.994 | 14.52 | 0.00 | 0 | 8,925.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.10 | Call | | | 315.12650 | 0.31513 | 336.139 | 14.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.10 | Put | | | 137.42650 | 0.13743 | 117.440 | 14.78 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.50 | Call | | | 792.33870 | 0.79234 | 830.363 | 14.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.50 | Put | | | 14.63870 | 0.01464 | 11.663 | 14.94 | 0.00 | 0 | 246.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.70 | Call | | | 610.61260 | 0.61061 | 645.512 | 14.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.70 | Put | | | 32.91260 | 0.03291 | 26.812 | 14.60 | 0.00 | 0 | 2,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.75 | Call | | | 567.37370 | 0.56737 | 601.220 | 14.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.75 | Put | | | 39.67370 | 0.03967 | 32.520 | 14.52 | 0.00 | 0 | 44,100.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.41870 | 8.41870 | 8.37660 | 8.37660 | | 16.40 | 6,516,073.80 | 774 | 54,363.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 126.10600 | 0.12611 | 128.921 | 21.08 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 1,249.50600 | 1.24951 | 1,210.221 | 21.08 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 66.12940 | 0.06613 | 67.137 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 2,089.52940 | 2.08953 | 2,048.437 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 38.00140 | 0.03800 | 39.521 | 26.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 2,761.40140 | 2.76140 | 2,720.821 | 26.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Call | | | 235.80800 | 0.23581 | 243.297 | 18.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Put | | | 659.20800 | 0.65921 | 624.597 | 18.08 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Call | | | 194.95930 | 0.19496 | 200.546 | 18.96 | 0.00 | 0 | 25,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Put | | | 818.35930 | 0.81836 | 781.846 | 18.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Call | | | 177.97380 | 0.17797 | 182.798 | 19.39 | 0.00 | 0 | 540.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Put | | | 901.37380 | 0.90137 | 864.098 | 19.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Call | | | 520.73940 | 0.52074 | 542.077 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Put | | | 194.13940 | 0.19414 | 173.377 | 15.14 | 0.00 | 0 | 20,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Call | | | 396.02270 | 0.39602 | 412.049 | 16.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Put | | | 319.42270 | 0.31942 | 293.349 | 16.04 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.60 | Call | | | 288.40050 | 0.28840 | 298.572 | 17.24 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.60 | Put | | | 511.80050 | 0.51180 | 479.872 | 17.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Call | | | 579.84640 | 0.57985 | 606.830 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Put | | | 153.24640 | 0.15325 | 138.130 | 14.97 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Call | | | 549.60950 | 0.54961 | 572.135 | 14.96 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Put | | | 173.00950 | 0.17301 | 153.435 | 14.96 | 0.00 | 0 | 6,040.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.52270 | 8.52270 | 8.47870 | 8.47870 | | 16.68 | 1,806,812.40 | 212 | 19,839.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Call | | | 125.73500 | 0.12573 | 128.734 | 23.61 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Put | | | 2,197.03500 | 2.19703 | 2,156.034 | 23.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Call | | | 109.31170 | 0.10931 | 111.722 | 24.54 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Put | | | 2,480.61170 | 2.48061 | 2,439.022 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Call | | | 295.81490 | 0.29581 | 305.161 | 18.79 | 0.00 | 0 | 180.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Put | | | 917.11490 | 0.91711 | 882.461 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.55 | Call | | | 219.28490 | 0.21928 | 225.708 | 20.35 | 0.00 | 0 | 500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.55 | Put | | | 1,290.58490 | 1.29058 | 1,253.008 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Call | | | 150.74700 | 0.15075 | 154.674 | 22.53 | 0.00 | 0 | 500.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Put | | | 1,872.04700 | 1.87205 | 1,831.974 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Call | | | 697.86180 | 0.69786 | 725.816 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Put | | | 219.16180 | 0.21916 | 203.116 | 15.15 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Call | | | 639.95290 | 0.63995 | 662.897 | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Put | | | 261.25290 | 0.26125 | 240.197 | 15.25 | 0.00 | 0 | 180.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | | | 8.61760 | 8.61760 | 8.57140 | 8.57140 | | 17.18 | 0.00 | 0 | 1,350.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 502.42390 | 0.50242 | 519.768 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 691.02390 | 0.69102 | 662.168 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 508.83850 | 0.50884 | 526.416 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 677.43850 | 0.67744 | 648.816 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 505.62000 | 0.50562 | 523.078 | 17.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 684.22000 | 0.68422 | 655.479 | 17.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | | | 8.71030 | 8.71030 | 8.66180 | 8.66180 | | 17.58 | 0.00 | 0 | 542.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Call | | | 613.21740 | 0.61322 | 631.894 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Put | | | 951.41740 | 0.95142 | 921.594 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Call | | | 1,015.09950 | 1.01510 | 1,046.630 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Put | | | 353.29950 | 0.35330 | 336.330 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 9.03400 | 9.03400 | 8.98790 | 8.98790 | | 18.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Call | | | 1,460.15850 | 1.46016 | 1,463.334 | 16.10 | 0.00 | 0 | 200.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Put | | | 472.25850 | 0.47226 | 429.334 | 16.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 10.56490 | 10.56490 | 10.52330 | 10.52330 | | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | | | 8.31870 | 8.31870 | 8.27770 | 8.27770 | | 15.29 | 0.00 | 0 | 1,088.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.49 | Call | | | 15,307.40520 | 0.15307 | 16,078.022 | 16.36 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.49 | Put | | | 36,537.40520 | 0.36537 | 33,208.022 | 16.36 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | | 12,583.04150 | 0.12583 | 13,156.440 | 16.97 | 0.00 | 0 | 60.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | | 44,813.04150 | 0.44813 | 41,286.440 | 16.97 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | | | 8.41870 | 8.41870 | 8.37660 | 8.37660 | | 16.40 | 0.00 | 0 | 23.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.59 | Call | | | 29,138.54060 | 0.29139 | 30,170.282 | 17.20 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.59 | Put | | | 50,478.54060 | 0.50479 | 47,300.282 | 17.20 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | | | 8.52270 | 8.52270 | 8.47870 | 8.47870 | | | 0.00 | 0 | 10.00 |
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | 8.69 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | 8.69 | Put | | | 21,130.00000 | 0.21130 | 16,730.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | | | 8.61760 | 8.61760 | 8.57140 | 8.57140 | | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 50,242.38940 | 0.50242 | 51,976.751 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 69,102.38940 | 0.69102 | 66,216.751 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 50,883.85010 | 0.50884 | 52,641.597 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 67,743.85010 | 0.67744 | 64,881.597 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 50,562.00190 | 0.50562 | 52,307.852 | 17.63 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 68,422.00190 | 0.68422 | 65,547.852 | 17.63 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | | | 12.94370 | 12.94370 | 12.82820 | 12.82820 | | 13.07 | 2,588,740.00 | 200 | 13,251.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 11.35 | Call | | | 1,492.07790 | 1.49208 | 1,604.651 | 16.49 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 11.35 | Put | | | 13.87790 | 0.01388 | 10.951 | 16.49 | 0.00 | 0 | 6,000.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 12.15 | Call | | | 721.34790 | 0.72135 | 831.909 | 12.32 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 12.15 | Put | | | 43.14790 | 0.04315 | 38.209 | 12.32 | 0.00 | 0 | 38,400.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.45 | Call | | | 125.92940 | 0.12593 | 146.292 | 15.03 | 0.00 | 0 | 24,000.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.45 | Put | | | 747.72940 | 0.74773 | 652.592 | 15.03 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.85 | Call | | | 72.14310 | 0.07214 | 84.466 | 16.31 | 0.00 | 0 | 14,400.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.85 | Put | | | 1,093.94310 | 1.09394 | 990.766 | 16.31 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | | | 13.09620 | 13.09620 | 12.97880 | 12.97880 | | 13.80 | 0.00 | 0 | 1,783.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Call | | | 266.83470 | 0.26683 | 293.335 | 15.54 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Put | | | 988.03470 | 0.98803 | 897.135 | 15.54 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Call | | | 185.70110 | 0.18570 | 203.126 | 16.89 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Put | | | 1,406.90110 | 1.40690 | 1,306.926 | 16.89 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Call | | | 343.12080 | 0.34312 | 378.007 | 14.58 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Put | | | 734.32080 | 0.73432 | 651.807 | 14.58 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.55 | Call | | | 298.77800 | 0.29878 | 328.602 | 15.10 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.55 | Put | | | 869.97800 | 0.86998 | 782.402 | 15.10 | 0.00 | 0 | 100.00 |
| £ / R On | 18/03/2013 | Foreign Exchange Future | | | 13.25520 | 13.25520 | 13.13450 | 13.13450 | | 16.79 | 0.00 | 0 | 1,905.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.53 | Call | | | 808.14440 | 0.80814 | 863.169 | 22.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.53 | Put | | | 1,203.64440 | 1.20364 | 1,137.969 | 22.53 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | | | 0.10460 | 0.10460 | 0.10420 | 0.10420 | | 17.99 | 0.00 | 0 | 3,433.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | 0.11 | Call | | | 166.14360 | 0.00166 | 167.780 | 20.47 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | 0.11 | Put | | | 746.14360 | 0.00746 | 707.780 | 20.47 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | | | 0.10590 | 0.10590 | 0.10560 | 0.10560 | | 18.42 | 0.00 | 0 | 50.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Call | | | 393.54410 | 0.00394 | 395.641 | 20.53 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Put | | | 833.54410 | 0.00834 | 805.641 | 20.53 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.20140 | 10.20140 | 10.15420 | 10.15420 | | 12.04 | 714,098.00 | 70 | 26,355.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.45 | Call | | | 727.35560 | 0.72736 | 770.899 | 12.63 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.45 | Put | | | 23.15560 | 0.02316 | 19.499 | 12.63 | 0.00 | 0 | 10,200.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.75 | Call | | | 467.87380 | 0.46787 | 504.756 | 11.91 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.75 | Put | | | 63.67380 | 0.06367 | 53.356 | 11.91 | 0.00 | 0 | 1,625.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.90 | Call | | | 359.23830 | 0.35924 | 391.517 | 11.95 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.90 | Put | | | 105.03830 | 0.10504 | 90.117 | 11.95 | 0.00 | 0 | 33,360.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.20 | Call | | | 193.93330 | 0.19393 | 212.099 | 12.04 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.20 | Put | | | 239.73330 | 0.23973 | 210.699 | 12.04 | 0.00 | 0 | 1,500.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.20 | Call | | | 33.48540 | 0.03349 | 35.445 | 16.71 | 0.00 | 0 | 21,300.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.20 | Put | | | 1,079.28540 | 1.07929 | 1,034.045 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.25 | Call | | | 30.91920 | 0.03092 | 32.629 | 16.91 | 0.00 | 0 | 15,360.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.25 | Put | | | 1,126.71920 | 1.12672 | 1,081.229 | 16.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | | | 10.33720 | 10.33720 | 10.28940 | 10.28940 | | 13.36 | 568,546.00 | 55 | 52,847.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Call | | | 167.16330 | 0.16716 | 176.844 | 15.44 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Put | | | 877.76330 | 0.87776 | 839.644 | 15.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 151.72300 | 0.15172 | 160.333 | 15.78 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 962.32300 | 0.96232 | 923.133 | 15.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.50 | Call | | | 105.49620 | 0.10550 | 110.988 | 17.11 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.50 | Put | | | 1,316.09620 | 1.31610 | 1,273.788 | 17.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 315.23390 | 0.31523 | 334.912 | 13.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 425.83390 | 0.42583 | 397.712 | 13.52 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.82 | Call | | | 200.24630 | 0.20025 | 212.350 | 14.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.82 | Put | | | 730.84630 | 0.73085 | 695.150 | 14.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Call | | | 175.62570 | 0.17563 | 185.892 | 15.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Put | | | 836.22570 | 0.83623 | 798.691 | 15.27 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 864.23120 | 0.86423 | 906.374 | 12.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 74.83120 | 0.07483 | 69.174 | 12.89 | 0.00 | 0 | 5,690.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Call | | | 352.25110 | 0.35225 | 375.952 | 13.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Put | | | 362.85110 | 0.36285 | 338.752 | 13.27 | 0.00 | 0 | 375.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | | | 10.48160 | 10.48160 | 10.43150 | 10.43150 | | 13.87 | 0.00 | 0 | 75.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Call | | | 303.31490 | 0.30331 | 323.844 | 15.06 | 0.00 | 0 | 0.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Put | | | 841.81490 | 0.84181 | 812.244 | 15.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 10.76000 | 10.76000 | 10.70470 | 10.70470 | | 14.40 | 0.00 | 0 | 435.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Call | | | 551.09310 | 0.55109 | 587.242 | 15.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Put | | | 1,046.39310 | 1.04639 | 1,027.242 | 15.09 | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | | | 99.14861 | 99.14861 | 99.17649 | 99.17649 | | | 0.00 | 0 | 1,612.00 |
| 2025 | On | 02/08/2012 | Bond Future | 99.99 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 99.99 | Put | | | 813.51000 | 0.81351 | 841.390 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 100.00 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 100.00 | Put | | | 823.51000 | 0.82351 | 851.390 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 100.01 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 100.01 | Put | | | 833.51000 | 0.83351 | 861.390 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | | | 100.54510 | 100.54510 | 100.57709 | 100.57709 | | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 99.99 | Call | | | 587.09000 | 0.58709 | 555.100 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 99.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 100.00 | Call | | | 577.09000 | 0.57709 | 545.100 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 100.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 100.01 | Call | | | 567.09000 | 0.56709 | 535.100 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 100.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AL7T | On | 02/08/2012 | Index Future | | | 454.20000 | 454.20000 | 453.93900 | 453.93900 | | | 0.00 | 0 | 13.00 |
| AL7T | On | 01/11/2012 | Index Future | | | 460.59800 | 460.59800 | 460.34900 | 460.34900 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 02/08/2012 | Index Future | | | 409.13700 | 409.13700 | 408.43400 | 408.43400 | | | 0.00 | 0 | 1,003.00 |
| ALBI | On | 01/11/2012 | Index Future | | | 414.89900 | 414.89900 | 414.20200 | 414.20200 | | | 0.00 | 0 | 0.00 |
| AUS / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.47040 | 8.47040 | 8.39490 | 8.39490 | | 11.91 | 0.00 | 0 | 6,275.00 |
| AUS / R | On | 17/09/2012 | Foreign Exchange Future | 8.42 | Call | | | 164.86600 | 0.16487 | 200.044 | 11.94 | 0.00 | 0 | 0.00 |
| AUS / R | On | 17/09/2012 | Foreign Exchange Future | 8.42 | Put | | | 189.96600 | 0.18997 | 149.644 | 11.94 | 0.00 | 0 | 0.00 |
| AUS / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.50840 | 8.50840 | 8.43250 | 8.43250 | | 12.97 | 18,803,564.00 | 2,210 | 9,461.00 |
| AUS / R | On | 14/12/2012 | Foreign Exchange Future | 8.46 | Call | | | 275.60240 | 0.27560 | 311.151 | 12.94 | 0.00 | 0 | 0.00 |
| AUS / R | On | 14/12/2012 | Foreign Exchange Future | 8.46 | Put | | | 303.10240 | 0.30310 | 262.751 | 12.94 | 0.00 | 0 | 0.00 |
| AUS / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.55100 | 8.55100 | 8.47380 | 8.47380 | | 13.34 | 0.00 | 0 | 3,790.00 |
| AUS / R | On | 18/03/2013 | Foreign Exchange Future | 8.51 | Call | | | 359.12020 | 0.35912 | 395.141 | 13.30 | 0.00 | 0 | 0.00 |
| AUS / R | On | 18/03/2013 | Foreign Exchange Future | 8.51 | Put | | | 395.32020 | 0.39532 | 354.141 | 13.30 | 0.00 | 0 | 0.00 |
| AUS / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.80050 | 9.80050 | 9.72670 | 9.72670 | | 15.16 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Future | | | 8.14110 | 8.14110 | 8.09490 | 8.09490 | | 10.83 | 0.00 | 0 | 4.00 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Future | 8.27 | Call | | | 93.33910 | 0.09334 | 105.289 | 11.44 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Future | 8.27 | Put | | | 268.43910 | 0.26844 | 234.189 | 11.44 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Future | | | 8.22320 | 8.22320 | 8.17880 | 8.17880 | | 11.44 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Future | 8.35 | Call | | | 188.80570 | 0.18881 | 200.395 | 11.98 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Future | 8.35 | Put | | | 360.00570 | 0.36001 | 327.195 | 11.98 | 0.00 | 0 | 0.00 |
| CF CAN | On | 17/09/2012 | Can-Do Future | | | 0.19270 | 0.19270 | 0.17890 | 0.17890 | | | 0.00 | 0 | 11,120.00 |
| CF CAN | On | 17/09/2012 | Can-Do Future | | | 0.03250 | 0.03250 | 0.02940 | 0.02940 | | | 0.00 | 0 | 7,100.00 |
| CF CAN | On | 17/09/2012 | Can-Do Future | | | 0.17160 | 0.17160 | 0.17980 | 0.17980 | | | 0.00 | 0 | 14,700.00 |
| CF CAN | On | 17/09/2012 | Can-Do Future | | | 0.03640 | 0.03640 | 0.03330 | 0.03330 | | | 0.00 | 0 | 8,000.00 |
| CF CAN | On | 17/09/2012 | Can-Do Future | | | 0.22560 | 0.22560 | 0.25890 | 0.25890 | | | 0.00 | 0 | 12,800.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CF CANI | On 17/09/2012 | Can-Do Future | | | 0.07930 | 0.07930 | 0.06720 | 0.06720 | | | 0.00 | 0 | 4,800.00 |
| CHF / R | On 17/09/2012 | Foreign Exchange Future | | | 8.49660 | 8.49660 | 8.45930 | 8.45930 | | 13.84 | 0.00 | 0 | 50.00 |
| CHF / R | On 17/09/2012 | Foreign Exchange Future | 8.91 | Call | | | 86.22030 | 0.08622 | 91.111 | 16.30 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/09/2012 | Foreign Exchange Future | 8.91 | Put | | | 536.92030 | 0.53692 | 504.511 | 16.30 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | | | 8.62050 | 8.62050 | 8.58370 | 8.58370 | | 14.95 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 9.04 | Call | | | 216.00210 | 0.21600 | 213.884 | 16.86 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 9.04 | Put | | | 672.30210 | 0.67230 | 633.384 | 16.86 | 0.00 | 0 | 0.00 |
| DAAJ | On 13/07/2012 | Any day expiry | | | 8.24090 | 8.24090 | 8.19920 | 8.19920 | | 15.06 | 0.00 | 15,000 | 5,000.00 |
| DAAJ | On 13/07/2012 | Any day expiry | 8.20 | Call | | | 0.00000 | 0.00000 | 63.636 | 16.43 | 0.00 | 20,000 | 20,000.00 |
| DAAJ | On 13/07/2012 | Any day expiry | 8.20 | Put | | | 0.00000 | 0.00000 | 22.736 | 16.43 | 0.00 | 10,000 | 10,000.00 |
| DAAJ | On 13/07/2012 | Any day expiry | 8.29 | Call | | | 18.84820 | 0.01885 | 19.610 | 16.14 | 0.00 | 0 | 0.00 |
| DAAJ | On 13/07/2012 | Any day expiry | 8.29 | Put | | | 109.64820 | 0.10965 | 68.709 | 16.14 | 0.00 | 0 | 10,000.00 |
| DAAJ | On 13/07/2012 | Any day expiry | 8.30 | Call | | | 16.97960 | 0.01698 | 17.260 | 16.40 | 0.00 | 0 | 0.00 |
| DAAJ | On 13/07/2012 | Any day expiry | 8.30 | Put | | | 117.77960 | 0.11778 | 76.359 | 16.40 | 0.00 | 0 | 0.00 |
| DAAJ | On 13/07/2012 | Any day expiry | 8.31 | Call | | | 15.28820 | 0.01529 | 15.181 | 16.67 | 0.00 | 0 | 0.00 |
| DAAJ | On 13/07/2012 | Any day expiry | 8.31 | Put | | | 126.08820 | 0.12609 | 84.281 | 16.67 | 0.00 | 0 | 0.00 |
| DAAK | On 17/07/2012 | Any day expiry | | | 8.44340 | 8.44340 | 8.37000 | 8.37000 | | 10.78 | 0.00 | 10,000 | 10,000.00 |
| DAAK | On 17/07/2012 | Any day expiry | 8.34 | Call | | | 0.00000 | 0.00000 | 121.051 | 12.68 | 0.00 | 0 | 0.00 |
| DAAK | On 17/07/2012 | Any day expiry | 8.34 | Put | | | 0.00000 | 0.00000 | 17.651 | 12.68 | 0.00 | 0 | 0.00 |
| DAAK | On 17/07/2012 | Any day expiry | 8.35 | Call | | | 0.00000 | 0.00000 | 112.847 | 12.51 | 0.00 | 0 | 0.00 |
| DAAK | On 17/07/2012 | Any day expiry | 8.35 | Put | | | 0.00000 | 0.00000 | 19.447 | 12.51 | 0.00 | 0 | 0.00 |
| DAAK | On 17/07/2012 | Any day expiry | 8.36 | Call | | | 0.00000 | 0.00000 | 104.820 | 12.34 | 0.00 | 0 | 0.00 |
| DAAK | On 17/07/2012 | Any day expiry | 8.36 | Put | | | 0.00000 | 0.00000 | 21.421 | 12.34 | 0.00 | 0 | 0.00 |
| DAAK | On 17/07/2012 | Any day expiry | 8.37 | Call | | | 0.00000 | 0.00000 | 96.988 | 12.16 | 0.00 | 10,000 | 10,000.00 |
| DAAK | On 17/07/2012 | Any day expiry | 8.37 | Put | | | 0.00000 | 0.00000 | 23.588 | 12.16 | 0.00 | 0 | 0.00 |
| DAAL | On 17/07/2012 | Any day expiry | | | 8.24460 | 8.24460 | 8.20000 | 8.20000 | | 13.73 | 0.00 | 0 | 0.00 |
| DAAL | On 17/07/2012 | Any day expiry | 8.19 | Call | | | 0.00000 | 0.00000 | 91.935 | 14.46 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAAL | On | 17/07/2012 | Any day expiry | 8.19 | Put | | | 0.00000 | 0.00000 | 37.335 | 14.46 | 0.00 | 0 | 0.00 |
| DAAL | On | 17/07/2012 | Any day expiry | 8.20 | Call | | | 0.00000 | 0.00000 | 85.202 | 14.34 | 0.00 | 10,000 | 10,000.00 |
| DAAL | On | 17/07/2012 | Any day expiry | 8.20 | Put | | | 0.00000 | 0.00000 | 40.602 | 14.34 | 0.00 | 0 | 0.00 |
| DAAL | On | 17/07/2012 | Any day expiry | 8.21 | Call | | | 0.00000 | 0.00000 | 78.703 | 14.21 | 0.00 | 0 | 0.00 |
| DAAL | On | 17/07/2012 | Any day expiry | 8.21 | Put | | | 0.00000 | 0.00000 | 44.103 | 14.21 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/07/2012 | Any day expiry | | | 8.26170 | 8.26170 | 8.22110 | 8.22110 | | 14.63 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/07/2012 | Any day expiry | 7.40 | Call | | | 822.00000 | 0.82200 | 863.000 | 19.39 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/07/2012 | Any day expiry | 7.40 | Put | | | 1.00000 | 0.00100 | 1.000 | 19.39 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/07/2012 | Any day expiry | 7.72 | Call | | | 507.00000 | 0.50700 | 546.000 | 16.14 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/07/2012 | Any day expiry | 7.72 | Put | | | 6.00000 | 0.00600 | 4.000 | 16.14 | 0.00 | 0 | 4,800.00 |
| DAUS | On | 31/07/2012 | Any day expiry | 8.25 | Call | | | 107.00000 | 0.10700 | 119.000 | 14.63 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/07/2012 | Any day expiry | 8.25 | Put | | | 136.00000 | 0.13600 | 107.000 | 14.63 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/07/2012 | Any day expiry | 8.51 | Call | | | 40.00000 | 0.04000 | 43.000 | 16.82 | 0.00 | 0 | 4,800.00 |
| DAUS | On | 31/07/2012 | Any day expiry | 8.51 | Put | | | 329.00000 | 0.32900 | 291.000 | 16.82 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | | | 8.29880 | 8.29880 | 8.25790 | 8.25790 | | 15.23 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.25 | Call | | | 196.00000 | 0.19600 | 212.000 | 15.12 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.25 | Put | | | 188.00000 | 0.18800 | 163.000 | 15.12 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.51 | Call | | | 112.00000 | 0.11200 | 118.000 | 16.50 | 0.00 | 0 | 6,170.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.51 | Put | | | 364.00000 | 0.36400 | 329.000 | 16.50 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.40 | Call | | | 864.00000 | 0.86400 | 903.000 | 15.71 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.40 | Put | | | 6.00000 | 0.00600 | 4.000 | 15.71 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.72 | Call | | | 563.00000 | 0.56300 | 598.000 | 14.73 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.72 | Put | | | 25.00000 | 0.02500 | 19.000 | 14.73 | 0.00 | 0 | 6,170.00 |
| DAUS | On | 28/09/2012 | Any day expiry | | | 8.33130 | 8.33130 | 8.29020 | 8.29020 | | 15.53 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.72 | Call | | | 614.00000 | 0.61400 | 648.000 | 14.71 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.72 | Put | | | 44.00000 | 0.04400 | 37.000 | 14.71 | 0.00 | 0 | 7,540.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.25 | Call | | | 264.00000 | 0.26400 | 280.000 | 15.39 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.25 | Put | | | 224.00000 | 0.22400 | 199.000 | 15.39 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.51 | Call | | | 172.00000 | 0.17200 | 181.000 | 16.65 | 0.00 | 0 | 7,540.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On | 28/09/2012 | Any day expiry | 8.51 | Put | | | 392.00000 | 0.39200 | 360.000 | 16.65 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.40 | Call | | | 904.00000 | 0.90400 | 943.000 | 15.38 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.40 | Put | | | 14.00000 | 0.01400 | 12.000 | 15.38 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | | | 8.36890 | 8.36890 | 8.32740 | 8.32740 | | 16.04 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Call | | | 238.00000 | 0.23800 | 248.000 | 16.81 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Put | | | 421.00000 | 0.42100 | 389.000 | 16.81 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Call | | | 954.00000 | 0.95400 | 991.000 | 15.43 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Put | | | 27.00000 | 0.02700 | 22.000 | 15.43 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Call | | | 673.00000 | 0.67300 | 706.000 | 14.85 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Put | | | 66.00000 | 0.06600 | 57.000 | 14.85 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Call | | | 335.00000 | 0.33500 | 352.000 | 15.71 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Put | | | 258.00000 | 0.25800 | 233.000 | 15.71 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | | | 8.40280 | 8.40280 | 8.36090 | 8.36090 | | 16.37 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.72 | Call | | | 725.00000 | 0.72500 | 757.000 | 14.95 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.72 | Put | | | 84.00000 | 0.08400 | 74.000 | 14.95 | 0.00 | 0 | 8,440.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Call | | | 292.00000 | 0.29200 | 303.000 | 16.85 | 0.00 | 0 | 8,440.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Put | | | 441.00000 | 0.44100 | 410.000 | 16.85 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | | | 8.43340 | 8.43340 | 8.39120 | 8.39120 | | 16.55 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Call | | | 769.00000 | 0.76900 | 800.000 | 14.91 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Put | | | 98.00000 | 0.09800 | 87.000 | 14.91 | 0.00 | 0 | 7,530.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Call | | | 338.00000 | 0.33800 | 349.000 | 16.80 | 0.00 | 0 | 7,530.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Put | | | 457.00000 | 0.45700 | 426.000 | 16.80 | 0.00 | 0 | 0.00 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On | 02/08/2012 | Bond Future | | | 8.94500 | 89.33499 | 8.97300 | 89.09997 | | | 0.00 | 0 | 4,220.00 |
| ES33 | On | 01/11/2012 | Bond Future | | | 9.02900 | 86.81062 | 9.05800 | 86.57105 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| ES33 | On | 01/11/2012 | Bond Future | 9.20 | Call | | | 1,158.16000 | 1.15816 | 1,397.730 | | 0.00 | 0 | 0.00 |
| ES33 | On | 01/11/2012 | Bond Future | 9.20 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 02/08/2012 | GOVI | | | 409.66800 | 409.66800 | 409.03100 | 409.03100 | | | 0.00 | 0 | 266.00 |
| GOVI | On | 02/08/2012 | GOVI | 398.23 | Call | | | 108,010.00000 | 10.80100 | 114,380.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 02/08/2012 | GOVI | 398.23 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 01/11/2012 | GOVI | | | 415.43800 | 415.43800 | 414.80700 | 414.80700 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 01/11/2012 | GOVI | 403.96 | Call | | | 108,470.00000 | 10.84700 | 114,780.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 01/11/2012 | GOVI | 403.96 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GVIX | On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On | 02/08/2012 | Index Future | | | 176.12100 | 176.12100 | 175.75400 | 175.75400 | | | 0.00 | 0 | 594.00 |
| IGOV | On | 01/11/2012 | Index Future | | | 178.60200 | 178.60200 | 178.23600 | 178.23600 | | | 0.00 | 0 | 0.00 |
| IGOV | On | 07/02/2013 | Index Future | | | 181.37300 | 181.37300 | 181.01100 | 181.01100 | | | 0.00 | 0 | 14.00 |
| ILBI | On | 02/08/2012 | Index Future | | | 475.12600 | 475.12600 | 475.12600 | 475.12600 | | | 0.00 | 0 | 169.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 0.02000 | 8.82200 | -0.02000 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 0.10773 | 8.68300 | 0.10773 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 0.05139 | 8.65500 | 0.05139 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 0.08468 | 8.97500 | 0.08468 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 0.09581 | 8.96200 | 0.09581 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 0.06909 | 8.99700 | 0.06909 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR F | On | 18/07/2012 | Jibar Tradeable Future | | | 5.55000 | 94.45000 | 5.56000 | 94.44000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/08/2012 | Jibar Tradeable Future | | | 5.43000 | 94.57000 | 5.44000 | 94.56000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/09/2012 | Jibar Tradeable Future | | | 5.36000 | 94.64000 | 5.37000 | 94.63000 | | | 0.00 | 0 | 44,760.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn | 17/10/2012 | Jibar Tradeable Future | | | | 5.26000 | 94.74000 | 5.28000 | 94.72000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 21/11/2012 | Jibar Tradeable Future | | | | 5.23000 | 94.77000 | 5.23000 | 94.77000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 19/12/2012 | Jibar Tradeable Future | | | | 5.19000 | 94.81000 | 5.18000 | 94.82000 | | | 0.00 | 0 | 840.00 |
| JIBAR FOn | 20/03/2013 | Jibar Tradeable Future | | | | 5.19000 | 94.81000 | 5.18000 | 94.82000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FOn | 19/06/2013 | Jibar Tradeable Future | | | | 5.23000 | 94.77000 | 5.25000 | 94.75000 | | | 0.00 | 0 | 500.00 |
| JIBAR FOn | 18/09/2013 | Jibar Tradeable Future | | | | 5.35000 | 94.65000 | 5.38000 | 94.62000 | | | 0.00 | 0 | 1,700.00 |
| JIBAR FOn | 18/12/2013 | Jibar Tradeable Future | | | | 5.51000 | 94.49000 | 5.54000 | 94.46000 | | | 0.00 | 0 | 1,500.00 |
| JIBAR FOn | 19/03/2014 | Jibar Tradeable Future | | | | 5.69000 | 94.31000 | 5.73000 | 94.27000 | | | 0.00 | 0 | 400.00 |
| JIBAR FOn | 18/06/2014 | Jibar Tradeable Future | | | | 5.86000 | 94.14000 | 5.91000 | 94.09000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 17/09/2012 | Foreign Exchange Future | | | | 6.60280 | 6.60280 | 6.55850 | 6.55850 | | 10.42 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 17/09/2012 | Foreign Exchange Future | 6.59 | Call | | | | 107.35070 | 0.10735 | 125.119 | 10.44 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 17/09/2012 | Foreign Exchange Future | 6.59 | Put | | | | 138.85070 | 0.13885 | 112.319 | 10.44 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 14/12/2012 | Foreign Exchange Future | | | | 6.65670 | 6.65670 | 6.61140 | 6.61140 | | 12.59 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 14/12/2012 | Foreign Exchange Future | 6.63 | Call | | | | 210.56400 | 0.21056 | 231.874 | 12.60 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 14/12/2012 | Foreign Exchange Future | 6.63 | Put | | | | 229.16400 | 0.22916 | 205.174 | 12.60 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | | | 5.87600 | 126.66304 | 5.88700 | 126.62819 | | 2.31 | 0.00 | 0 | 15,680.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.15 | Call | | | 884.79000 | 0.88479 | 906.140 | 2.35 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.15 | Put | | | 55.22000 | 0.05522 | 41.720 | 2.35 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.35 | Call | | | 1,465.12000 | 1.46512 | 1,496.420 | 2.39 | 0.00 | 0 | 1,250.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.35 | Put | | | 9.54000 | 0.00954 | 5.990 | 2.39 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.55 | Call | | | 2,078.58000 | 2.07858 | 2,112.850 | 2.43 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.55 | Put | | | 1.11000 | 0.00111 | 0.530 | 2.43 | 0.00 | 0 | 1,250.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.95 | Call | | | 3,308.96000 | 3.30896 | 3,343.810 | 2.52 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.95 | Put | | | 0.00000 | 0.00000 | 0.000 | 2.52 | 0.00 | 0 | 3,750.00 |
| R157 | On | 01/11/2012 | Bond Future | | | 5.89600 | 121.64283 | 5.90700 | 121.61081 | | 2.58 | 0.00 | 0 | 200.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Call | | | 545.28000 | 0.54528 | 534.560 | 2.55 | 0.00 | 0 | 5,630.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Put | | | 915.63000 | 0.91563 | 872.890 | 2.55 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Call | | | 1,312.29000 | 1.31229 | 1,313.680 | 2.63 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Put | | | 348.12000 | 0.34812 | 317.490 | 2.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R157 | On | 07/02/2013 | Bond Future | | | 5.91200 | 123.52939 | 5.92200 | 123.50308 | | 2.52 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Call | | | 1,527.66000 | 1.52766 | 1,515.060 | 2.57 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Put | | | 590.71000 | 0.59071 | 551.800 | 2.57 | 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/R2On | 15/09/2015 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R2On | 15/09/2015 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | | | 7.74600 | 124.95577 | 7.80800 | 124.33912 | | 10.82 | 14,619,825.09 | 117 | 34,668.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.66 | Call | | | 735.28000 | 0.73528 | 935.810 | 10.77 | 0.00 | 0 | 276.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.66 | Put | | | 2,214.55000 | 2.21455 | 1,798.430 | 10.77 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.70 | Call | | | 877.71000 | 0.87771 | 1,105.730 | 10.79 | 0.00 | 0 | 2,700.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.70 | Put | | | 1,954.71000 | 1.95471 | 1,566.080 | 10.79 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.76 | Call | | | 1,124.22000 | 1.12422 | 1,395.400 | 10.83 | 0.00 | 0 | 43.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.76 | Put | | | 1,601.24000 | 1.60124 | 1,255.770 | 10.83 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 9.00 | Call | | | 11,049.99000 | 11.04999 | 11,666.110 | 11.66 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 9.00 | Put | | | 0.80000 | 0.00080 | 0.270 | 11.66 | 0.00 | 0 | 199.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.66 | Call | | | 8,059.82000 | 8.05982 | 8,670.700 | 11.58 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.66 | Put | | | 12.09000 | 0.01209 | 6.320 | 11.58 | 0.00 | 0 | 276.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Call | | | 8,859.56000 | 8.85956 | 9,473.130 | 11.66 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Put | | | 6.14000 | 0.00614 | 3.060 | 11.66 | 0.00 | 0 | 2,700.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.76 | Call | | | 8,948.12000 | 8.94812 | 9,561.890 | 11.66 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.76 | Put | | | 5.68000 | 0.00568 | 2.800 | 11.66 | 0.00 | 0 | 43.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.00 | Call | | | 2,497.32000 | 2.49732 | 2,941.230 | 11.03 | 0.00 | 0 | 1,099.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.00 | Put | | | 615.17000 | 0.61517 | 442.430 | 11.03 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.25 | Call | | | 4,445.88000 | 4.44588 | 5,000.500 | 11.24 | 0.00 | 0 | 8,750.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.25 | Put | | | 173.87000 | 0.17387 | 111.840 | 11.24 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.30 | Call | | | 4,872.47000 | 4.87247 | 5,440.550 | 11.28 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.30 | Put | | | 130.58000 | 0.13058 | 82.010 | 11.28 | 0.00 | 0 | 900.00 |
| R186 | On | 01/11/2012 | Bond Future | | | 7.80900 | 126.71993 | 7.87300 | 126.09518 | | 12.37 | 0.00 | 0 | 267.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Call | | | 7,250.14000 | 7.25014 | 7,680.060 | 12.78 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Put | | | 1,361.39000 | 1.36139 | 1,166.560 | 12.78 | 0.00 | 0 | 200.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Call | | | 9,527.29000 | 9.52729 | 10,022.030 | 13.04 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Put | | | 788.37000 | 0.78837 | 658.360 | 13.04 | 0.00 | 0 | 1,858.00 |
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Call | | | 3,258.07000 | 3.25807 | 3,507.310 | 12.28 | 0.00 | 0 | 1,858.00 |
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Put | | | 3,775.12000 | 3.77512 | 3,399.610 | 12.28 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Call | | | 4,157.61000 | 4.15761 | 4,457.620 | 12.37 | 0.00 | 0 | 200.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Put | | | 2,931.14000 | 2.93114 | 2,606.400 | 12.37 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | | | 7.87700 | 123.38965 | 7.94300 | 122.75832 | | 12.96 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Call | | | 7,786.94000 | 7.78694 | 8,113.040 | 13.32 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Put | | | 2,907.87000 | 2.90787 | 2,602.640 | 13.32 | 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/R1 | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R2 | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R2 | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On | 02/08/2012 | Bond Future | | | 220.03940 | 220.03940 | 220.06468 | 220.06468 | | | 0.00 | 0 | 0.00 |
| R189 | On | 02/08/2012 | Bond Future | 219.65 | Call | | | 414.68000 | 0.41468 | 389.400 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/08/2012 | Bond Future | 219.65 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/04/2013 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On | 02/08/2012 | Bond Future | | | 258.99092 | 258.99092 | 258.50141 | 258.50141 | | | 0.00 | 0 | 4,228.00 |
| R197 | On | 02/08/2012 | Bond Future | 256.15 | Call | | | 2,351.41000 | 2.35141 | 2,840.920 | | 0.00 | 0 | 0.00 |
| R197 | On | 02/08/2012 | Bond Future | 256.15 | Put | | | 0.00000 | 0.00000 | 0.000 | | 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 | 02/08/2012 | Bond Future | | | 4.95900 | 109.49799 | 4.96200 | 109.49101 | | 1.62 | 0.00 | 0 | 1,620.00 |
| R201 | On | 02/08/2012 | Bond Future | 5.20 | Call | | | 580.69000 | 0.58069 | 581.730 | 1.66 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 5.20 | Put | | | 28.13000 | 0.02813 | 22.190 | 1.66 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R201 | On | 01/11/2012 | Bond Future | | | 4.86300 | 111.04056 | 4.86400 | 111.03846 | | 1.63 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Call | | | 727.42000 | 0.72742 | 722.870 | 1.69 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Put | | | 213.88000 | 0.21388 | 207.230 | 1.69 | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | | | 4.71300 | 108.35231 | 4.71100 | 108.35598 | | 1.62 | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Call | | | 829.77000 | 0.82977 | 820.050 | 1.65 | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Put | | | 336.61000 | 0.33661 | 330.560 | 1.65 | 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/R2On | | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On | 02/08/2012 | Bond Future | | | 189.96386 | 189.96386 | 189.04987 | 189.04987 | | | 0.00 | 0 | 48,173.00 |
| R202 | On | 02/08/2012 | Bond Future | 188.44 | Call | | | 609.87000 | 0.60987 | 1,523.860 | | 0.00 | 0 | 0.00 |
| R202 | On | 02/08/2012 | Bond Future | 188.44 | Put | | | 0.00000 | 0.00000 | 0.000 | | 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 |
| R203 | On | 02/08/2012 | Bond Future | | | 6.36100 | 111.36655 | 6.38300 | 111.26730 | | 4.48 | 30,291,701.60 | 272 | 13,406.00 |
| R203 | On | 02/08/2012 | Bond Future | 6.60 | Call | | | 1,141.91000 | 1.14191 | 1,202.000 | 4.52 | 5,048,400.00 | 4,200 | 4,200.00 |
| R203 | On | 02/08/2012 | Bond Future | 6.60 | Put | | | 168.88000 | 0.16888 | 129.720 | 4.52 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 6.85 | Call | | | 2,112.41000 | 2.11241 | 2,200.360 | 4.61 | 0.00 | 0 | 1,400.00 |
| R203 | On | 02/08/2012 | Bond Future | 6.85 | Put | | | 31.65000 | 0.03165 | 20.350 | 4.61 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.15 | Call | | | 3,393.93000 | 3.39393 | 3,491.960 | 4.72 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.15 | Put | | | 2.38000 | 0.00238 | 1.160 | 4.72 | 0.00 | 0 | 1,400.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.55 | Call | | | 5,108.51000 | 5.10851 | 5,207.740 | 4.86 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.55 | Put | | | 0.03000 | 0.00003 | 0.010 | 4.86 | 0.00 | 0 | 4,200.00 |
| R203 | On | 01/11/2012 | Bond Future | | | 6.40300 | 108.77762 | 6.42500 | 108.68289 | | 5.20 | 0.00 | 0 | 883.00 |
| R203 | On | 01/11/2012 | Bond Future | 6.87 | Call | | | 2,479.35000 | 2.47935 | 2,509.570 | 5.33 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 6.87 | Put | | | 584.90000 | 0.58490 | 520.390 | 5.33 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | | | 6.44800 | 110.46560 | 6.47000 | 110.37581 | | 5.00 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.94 | Call | | | 2,863.12000 | 2.86312 | 2,877.800 | 5.13 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.94 | Put | | | 966.62000 | 0.96662 | 891.510 | 5.13 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.11 | Call | | | 0.00000 | 0.00000 | 1,057.730 | 4.93 | 6,663,699.00 | 6,300 | 6,300.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| R203 | On | 07/02/2013 | Bond Future | 6.11 | Put | | | 0.00000 | 0.00000 | 2,448.940 | 4.93 | 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/R1On | | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | | | 6.67300 | 107.81178 | 6.69000 | 107.72112 | | 5.77 | 4,851,530.10 | 45 | 4,016.00 |
| R204 | On | 02/08/2012 | Bond Future | 7.15 | Call | | | 2,466.49000 | 2.46649 | 2,543.750 | 5.97 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 7.15 | Put | | | 49.13000 | 0.04913 | 35.730 | 5.97 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | | | 6.72200 | 109.33331 | 6.74000 | 109.24076 | | 6.51 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Call | | | 3,120.07000 | 3.12007 | 3,178.260 | 6.72 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Put | | | 688.22000 | 0.68822 | 653.860 | 6.72 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | | | 6.77400 | 106.99604 | 6.79100 | 106.91213 | | 6.62 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Call | | | 3,643.42000 | 3.64342 | 3,672.660 | 6.84 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Put | | | 1,216.35000 | 1.21635 | 1,161.680 | 6.84 | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R1On | | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R2On | | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | | | 5.01100 | 103.87476 | 5.02300 | 103.85792 | | 1.00 | 0.00 | 0 | 1,240.00 |
| R206 | On | 02/08/2012 | Bond Future | 5.19 | Call | | | 260.54000 | 0.26054 | 272.650 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 5.19 | Put | | | 26.58000 | 0.02658 | 21.850 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | | | 4.85300 | 105.33849 | 4.86500 | 105.32446 | | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Call | | | 358.30000 | 0.35830 | 366.450 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Put | | | 142.20000 | 0.14220 | 136.320 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | | | 4.55500 | 103.20627 | 4.56500 | 103.19714 | | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Call | | | 410.37000 | 0.41037 | 415.070 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Put | | | 232.59000 | 0.23259 | 228.160 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | | | 6.91300 | 102.38065 | 6.93000 | 102.28196 | | 6.85 | 0.00 | 0 | 28,653.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R207 | On | 02/08/2012 | Bond Future | 7.51 | Call | | | 3,321.84000 | 3.32184 | 3,414.310 | 7.14 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 7.51 | Put | | | 24.46000 | 0.02446 | 18.240 | 7.14 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | | | 6.96500 | 103.82206 | 6.98200 | 103.72627 | | 7.73 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Call | | | 3,948.11000 | 3.94811 | 4,002.060 | 8.04 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Put | | | 648.17000 | 0.64817 | 606.330 | 8.04 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | | | 7.02100 | 101.79138 | 7.03800 | 101.69875 | | 7.83 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Call | | | 4,521.72000 | 4.52172 | 4,544.990 | 8.15 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Put | | | 1,203.36000 | 1.20336 | 1,134.000 | 8.15 | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R1On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R2On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | | | 7.05900 | 100.39210 | 7.06600 | 100.34792 | | 7.73 | 376,771,551.30 | 3,753 | 19,499.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.20 | Call | | | 1,279.19000 | 1.27919 | 1,292.200 | 7.87 | 0.00 | 0 | 3,450.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.20 | Put | | | 438.18000 | 0.43818 | 407.010 | 7.87 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.50 | Call | | | 2,774.85000 | 2.77485 | 2,808.050 | 8.06 | 0.00 | 0 | 1,150.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.50 | Put | | | 83.43000 | 0.08343 | 72.450 | 8.06 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.80 | Call | | | 4,507.57000 | 4.50757 | 4,549.730 | 8.25 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.80 | Put | | | 9.63000 | 0.00963 | 7.610 | 8.25 | 0.00 | 0 | 1,150.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.25 | Call | | | 7,128.07000 | 7.12807 | 7,172.170 | 8.39 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.25 | Put | | | 0.16000 | 0.00016 | 0.080 | 8.39 | 0.00 | 0 | 3,450.00 |
| R208 | On | 01/11/2012 | Bond Future | | | 7.11300 | 98.41070 | 7.11900 | 98.37378 | | 9.07 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Call | | | 4,267.46000 | 4.26746 | 4,247.830 | 9.36 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Put | | | 773.07000 | 0.77307 | 716.520 | 9.36 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | | | 7.17000 | 99.93820 | 7.17600 | 99.90230 | | 8.94 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Call | | | 4,920.59000 | 4.92059 | 4,890.790 | 9.23 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Put | | | 1,388.93000 | 1.38893 | 1,323.230 | 9.23 | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R208/R1On | 31/03/2021 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R2On | 31/03/2021 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R2On | 31/03/2021 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | | | 8.34000 | 80.75904 | 8.39800 | 80.26789 | | 15.33 | 404,683,549.44 | 5,011 | 13,541.00 |
| R209 | On | 02/08/2012 | Bond Future | 8.91 | Call | | | 4,267.41000 | 4.26741 | 4,709.640 | 15.79 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 8.91 | Put | | | 133.74000 | 0.13374 | 84.820 | 15.79 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | | | 8.40100 | 78.75387 | 8.46000 | 78.26048 | | 18.33 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Call | | | 5,768.16000 | 5.76816 | 6,093.480 | 18.88 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Put | | | 1,547.48000 | 1.54748 | 1,379.410 | 18.88 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | | | 8.46600 | 79.97618 | 8.52600 | 79.48103 | | 18.56 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Call | | | 6,891.34000 | 6.89134 | 7,226.400 | 19.12 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Put | | | 2,694.62000 | 2.69462 | 2,534.530 | 19.12 | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R1On | 31/03/2036 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R1On | 31/03/2036 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R2On | 31/03/2036 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R2On | 31/03/2036 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On | 02/08/2012 | Bond Future | | | 142.33211 | 142.33211 | 142.49447 | 142.49447 | | | 0.00 | 0 | 992.00 |
| R210 | On | 02/08/2012 | Bond Future | 142.66 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On | 02/08/2012 | Bond Future | 142.66 | Put | | | 165.53000 | 0.16553 | 327.890 | | 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 | 02/08/2012 | Bond Future | | | 120.54990 | 120.54990 | 120.44573 | 120.44573 | | | 0.00 | 0 | 480.00 |
| R211 | On | 02/08/2012 | Bond Future | 120.36 | Call | | | 85.73000 | 0.08573 | 189.900 | | 0.00 | 0 | 0.00 |
| R211 | On | 02/08/2012 | Bond Future | 120.36 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R211 | On | 31/01/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On | 02/08/2012 | Bond Future | | | 119.45301 | 119.45301 | 118.93822 | 118.93822 | | | 0.00 | 0 | 3,064.00 |
| R212 | On | 02/08/2012 | Bond Future | 117.39 | Call | | | 1,548.22000 | 1.54822 | 2,063.010 | | 0.00 | 0 | 0.00 |
| R212 | On | 02/08/2012 | Bond Future | 117.39 | Put | | | 0.00000 | 0.00000 | 0.000 | | 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 | 02/08/2012 | Bond Future | | | 8.19600 | 91.73020 | 8.25800 | 91.19555 | | 13.51 | 0.00 | 0 | 4,885.00 |
| R213 | On | 02/08/2012 | Bond Future | 8.74 | Call | | | 4,142.91000 | 4.14291 | 4,629.120 | 14.00 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 8.74 | Put | | | 143.84000 | 0.14384 | 95.400 | 14.00 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | | | 8.26000 | 89.48895 | 8.32400 | 88.94479 | | 16.14 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Call | | | 5,587.77000 | 5.58777 | 5,982.010 | 16.70 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Put | | | 1,612.06000 | 1.61206 | 1,462.140 | 16.70 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | | | 8.33000 | 90.87989 | 8.39600 | 90.32742 | | 16.30 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Call | | | 6,844.50000 | 6.84450 | 7,146.580 | 16.65 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Put | | | 2,789.16000 | 2.78916 | 2,538.770 | 16.65 | 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/R1 | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On | 02/08/2012 | Bond Future | | | 8.40000 | 82.35798 | 8.45700 | 81.85190 | | | 0.00 | 0 | 1,700.00 |
| R214 | On | 02/08/2012 | Bond Future | 8.95 | Call | | | 4,161.14000 | 4.16114 | 4,667.220 | | 0.00 | 0 | 0.00 |
| R214 | On | 02/08/2012 | Bond Future | 8.95 | Put | | | 0.00000 | 0.00000 | 0.000 | | 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/R2 | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| YUAN/R | On | 17/09/2012 | Foreign Exchange Future | | | 1.30320 | 1.30320 | 1.29720 | 1.29720 | | 15.07 | 0.00 | 0 | 0.00 |
| YUAN/R | On | 17/09/2012 | Foreign Exchange Future | 1.33 | Call | | | 228.20580 | 0.02282 | 240.869 | 15.84 | 0.00 | 0 | 0.00 |
| YUAN/R | On | 17/09/2012 | Foreign Exchange Future | 1.33 | Put | | | 556.20580 | 0.05562 | 508.869 | 15.84 | 0.00 | 0 | 0.00 |
| YUAN/R | On | 14/12/2012 | Foreign Exchange Future | | | 1.31610 | 1.31610 | 1.31010 | 1.31010 | | 15.83 | 0.00 | 0 | 0.00 |
| YUAN/R | On | 14/12/2012 | Foreign Exchange Future | 1.34 | Call | | | 449.34970 | 0.04493 | 463.814 | 16.62 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|
| YUAN/R On | 14/12/2012 | Foreign Exchange Future | 1.34 | Put | | | 748.34970 | 0.07483 | 702.814 | 16.62 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 973,078,003.22 | 110,429 | 1,470,579.00 |

i-Bonds

| | | | | | | | | | | | | | |
|--------|----|------------|-----------|--|-----------|-----------|-----------|-----------|--|--|------|---|---------------|
| AA02 | On | 28/03/2016 | Spot Bond | | 100.00000 | 9.82850 | 100.00000 | 9.75725 | | | 0.00 | 0 | 0.00 |
| AA03 | On | 11/05/2015 | Spot Bond | | 100.00000 | 20.46096 | 100.00000 | 20.32614 | | | 0.00 | 0 | 0.00 |
| AA04 | On | 22/03/2017 | Spot Bond | | 100.00000 | 8.82451 | 100.00000 | 8.76053 | | | 0.00 | 0 | 0.00 |
| AA05 | On | 22/03/2019 | Spot Bond | | 5.00000 | 126.92058 | 5.00000 | 126.86949 | | | 0.00 | 0 | 37,000,000.00 |
| AB05 | On | 01/09/2012 | Spot Bond | | 100.00000 | 92.46815 | 100.00000 | 91.79970 | | | 0.00 | 0 | 900,000.00 |
| AB06 | On | 27/03/2015 | Spot Bond | | 100.00000 | 20.64840 | 100.00000 | 20.51234 | | | 0.00 | 0 | 14,810,000.00 |
| AB07 | On | 07/03/2014 | Spot Bond | | 100.00000 | 35.78856 | 100.00000 | 35.55274 | | | 0.00 | 0 | 7,900,000.00 |
| AB08 | On | 03/05/2017 | Spot Bond | | 100.00000 | 10.77604 | 100.00000 | 10.69792 | | | 0.00 | 0 | 0.00 |
| AB09 | On | 03/05/2017 | Spot Bond | | 100.00000 | 13.93220 | 100.00000 | 13.84041 | | | 0.00 | 0 | 0.00 |
| ABCL1 | On | 22/09/2013 | Spot Bond | | 100.00000 | 39.54581 | 100.00000 | 39.25911 | | | 0.00 | 0 | 0.00 |
| ABCP11 | On | 31/03/2013 | Spot Bond | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| ABCP12 | On | 20/09/2014 | Spot Bond | | 100.00000 | 28.52596 | 100.00000 | 28.32683 | | | 0.00 | 0 | 1,200,000.00 |
| ABCP13 | On | 07/12/2023 | Spot Bond | | 100.00000 | 6.00558 | 100.00000 | 5.96579 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On | 25/02/2015 | Spot Bond | | 100.00000 | 17.34048 | 100.00000 | 17.21477 | | | 0.00 | 0 | 600,000.00 |
| ABFN05 | On | 17/03/2014 | Spot Bond | | 100.00000 | 28.12115 | 100.00000 | 27.91727 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On | 17/03/2016 | Spot Bond | | 100.00000 | 10.86543 | 100.00000 | 10.78666 | | | 0.00 | 0 | 3,900,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ABFN07 | On | 17/03/2018 | | | 100.00000 | 8.15241 | 100.00000 | 8.09330 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On | 17/03/2020 | | | 100.00000 | 7.98405 | 100.00000 | 7.92616 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On | 17/03/2026 | | | 100.00000 | 8.10064 | 100.00000 | 8.04192 | | | 0.00 | 0 | 0.00 |
| ABL10A | On | 15/03/2015 | | | 100.00000 | 25.26880 | 100.00000 | 25.10231 | | | 0.00 | 0 | 3,000,000.00 |
| ABL10B | On | 15/03/2015 | | | 100.00000 | 17.87875 | 100.00000 | 17.74913 | | 2,950,000,000,000.00 | 29,500,000 | 29,600,000.00 | |
| ABL11A | On | 29/09/2014 | | | 100.00000 | 27.23251 | 100.00000 | 27.05307 | | | 0.00 | 0 | 0.00 |
| ABL11B | On | 29/09/2014 | | | 100.00000 | 21.29931 | 100.00000 | 21.14490 | | | 0.00 | 0 | 0.00 |
| ABL12B | On | 08/03/2015 | | | 100.00000 | 17.41307 | 100.00000 | 17.28683 | | 280,000,000,000.00 | 2,800,000 | 1,400,000.00 | |
| ABL13 | On | 11/10/2016 | | | 100.00000 | 10.27864 | 100.00000 | 10.21885 | | | 0.00 | 0 | 0.00 |
| ABL7 | On | 18/02/2013 | | | 100.00000 | 71.11632 | 100.00000 | 70.64260 | | | 0.00 | 0 | 0.00 |
| ABL8A | On | 19/09/2013 | | | 100.00000 | 50.40435 | 100.00000 | 50.07224 | | 5,120,000,000,000.00 | 51,200,000 | 52,600,000.00 | |
| ABL8B | On | 19/09/2013 | | | 100.00000 | 41.15900 | 100.00000 | 40.86060 | | | 0.00 | 0 | 100,000.00 |
| ABL9 | On | 19/02/2013 | | | 100.00000 | 63.91914 | 100.00000 | 63.45573 | | | 0.00 | 0 | 0.00 |
| ABLC04 | On | 15/02/2013 | | | 100.00000 | 81.79104 | 100.00000 | 81.42645 | | | 0.00 | 0 | 0.00 |
| ABLC06 | On | 15/08/2012 | | | 100.00000 | 94.24700 | 100.00000 | 91.70854 | | | 0.00 | 0 | 0.00 |
| ABLI01 | On | 31/03/2013 | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On | 08/05/2014 | | | 100.00000 | 36.21039 | 100.00000 | 35.95763 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On | 15/03/2015 | | | 100.00000 | 19.84329 | 100.00000 | 19.70478 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-----------|------------------|---------------|
| ABLI04 | On | 11/10/2016 | Spot Bond | | | 8.00000 | 90.90960 | 8.00000 | 90.81540 | | | 0.00 | 0 | 0.00 |
| ABLS1 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 96.32990 | 100.00000 | 95.59080 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On | 13/07/2016 | Spot Bond | | | 100.00000 | 18.92174 | 100.00000 | 18.79706 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On | 13/07/2016 | Spot Bond | | | 100.00000 | 15.08984 | 100.00000 | 14.98045 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On | 31/03/2018 | Spot Bond | | | 9.58000 | 100.52246 | 9.58000 | 100.44491 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On | 29/03/2019 | Spot Bond | | | 100.00000 | 10.75687 | 100.00000 | 10.67889 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On | 29/06/2019 | Spot Bond | | | 100.00000 | 13.16094 | 100.00000 | 13.03805 | | | 0.00 | 0 | 0.00 |
| ABLS11 | On | 29/06/2019 | Spot Bond | | | 4.50000 | 100.47568 | 4.50000 | 100.39948 | | 18,000,000,000.00 | 4,000,000 | 1,000,000.00 | |
| ABN05 | On | 18/04/2021 | Spot Bond | | | 100.00000 | 5.27822 | 100.00000 | 5.24119 | | | 0.00 | 0 | 0.00 |
| ABN07 | On | 13/06/2015 | Spot Bond | | | 100.00000 | 17.94653 | 100.00000 | 17.82063 | | | 0.00 | 0 | 0.00 |
| ABN09 | On | 27/06/2023 | Spot Bond | | | 100.00000 | 4.64864 | 100.00000 | 4.61602 | | | 0.00 | 0 | 0.00 |
| ABN13 | On | 04/03/2013 | Spot Bond | | | 100.00000 | 86.93345 | 100.00000 | 86.32662 | | | 0.00 | 0 | 0.00 |
| ABN14 | On | 10/10/2033 | Spot Bond | | | 100.00000 | 5.01255 | 100.00000 | 4.97738 | | | 0.00 | 0 | 0.00 |
| ABN17 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| ABN23 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| ABN32 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| ABN33 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 2.15189 | 100.00000 | 2.13970 | | | 0.00 | 0 | 0.00 |
| ABN34 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 2.15189 | 100.00000 | 2.13970 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN35 | On | 04/03/2013 | Spot Bond | | | 6.82500 | 100.81243 | 6.82500 | 100.75683 | | | 0.00 | 0 | 0.00 |
| ABN37 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 6.35774 | 100.00000 | 6.32162 | | | 0.00 | 0 | 0.00 |
| ABN38 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 11.75509 | 100.00000 | 11.68757 | | | 0.00 | 0 | 0.00 |
| ABN39 | On | 21/09/2016 | Spot Bond | | | 100.00000 | 10.07811 | 100.00000 | 10.00505 | | | 0.00 | 0 | 0.00 |
| ABN40 | On | 29/09/2015 | Spot Bond | | | 100.00000 | 10.81486 | 100.00000 | 10.75239 | | | 0.00 | 0 | 0.00 |
| ABN41 | On | 01/10/2014 | Spot Bond | | | 100.00000 | 21.22452 | 100.00000 | 21.08956 | | | 0.00 | 0 | 0.00 |
| ABN42 | On | 16/11/2015 | Spot Bond | | | 100.00000 | 9.87059 | 100.00000 | 9.81389 | | | 0.00 | 0 | 0.00 |
| ABN43 | On | 12/07/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| ABN44 | On | 14/12/2015 | Spot Bond | | | 100.00000 | 9.34641 | 100.00000 | 9.29257 | | | 0.00 | 0 | 0.00 |
| ABN45 | On | 23/02/2016 | Spot Bond | | | 100.00000 | 19.07381 | 100.00000 | 18.96364 | | | 0.00 | 0 | 0.00 |
| ABN46 | On | 23/03/2016 | Spot Bond | | | 100.00000 | 18.25367 | 100.00000 | 18.14795 | | | 0.00 | 0 | 0.00 |
| ABN47 | On | 05/04/2017 | Spot Bond | | | 100.00000 | 9.60933 | 100.00000 | 9.51960 | | | 0.00 | 0 | 0.00 |
| ABN48 | On | 13/04/2017 | Spot Bond | | | 100.00000 | 9.43517 | 100.00000 | 1.54308 | | | 0.00 | 0 | 0.00 |
| ABN49 | On | 12/04/2016 | Spot Bond | | | 100.00000 | 17.56034 | 100.00000 | 17.45863 | | | 0.00 | 0 | 0.00 |
| ABN50 | On | 21/12/2014 | Spot Bond | | | 100.00000 | 21.76937 | 100.00000 | 21.66694 | | | 0.00 | 0 | 0.00 |
| ABN51 | On | 09/09/2015 | Spot Bond | | | 100.00000 | 15.45850 | 100.00000 | 15.29724 | | | 0.00 | 0 | 0.00 |
| ABN52 | On | 18/05/2016 | Spot Bond | | | 100.00000 | 15.95294 | 100.00000 | 15.86055 | | | 0.00 | 0 | 0.00 |
| ABN53 | On | 01/06/2016 | Spot Bond | | | 100.00000 | 15.30433 | 100.00000 | 15.21569 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN54 | On | 14/06/2016 | Spot Bond | | | 100.00000 | 15.01159 | 100.00000 | 14.92466 | | | 0.00 | 0 | 0.00 |
| ABN55 | On | 27/06/2017 | Spot Bond | | | 100.00000 | 1.61166 | 100.00000 | 1.59557 | | | 0.00 | 0 | 0.00 |
| ABN56 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 20.02213 | 100.00000 | 19.70001 | | | 0.00 | 0 | 0.00 |
| ABN57 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 53.83797 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN58 | On | 16/07/2017 | Spot Bond | | | 100.00000 | 1.73415 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 13.80583 | 100.00000 | 13.71486 | | | 0.00 | 0 | 6,900,000.00 |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 100.00000 | 19.33143 | 100.00000 | 19.20405 | | | 0.00 | 0 | 13,738,000.00 |
| ABS6 | On | 01/06/2020 | Spot Bond | | | 100.00000 | 9.21414 | 100.00000 | 9.15309 | | | 0.00 | 0 | 5,700,000.00 |
| ABS7 | On | 11/09/2026 | Spot Bond | | | 100.00000 | 11.64285 | 100.00000 | 11.56613 | | | 0.00 | 0 | 0.00 |
| ABS9 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 16.84996 | 100.00000 | 16.73894 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 100.00000 | 29.09579 | 100.00000 | 28.89164 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 4.00000 | 117.69781 | 4.00000 | 117.61325 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.00558 | 100.00000 | 5.96579 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 6.61479 | 100.00000 | 6.56814 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.38678 | 100.00000 | 4.35584 | | | 0.00 | 0 | 0.00 |
| ACL001 | On | 31/07/2013 | Spot Bond | | | 100.00000 | 44.98686 | 100.00000 | 44.66070 | | | 0.00 | 0 | 0.00 |
| ACL017 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 58.11916 | 100.00000 | 57.69778 | | | 0.00 | 0 | 0.00 |
| ACL019 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 58.43102 | 100.00000 | 58.00738 | | | 0.00 | 0 | 0.00 |
| ACL01U | On | 30/06/2015 | Spot Bond | | | 100.00000 | 19.00273 | 100.00000 | 18.86495 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL020 On 31/08/2013 Spot Bond | | | 100.00000 | 43.11895 | 100.00000 | 42.80634 | | | 0.00 | 0 | 0.00 |
| ACL024 On 20/04/2013 Spot Bond | | | 100.00000 | 66.07036 | 100.00000 | 65.58610 | | | 0.00 | 0 | 0.00 |
| ACL025 On 31/08/2013 Spot Bond | | | 100.00000 | 43.11895 | 100.00000 | 42.80634 | | | 0.00 | 0 | 0.00 |
| ACL026 On 08/05/2013 Spot Bond | | | 100.00000 | 64.88596 | 100.00000 | 64.41554 | | | 0.00 | 0 | 0.00 |
| ACL027 On 20/05/2013 Spot Bond | | | 100.00000 | 58.55000 | 100.00000 | 58.16421 | | | 0.00 | 0 | 0.00 |
| ACL028 On 15/09/2015 Spot Bond | | | 13.50000 | 104.46320 | 13.50000 | 104.35201 | | | 0.00 | 0 | 0.00 |
| ACL029 On 20/08/2015 Spot Bond | | | 100.00000 | 16.70285 | 100.00000 | 16.58176 | | | 0.00 | 0 | 0.00 |
| ACL033 On 20/08/2015 Spot Bond | | | 100.00000 | 16.97414 | 100.00000 | 16.85107 | | | 0.00 | 0 | 0.00 |
| ACL036 On 20/08/2015 Spot Bond | | | 100.00000 | 20.82638 | 100.00000 | 20.67539 | | | 0.00 | 0 | 0.00 |
| ACL038 On 16/10/2012 Spot Bond | | | 100.00000 | 81.22248 | 100.00000 | 99.18256 | | | 0.00 | 0 | 0.00 |
| ACL039 On 20/09/2013 Spot Bond | | | 100.00000 | 39.95652 | 100.00000 | 39.66684 | | | 0.00 | 0 | 0.00 |
| ACL041 On 20/09/2013 Spot Bond | | | 100.00000 | 39.91356 | 100.00000 | 39.62419 | | | 0.00 | 0 | 0.00 |
| ACL042 On 20/08/2015 Spot Bond | | | 100.00000 | 16.43156 | 100.00000 | 16.31244 | | | 0.00 | 0 | 0.00 |
| ACL047 On 22/10/2018 Spot Bond | | | 100.00000 | 1.29783 | 100.00000 | 1.29047 | | | 0.00 | 0 | 0.00 |
| ACL053 On 29/01/2013 Spot Bond | | | 100.00000 | 65.99509 | 100.00000 | 65.51138 | | | 0.00 | 0 | 0.00 |
| ACL054 On 29/01/2013 Spot Bond | | | 100.00000 | 65.99509 | 100.00000 | 65.51138 | | | 0.00 | 0 | 0.00 |
| ACL068 On 22/02/2014 Spot Bond | | | 100.00000 | 30.75989 | 100.00000 | 30.53688 | | | 0.00 | 0 | 0.00 |
| ACL070 On 31/12/2013 Spot Bond | | | 100.00000 | 39.37996 | 100.00000 | 39.09445 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL071 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 13.13268 | 100.00000 | 13.05807 | | | 0.00 | 0 | 0.00 |
| ACL072 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 98.02323 | 100.00000 | 97.26140 | | | 0.00 | 0 | 0.00 |
| ACL073 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 11.03128 | 100.00000 | 10.96878 | | | 0.00 | 0 | 0.00 |
| ACL074 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 11.03128 | 100.00000 | 10.96878 | | | 0.00 | 0 | 0.00 |
| ACL075 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 40.48643 | 100.00000 | 40.19290 | | | 0.00 | 0 | 0.00 |
| ACL076 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.07883 | 100.00000 | 13.97676 | | | 0.00 | 0 | 0.00 |
| ACL077 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.91427 | 100.00000 | 14.80613 | | | 0.00 | 0 | 0.00 |
| ACL078 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 13.70642 | 100.00000 | 13.60705 | | | 0.00 | 0 | 0.00 |
| ACL080 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 13.95805 | 100.00000 | 13.85686 | | | 0.00 | 0 | 0.00 |
| ACL081 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.06877 | 100.00000 | 13.96677 | | | 0.00 | 0 | 0.00 |
| ACL082 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 13.50128 | 100.00000 | 13.41135 | | | 0.00 | 0 | 0.00 |
| ACL083 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 13.50128 | 100.00000 | 13.41135 | | | 0.00 | 0 | 0.00 |
| ACL084 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 13.57314 | 100.00000 | 13.48272 | | | 0.00 | 0 | 0.00 |
| ACL085 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 13.50511 | 100.00000 | 13.40719 | | | 0.00 | 0 | 0.00 |
| ACL086 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 13.57314 | 100.00000 | 13.48272 | | | 0.00 | 0 | 0.00 |
| ACL087 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 13.42943 | 100.00000 | 13.33997 | | | 0.00 | 0 | 0.00 |
| ACL088 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 21.22076 | 100.00000 | 21.10054 | | | 0.00 | 0 | 0.00 |
| ACL089 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 21.17460 | 100.00000 | 21.02108 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL090 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 86.27650 | 100.00000 | 85.68421 | | | 0.00 | 0 | 0.00 |
| ACL091 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 40.16419 | 100.00000 | 39.87300 | | | 0.00 | 0 | 0.00 |
| ACL092 | On | 26/12/2015 | Spot Bond | | | 100.00000 | 13.21575 | 100.00000 | 13.11994 | | | 0.00 | 0 | 0.00 |
| ACL093 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 40.16419 | 100.00000 | 39.87300 | | | 0.00 | 0 | 0.00 |
| ACL094 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 86.27650 | 100.00000 | 85.68421 | | | 0.00 | 0 | 0.00 |
| ACL095 | On | 20/12/2018 | Spot Bond | | | 100.00000 | 8.78483 | 100.00000 | 8.72114 | | | 0.00 | 0 | 0.00 |
| ACL096 | On | 20/06/2020 | Spot Bond | | | 100.00000 | 8.77740 | 100.00000 | 8.71376 | | | 0.00 | 0 | 0.00 |
| ACL097 | On | 20/12/2025 | Spot Bond | | | 100.00000 | 8.78773 | 100.00000 | 8.72402 | | | 0.00 | 0 | 0.00 |
| ACL098 | On | 20/12/2025 | Spot Bond | | | 100.00000 | 8.57471 | 100.00000 | 8.51255 | | | 0.00 | 0 | 0.00 |
| ACL099 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 39.80615 | 100.00000 | 39.51755 | | | 0.00 | 0 | 0.00 |
| ACL100 | On | 20/12/2017 | Spot Bond | | | 100.00000 | 9.00242 | 100.00000 | 8.93715 | | | 0.00 | 0 | 0.00 |
| ACL101 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 66.18024 | 100.00000 | 65.69518 | | | 0.00 | 0 | 0.00 |
| ACL102 | On | 12/07/2013 | Spot Bond | | | 100.00000 | 55.18788 | 100.00000 | 54.78777 | | | 0.00 | 0 | 0.00 |
| ACL103 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 66.18740 | 100.00000 | 65.70229 | | | 0.00 | 0 | 0.00 |
| ACL104 | On | 20/12/2019 | Spot Bond | | | 100.00000 | 10.79927 | 100.00000 | 10.72097 | | | 0.00 | 0 | 930,000.00 |
| ACL114 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 28.22871 | 100.00000 | 28.02406 | | | 0.00 | 0 | 0.00 |
| ACL115 | On | 31/01/2014 | Spot Bond | | | 100.00000 | 39.17970 | 100.00000 | 38.91872 | | | 0.00 | 0 | 0.00 |
| ACL116 | On | 31/01/2014 | Spot Bond | | | 100.00000 | 32.16007 | 100.00000 | 31.92690 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL117 | On | 15/08/2012 | Spot Bond | | | 100.00000 | 94.30706 | 100.00000 | 93.59621 | | | 0.00 | 0 | 0.00 |
| ACL118 | On | 26/01/2021 | Spot Bond | | | 100.00000 | 7.66155 | 100.00000 | 9.49543 | | | 0.00 | 0 | 0.00 |
| ACL120 | On | 26/01/2021 | Spot Bond | | | 100.00000 | 7.67131 | 100.00000 | 9.50753 | | | 0.00 | 0 | 0.00 |
| ACL122 | On | 20/06/2016 | Spot Bond | | | 100.00000 | 6.56634 | 100.00000 | 6.52904 | | | 0.00 | 0 | 0.00 |
| ACL123 | On | 27/01/2014 | Spot Bond | | | 100.00000 | 32.58427 | 100.00000 | 25.32974 | | | 0.00 | 0 | 0.00 |
| ACL124 | On | 09/06/2018 | Spot Bond | | | 100.00000 | 3.58310 | 100.00000 | 3.55936 | | | 0.00 | 0 | 0.00 |
| ACL125 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 4.38386 | 100.00000 | 4.35497 | | | 0.00 | 0 | 0.00 |
| ACL126 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 5.51564 | 100.00000 | 5.48439 | | | 0.00 | 0 | 0.00 |
| ACL127 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 3.72725 | 100.00000 | 3.70270 | | | 0.00 | 0 | 0.00 |
| ACL128 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 3.86986 | 100.00000 | 3.84436 | | | 0.00 | 0 | 0.00 |
| ACL129 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.33323 | 100.00000 | 8.27281 | | | 0.00 | 0 | 0.00 |
| ACL130 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 22.52951 | 100.00000 | 15.37441 | | | 0.00 | 0 | 0.00 |
| ACL131 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 22.52951 | 100.00000 | 15.37441 | | | 0.00 | 0 | 0.00 |
| ACL132 | On | 27/01/2014 | Spot Bond | | | 100.00000 | 32.58427 | 100.00000 | 25.32974 | | | 0.00 | 0 | 0.00 |
| ACL133 | On | 26/08/2014 | Spot Bond | | | 100.00000 | 22.22394 | 100.00000 | 15.07897 | | | 0.00 | 0 | 0.00 |
| ACL134 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 21.25759 | 100.00000 | 21.10347 | | | 0.00 | 0 | 0.00 |
| ACL135 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 21.20225 | 100.00000 | 21.04854 | | | 0.00 | 0 | 0.00 |
| ACL136 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.19480 | 100.00000 | 8.13539 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ACL137 | On | 02/09/2016 | | | 100.00000 | 10.74374 | 100.00000 | 2.48724 | | | 0.00 | 0 | 0.00 |
| ACL138 | On | 20/09/2021 | | | 100.00000 | 8.18414 | 100.00000 | 8.12481 | | | 0.00 | 0 | 0.00 |
| ACL139 | On | 30/07/2017 | | | 100.00000 | 13.31590 | 100.00000 | 1.66970 | | | 0.00 | 0 | 0.00 |
| ACL140 | On | 20/12/2012 | | | 100.00000 | 86.44609 | 100.00000 | 85.85263 | | | 0.00 | 0 | 0.00 |
| ACL141 | On | 30/07/2017 | | | 100.00000 | 13.38775 | 100.00000 | 1.66970 | | | 0.00 | 0 | 0.00 |
| ACL142 | On | 20/12/2014 | | | 100.00000 | 21.25759 | 100.00000 | 21.10347 | | 5,000,000,000,000.00 | 50,000,000 | 50,000,000.00 | |
| ACL143 | On | 20/12/2016 | | | 100.00000 | 10.88342 | 100.00000 | 10.80451 | | | 0.00 | 0 | 0.00 |
| ACL144 | On | 20/12/2016 | | | 100.00000 | 10.20670 | 100.00000 | 10.13270 | | | 0.00 | 0 | 0.00 |
| ACL145 | On | 20/12/2021 | | | 100.00000 | 8.36516 | 100.00000 | 8.30452 | | | 0.00 | 0 | 0.00 |
| ACL146 | On | 30/11/2013 | | | 100.00000 | 47.98605 | 100.00000 | 36.37013 | | | 0.00 | 0 | 0.00 |
| ACL147 | On | 20/07/2012 | | | 100.00000 | 98.91599 | 100.00000 | 98.11828 | | | 0.00 | 0 | 0.00 |
| ACL148 | On | 20/07/2012 | | | 100.00000 | 98.91599 | 100.00000 | 98.11828 | | | 0.00 | 0 | 0.00 |
| ACL149 | On | 20/03/2014 | | | 100.00000 | 28.67594 | 100.00000 | 28.50596 | | | 0.00 | 0 | 0.00 |
| ACL150 | On | 20/03/2014 | | | 100.00000 | 28.40629 | 100.00000 | 28.23791 | | | 0.00 | 0 | 0.00 |
| ACL151 | On | 20/03/2017 | | | 100.00000 | 10.18589 | 100.00000 | 10.12552 | | | 0.00 | 0 | 0.00 |
| ACL152 | On | 08/02/2014 | | | 100.00000 | 30.95814 | 100.00000 | 24.61231 | | | 0.00 | 0 | 0.00 |
| ACL153 | On | 20/03/2015 | | | 100.00000 | 16.28968 | 100.00000 | 16.19312 | | | 0.00 | 0 | 0.00 |
| ACL154 | On | 20/03/2015 | | | 100.00000 | 16.10888 | 100.00000 | 16.01339 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ACL155 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.45985 | 100.00000 | 16.36228 | | | 0.00 | 0 | 0.00 |
| ACL156 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 10.16311 | 100.00000 | 10.10286 | | | 0.00 | 0 | 0.00 |
| ACL157 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.76451 | 100.00000 | 9.70663 | | | 0.00 | 0 | 0.00 |
| ACL158 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.32159 | 100.00000 | 16.22483 | | | 0.00 | 0 | 0.00 |
| ACL159 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.43857 | 100.00000 | 16.34114 | | | 0.00 | 0 | 0.00 |
| ACL160 | On | 20/07/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.11828 | | | 0.00 | 0 | 0.00 |
| ACL161 | On | 20/03/2022 | Spot Bond | | | 100.00000 | 10.67668 | 100.00000 | 10.62672 | | | 0.00 | 0 | 0.00 |
| ACL162 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 12.78580 | 100.00000 | 12.71001 | | 200,000,000,000.00 | 2,000,000 | 1,000,000.00 | |
| ACL163 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.37477 | 100.00000 | 16.27771 | | | 0.00 | 0 | 0.00 |
| ACL164 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 30.41721 | 100.00000 | 30.19668 | | | 0.00 | 0 | 0.00 |
| ACL165 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 20.27289 | 100.00000 | 20.12590 | | | 0.00 | 0 | 0.00 |
| ACL166 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 27.95094 | 100.00000 | 27.74830 | | | 0.00 | 0 | 0.00 |
| ACL167 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 12.04622 | 100.00000 | 0.28475 | | | 0.00 | 0 | 0.00 |
| ACL168 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.53400 | 100.00000 | 9.46488 | | | 0.00 | 0 | 0.00 |
| ACL169 | On | 20/06/2017 | Spot Bond | | | 1.75000 | 102.10627 | 1.75000 | 102.05631 | | | 0.00 | 0 | 0.00 |
| ACL170 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.96430 | 100.00000 | 15.84856 | | | 0.00 | 0 | 0.00 |
| ACL171 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 76.34280 | 100.00000 | 72.27723 | | | 0.00 | 0 | 0.00 |
| ACL172 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 15.98376 | 100.00000 | 15.86789 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL173 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.46053 | 100.00000 | 1.52383 | | | 0.00 | 0 | 0.00 |
| ACL174 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 8.54517 | 100.00000 | 0.25566 | | | 0.00 | 0 | 0.00 |
| ACL175 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 8.00859 | 100.00000 | 0.25566 | | | 0.00 | 0 | 0.00 |
| ACL176 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 72.70916 | 100.00000 | 72.27723 | | | 0.00 | 0 | 0.00 |
| ACL177 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 39.07404 | 100.00000 | 38.68388 | | | 0.00 | 0 | 0.00 |
| ACL178 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 21.45677 | 100.00000 | 21.24252 | | | 0.00 | 0 | 0.00 |
| ACL179 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 76.07196 | 100.00000 | 75.62005 | | | 0.00 | 0 | 0.00 |
| ADB01S | On | 14/12/2012 | Spot Bond | | | 100.00000 | 73.93372 | 100.00000 | 73.50636 | | | 0.00 | 0 | 0.00 |
| ADB02S | On | 14/12/2012 | Spot Bond | | | 100.00000 | 73.91250 | 100.00000 | 73.48526 | | | 0.00 | 0 | 0.00 |
| ADB03S | On | 09/04/2013 | Spot Bond | | | 100.00000 | 61.80112 | 100.00000 | 61.39169 | | | 0.00 | 0 | 0.00 |
| AER01U | On | 18/11/2016 | Spot Bond | | | 100.00000 | 2.59824 | 100.00000 | 2.57940 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On | 21/11/2014 | Spot Bond | | | 100.00000 | 22.26700 | 100.00000 | 15.26295 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On | 21/11/2014 | Spot Bond | | | 100.00000 | 23.01080 | 100.00000 | 15.26295 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On | 21/11/2014 | Spot Bond | | | 100.00000 | 23.50667 | 100.00000 | 15.26295 | | | 0.00 | 0 | 0.00 |
| AIR01 | On | 15/03/2019 | Spot Bond | | | 100.00000 | 11.66189 | 100.00000 | 11.58505 | | | 0.00 | 0 | 7,400,000.00 |
| AIR02 | On | 30/04/2023 | Spot Bond | | | 100.00000 | 13.86675 | 100.00000 | 13.77488 | | | 0.00 | 0 | 0.00 |
| AIR02U | On | 05/10/2014 | Spot Bond | | | 100.00000 | 22.25424 | 100.00000 | 22.09291 | | | 0.00 | 0 | 0.00 |
| AIR03 | On | 09/03/2016 | Spot Bond | | | 100.00000 | 19.05228 | 100.00000 | 18.92674 | | | 0.00 | 0 | 14,200,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AIR03U | On | 26/10/2014 | Spot Bond | | | 100.00000 | 26.69757 | 100.00000 | 26.50190 | | | 0.00 | 0 | 0.00 |
| AIR04U | On | 26/10/2029 | Spot Bond | | | 100.00000 | 13.86845 | 100.00000 | 13.77657 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On | 30/04/2028 | Spot Bond | | | 100.00000 | 5.62178 | 100.00000 | 5.58233 | | | 0.00 | 0 | 0.00 |
| AIRL02 | On | 18/02/2014 | Spot Bond | | | 100.00000 | 33.68057 | 100.00000 | 33.45621 | | | 0.00 | 0 | 0.00 |
| BAW10 | On | 01/10/2016 | Spot Bond | | | 100.00000 | 9.58825 | 100.00000 | 9.51874 | | | 0.00 | 0 | 0.00 |
| BAW11 | On | 01/10/2018 | Spot Bond | | | 100.00000 | 12.98053 | 100.00000 | 12.89453 | | | 0.00 | 0 | 0.00 |
| BAW12 | On | 17/04/2015 | Spot Bond | | | 100.00000 | 16.66271 | 100.00000 | 11.41478 | | | 0.00 | 0 | 0.00 |
| BAW13 | On | 17/04/2017 | Spot Bond | | | 100.00000 | 8.07684 | 100.00000 | 8.00060 | | | 0.00 | 0 | 1,900,000.00 |
| BAW14U | On | 01/01/2014 | Spot Bond | | | 100.00000 | 33.16007 | 100.00000 | 32.85046 | | | 0.00 | 0 | 0.00 |
| BAW2 | On | 02/10/2015 | Spot Bond | | | 100.00000 | 21.25061 | 100.00000 | 21.10984 | | | 0.00 | 0 | 0.00 |
| BAW3 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 9.36430 | 100.00000 | 9.29641 | | | 0.00 | 0 | 0.00 |
| BAW4 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 40.61438 | 100.00000 | 40.31992 | | | 0.00 | 0 | 0.00 |
| BAW5 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 46.52272 | 100.00000 | 46.21617 | | | 0.00 | 0 | 0.00 |
| BAW6 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 20.56270 | 100.00000 | 20.41362 | | | 0.00 | 0 | 0.00 |
| BAW7 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 26.18395 | 100.00000 | 26.01048 | | | 0.00 | 0 | 0.00 |
| BAW8 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 13.85751 | 100.00000 | 13.76570 | | | 0.00 | 0 | 0.00 |
| BAW9 | On | 03/02/2014 | Spot Bond | | | 100.00000 | 31.83234 | 100.00000 | 31.60155 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 16.24524 | 100.00000 | 16.12746 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA02 On | 30/06/2013 | Spot Bond | | | 100.00000 | 58.47921 | 100.00000 | 58.05523 | | | 0.00 | 0 | 0.00 |
| BAYA04 On | 30/09/2015 | Spot Bond | | | 100.00000 | 16.99327 | 100.00000 | 16.87008 | | | 0.00 | 0 | 0.00 |
| BAYA05 On | 30/09/2015 | Spot Bond | | | 100.00000 | 16.96380 | 100.00000 | 16.84082 | | | 0.00 | 0 | 0.00 |
| BAYA06 On | 30/09/2016 | Spot Bond | | | 100.00000 | 12.86326 | 100.00000 | 12.77000 | | | 0.00 | 0 | 0.00 |
| BAYA07 On | 31/12/2015 | Spot Bond | | | 100.00000 | 16.87538 | 100.00000 | 16.75303 | | | 0.00 | 0 | 0.00 |
| BAYA08 On | 31/12/2017 | Spot Bond | | | 100.00000 | 13.09202 | 100.00000 | 12.99710 | | | 0.00 | 0 | 0.00 |
| BAYA09 On | 31/12/2015 | Spot Bond | | | 100.00000 | 16.13366 | 100.00000 | 16.01669 | | | 0.00 | 0 | 0.00 |
| BAYA10 On | 31/12/2015 | Spot Bond | | | 100.00000 | 16.13366 | 100.00000 | 16.01669 | | | 0.00 | 0 | 0.00 |
| BAYA11 On | 31/03/2016 | Spot Bond | | | 100.00000 | 14.29442 | 100.00000 | 14.19078 | | | 0.00 | 0 | 0.00 |
| BAYA12 On | 31/03/2016 | Spot Bond | | | 100.00000 | 14.69561 | 100.00000 | 14.58907 | | | 0.00 | 0 | 0.00 |
| BAYA13 On | 31/03/2016 | Spot Bond | | | 100.00000 | 15.76380 | 100.00000 | 15.64951 | | | 0.00 | 0 | 0.00 |
| BAYA14 On | 30/09/2015 | Spot Bond | | | 100.00000 | 16.99327 | 100.00000 | 16.87008 | | | 0.00 | 0 | 0.00 |
| BAYA15 On | 30/06/2016 | Spot Bond | | | 100.00000 | 15.22218 | 100.00000 | 15.11182 | | | 0.00 | 0 | 0.00 |
| BAYA16 On | 30/09/2016 | Spot Bond | | | 8.00000 | 100.34498 | 8.00000 | 100.28021 | | | 0.00 | 0 | 0.00 |
| BAYA17 On | 30/09/2016 | Spot Bond | | | 100.00000 | 12.55841 | 100.00000 | 12.46736 | | | 0.00 | 0 | 0.00 |
| BAYA18 On | 31/12/2016 | Spot Bond | | | 100.00000 | 12.55841 | 100.00000 | 12.46736 | | | 0.00 | 0 | 0.00 |
| BAYA19 On | 31/12/2016 | Spot Bond | | | 100.00000 | 12.55841 | 100.00000 | 12.46736 | | | 0.00 | 0 | 0.00 |
| BAYA20 On | 30/09/2014 | Spot Bond | | | 100.00000 | 22.50778 | 100.00000 | 22.34459 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA21 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 56.95727 | 100.00000 | 56.54433 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 14.94984 | 100.00000 | 5.67366 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On | 30/06/2017 | Spot Bond | | | 100.00000 | 14.13542 | 100.00000 | 14.00053 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On | 30/06/2017 | Spot Bond | | | 100.00000 | 14.82645 | 100.00000 | 14.68495 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 19.25421 | 100.00000 | 19.11463 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On | 31/12/2016 | Spot Bond | | | 100.00000 | 2.34090 | 100.00000 | 2.32393 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On | 31/03/2017 | Spot Bond | | | 100.00000 | 1.49818 | 100.00000 | 1.48732 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On | 31/12/2016 | Spot Bond | | | 100.00000 | 4.54676 | 100.00000 | 4.52100 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On | 30/06/2035 | Spot Bond | | | 100.00000 | 19.42957 | 100.00000 | 19.28871 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On | 30/06/2035 | Spot Bond | | | 100.00000 | 17.68309 | 100.00000 | 17.55489 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On | 30/06/2035 | Spot Bond | | | 100.00000 | 10.91549 | 100.00000 | 10.83635 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On | 30/06/2035 | Spot Bond | | | 100.00000 | 10.91549 | 100.00000 | 10.83635 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On | 30/06/2035 | Spot Bond | | | 100.00000 | 13.19734 | 100.00000 | 13.10167 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On | 30/06/2035 | Spot Bond | | | 100.00000 | 11.43527 | 100.00000 | 11.35237 | | | 0.00 | 0 | 0.00 |
| BCP1 | On | 30/09/2014 | Spot Bond | | | 100.00000 | 23.49782 | 100.00000 | 23.32746 | | | 0.00 | 0 | 0.00 |
| BCP2 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 16.37927 | 100.00000 | 16.26052 | | | 0.00 | 0 | 0.00 |
| BCP58U | On | 23/07/2012 | Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| BCP59U | On | 17/08/2012 | Spot Bond | | | 100.00000 | 91.93955 | 100.00000 | 91.25000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BCP60U On | 07/09/2012 | Spot Bond | | | 100.00000 | 87.32057 | 100.00000 | 86.69834 | | | 0.00 | 0 | 0.00 |
| BD0202 On | 31/12/2018 | Spot Bond | | | 100.00000 | 3.54151 | 100.00000 | 3.51817 | | | 0.00 | 0 | 0.00 |
| BD0205 On | 28/04/2028 | Spot Bond | | | 100.00000 | 8.47162 | 100.00000 | 8.42349 | | | 0.00 | 0 | 0.00 |
| BD0206 On | 02/03/2028 | Spot Bond | | | 100.00000 | 9.45951 | 100.00000 | 9.40578 | | | 0.00 | 0 | 0.00 |
| BD0302 On | 18/04/2028 | Spot Bond | | | 100.00000 | 9.89026 | 100.00000 | 9.82474 | | | 0.00 | 0 | 0.00 |
| BD310A On | 08/05/2014 | Spot Bond | | | 100.00000 | 32.86870 | 100.00000 | 32.63040 | | | 0.00 | 0 | 0.00 |
| BD310B On | 03/07/2013 | Spot Bond | | | 100.00000 | 56.88176 | 100.00000 | 56.46937 | | | 0.00 | 0 | 0.00 |
| BD310C On | 18/02/2014 | Spot Bond | | | 100.00000 | 31.02329 | 100.00000 | 30.79837 | | | 0.00 | 0 | 0.00 |
| BD311A On | 08/02/2014 | Spot Bond | | | 100.00000 | 30.00520 | 100.00000 | 29.78767 | | | 0.00 | 0 | 0.00 |
| BD311B On | 04/07/2013 | Spot Bond | | | 100.00000 | 57.48251 | 100.00000 | 57.06576 | | | 0.00 | 0 | 0.00 |
| BD311C On | 31/10/2013 | Spot Bond | | | 100.00000 | 44.84909 | 100.00000 | 44.52394 | | | 0.00 | 0 | 0.00 |
| BD311D On | 31/03/2013 | Spot Bond | | | 100.00000 | 57.07395 | 100.00000 | 56.66017 | | | 0.00 | 0 | 0.00 |
| BD311E On | 07/12/2023 | Spot Bond | | | 100.00000 | 8.33095 | 100.00000 | 8.27055 | | | 0.00 | 0 | 0.00 |
| BD311F On | 20/09/2014 | Spot Bond | | | 100.00000 | 20.93023 | 100.00000 | 20.77848 | | | 0.00 | 0 | 0.00 |
| BEER01 On | 19/07/2012 | Spot Bond | | | 100.00000 | 104.11178 | 100.00000 | 103.26992 | | | 0.00 | 0 | 0.00 |
| BG22A1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 11.22920 | 100.00000 | 11.14689 | | | 0.00 | 0 | 0.00 |
| BG22A2 On | 21/07/2016 | Spot Bond | | | 100.00000 | 11.28955 | 100.00000 | 11.20679 | | | 0.00 | 0 | 0.00 |
| BG22A3 On | 21/07/2016 | Spot Bond | | | 100.00000 | 11.47059 | 100.00000 | 11.38651 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BG22B1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 12.07407 | 100.00000 | 11.98557 | | | 0.00 | 0 | 0.00 |
| BG22C1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 12.67754 | 100.00000 | 12.58463 | | | 0.00 | 0 | 0.00 |
| BG22D1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 14.36730 | 100.00000 | 14.26199 | | | 0.00 | 0 | 0.00 |
| BG22YUOn | 21/07/2016 | Spot Bond | | | 100.00000 | 2.78045 | 100.00000 | 2.76007 | | | 0.00 | 0 | 0.00 |
| BG32A1 On | 30/10/2016 | Spot Bond | | | 100.00000 | 10.68893 | 100.00000 | 2.69983 | | | 0.00 | 0 | 0.00 |
| BG32A2 On | 30/10/2016 | Spot Bond | | | 100.00000 | 11.10215 | 100.00000 | 2.69983 | | | 0.00 | 0 | 0.00 |
| BG32A3 On | 30/10/2016 | Spot Bond | | | 100.00000 | 11.27924 | 100.00000 | 2.69983 | | | 0.00 | 0 | 0.00 |
| BG32A4 On | 30/10/2016 | Spot Bond | | | 100.00000 | 11.33827 | 100.00000 | 2.69983 | | | 0.00 | 0 | 0.00 |
| BG32B On | 30/10/2016 | Spot Bond | | | 100.00000 | 12.04665 | 100.00000 | 2.69983 | | | 0.00 | 0 | 0.00 |
| BG32C On | 30/10/2016 | Spot Bond | | | 100.00000 | 12.99114 | 100.00000 | 2.69983 | | | 0.00 | 0 | 0.00 |
| BG32DUOn | 30/10/2016 | Spot Bond | | | 100.00000 | 2.71976 | 100.00000 | 2.69983 | | | 0.00 | 0 | 0.00 |
| BG32YUOn | 30/10/2016 | Spot Bond | | | 100.00000 | 2.71976 | 100.00000 | 2.69983 | | | 0.00 | 0 | 0.00 |
| BG42A1 On | 15/03/2017 | Spot Bond | | | 100.00000 | 8.72060 | 100.00000 | 8.65737 | | | 0.00 | 0 | 0.00 |
| BG42A2 On | 15/03/2017 | Spot Bond | | | 100.00000 | 9.30501 | 100.00000 | 9.23755 | | | 0.00 | 0 | 0.00 |
| BG42A3 On | 15/03/2017 | Spot Bond | | | 100.00000 | 9.46439 | 100.00000 | 9.39577 | | | 0.00 | 0 | 0.00 |
| BG42A4 On | 15/03/2017 | Spot Bond | | | 8.00000 | 105.93255 | 8.00000 | 105.86215 | | | 0.00 | 0 | 0.00 |
| BG42B On | 15/03/2017 | Spot Bond | | | 100.00000 | 9.94253 | 100.00000 | 9.87045 | | | 0.00 | 0 | 0.00 |
| BG42C On | 15/06/2017 | Spot Bond | | | 100.00000 | 10.79258 | 100.00000 | 10.71433 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--|--------|------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BG42DUOn | 15/03/2017 | Spot Bond | | | | 100.00000 | 1.55369 | 100.00000 | 1.54243 | | | 0.00 | 0 | 0.00 |
| BG42YUOn | 15/03/2017 | Spot Bond | | | | 100.00000 | 1.55369 | 100.00000 | 1.54243 | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | | | | 100.00000 | 31.51577 | 100.00000 | 31.30583 | | | 0.00 | 0 | 3,600,000.00 |
| BID02 | On 14/07/2012 | Spot Bond | | | | 100.00000 | 70.40001 | 100.00000 | 105.31147 | | | 0.00 | 0 | 0.00 |
| BID03 | On 14/07/2012 | Spot Bond | | | | 100.00000 | 77.12501 | 100.00000 | 99.72677 | | | 0.00 | 0 | 0.00 |
| BIDC14 | On 26/10/2012 | Spot Bond | | | | 100.00000 | 78.15846 | 100.00000 | 77.65957 | | | 0.00 | 0 | 0.00 |
| BIDC20 | On 02/08/2012 | Spot Bond | | | | 100.00000 | 95.54974 | 100.00000 | 94.80519 | | | 0.00 | 0 | 0.00 |
| BIDC21 | On 17/10/2012 | Spot Bond | | | | 1,000.00000 | 28.18533 | 1,000.00000 | 27.54717 | | | 0.00 | 0 | 0.00 |
| BIDC22 | On 27/07/2012 | Spot Bond | | | | 100.00000 | 97.07447 | 100.00000 | 96.30607 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | | | | 100.00000 | 12.92774 | 100.00000 | 12.83400 | | | 0.00 | 0 | 0.00 |
| BLG1A5 | On 21/11/2032 | Spot Bond | | | | 100.00000 | 7.24518 | 100.00000 | 7.19265 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | | | | 100.00000 | 8.21884 | 100.00000 | 8.15926 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | | | | 100.00000 | 12.94938 | 100.00000 | 12.85550 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | | | | 100.00000 | 13.30660 | 100.00000 | 13.21014 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | | | | 100.00000 | 13.95612 | 100.00000 | 13.85493 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | | | | 100.00000 | 16.66239 | 100.00000 | 16.54158 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | | | | 100.00000 | 15.54994 | 100.00000 | 15.43719 | | | 0.00 | 0 | 0.00 |
| BMWF03On | 15/06/2013 | Spot Bond | | | | 100.00000 | 58.90456 | 100.00000 | 58.47751 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BSR05 | On | 01/07/2013 | Spot Bond | | | 100.00000 | 56.93063 | 100.00000 | 56.51788 | | | 0.00 | 0 | 0.00 |
| BSR08 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 73.95552 | 100.00000 | 73.52219 | | | 0.00 | 0 | 0.00 |
| BSR09 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 39.95586 | 100.00000 | 39.58279 | | | 0.00 | 0 | 0.00 |
| BUS01U | On | 30/09/2016 | Spot Bond | | | 100.00000 | 7.16767 | 100.00000 | 7.11571 | | | 0.00 | 0 | 0.00 |
| CBL05 | On | 02/11/2012 | Spot Bond | | | 100.00000 | 97.80078 | 100.00000 | 97.04459 | | | 0.00 | 0 | 500,000.00 |
| CBL06 | On | 02/11/2014 | Spot Bond | | | 100.00000 | 28.85199 | 100.00000 | 28.66188 | | | 0.00 | 0 | 4,200,000.00 |
| CBL08 | On | 02/11/2016 | Spot Bond | | | 100.00000 | 19.26997 | 100.00000 | 19.14300 | | | 0.00 | 0 | 0.00 |
| CBL09 | On | 29/01/2017 | Spot Bond | | | 100.00000 | 14.48374 | 100.00000 | 14.37758 | | | 0.00 | 0 | 0.00 |
| CBL10 | On | 06/05/2014 | Spot Bond | | | 100.00000 | 32.21178 | 100.00000 | 31.97823 | | | 0.00 | 0 | 0.00 |
| CBL11 | On | 06/05/2016 | Spot Bond | | | 100.00000 | 16.38434 | 100.00000 | 16.27638 | | | 0.00 | 0 | 11,800,000.00 |
| CBL12 | On | 06/09/2018 | Spot Bond | | | 8.00000 | 61.77122 | 8.00000 | 61.73173 | | | 0.00 | 0 | 0.00 |
| CBL13 | On | 01/02/2019 | Spot Bond | | | 100.00000 | 13.86921 | 100.00000 | 0.28862 | | | 0.00 | 0 | 0.00 |
| CBL14 | On | 01/02/2019 | Spot Bond | | | 8.00000 | 59.85069 | 8.00000 | 59.81201 | | | 0.00 | 0 | 0.00 |
| CBL15 | On | 18/05/2015 | Spot Bond | | | 100.00000 | 17.40895 | 100.00000 | 19.09406 | | | 0.00 | 0 | 0.00 |
| CBL16 | On | 18/05/2017 | Spot Bond | | | 100.00000 | 12.53918 | 100.00000 | 12.45656 | | | 0.00 | 0 | 4,700,000.00 |
| CCT01 | On | 23/06/2023 | Spot Bond | | | 100.00000 | 13.23947 | 100.00000 | 13.15176 | | | 0.00 | 0 | 0.00 |
| CCT02 | On | 12/06/2024 | Spot Bond | | | 100.00000 | 12.52945 | 100.00000 | 12.44644 | | | 0.00 | 0 | 1,000,000.00 |
| CCT03 | On | 15/03/2025 | Spot Bond | | | 100.00000 | 14.63756 | 100.00000 | 14.54111 | | | 0.00 | 0 | 29,000,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CGR10 | On | 08/12/2016 | Spot Bond | | | 100.00000 | 14.12565 | 100.00000 | 14.02324 | | | 0.00 | 0 | 0.00 |
| CGR11 | On | 28/03/2016 | Spot Bond | | | 12.05000 | 100.38599 | 12.05000 | 100.32156 | | | 0.00 | 0 | 0.00 |
| CGR6 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 65.87622 | 100.00000 | 65.39861 | | | 0.00 | 0 | 0.00 |
| CGR7 | On | 22/07/2014 | Spot Bond | | | 100.00000 | 27.68518 | 100.00000 | 27.48227 | | | 0.00 | 0 | 0.00 |
| CGR8 | On | 22/07/2015 | Spot Bond | | | 100.00000 | 21.08738 | 100.00000 | 20.93282 | | | 0.00 | 0 | 0.00 |
| CGR9 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 92.46231 | 100.00000 | 91.77057 | | | 0.00 | 0 | 0.00 |
| CIG01 | On | 06/06/2015 | Spot Bond | | | 100.00000 | 20.53635 | 100.00000 | 9.73347 | | | 0.00 | 0 | 0.00 |
| CLN100 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 86.11327 | 100.00000 | 85.52211 | | | 0.00 | 0 | 0.00 |
| CLN103 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 60.38013 | 100.00000 | 59.94237 | | | 0.00 | 0 | 0.00 |
| CLN104 | On | 15/06/2014 | Spot Bond | | | 100.00000 | 32.74366 | 100.00000 | 32.50627 | | | 0.00 | 0 | 0.00 |
| CLN108 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 58.45700 | 100.00000 | 58.03318 | | | 0.00 | 0 | 0.00 |
| CLN110 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| CLN111 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| CLN112 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| CLN113 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| CLN114 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 58.45700 | 100.00000 | 58.03318 | | | 0.00 | 0 | 0.00 |
| CLN115 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 58.45700 | 100.00000 | 58.03318 | | | 0.00 | 0 | 0.00 |
| CLN116 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 43.08136 | 100.00000 | 42.76903 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN117 On | 20/06/2013 | Spot Bond | | | 100.00000 | 58.48299 | 100.00000 | 58.05898 | | | 0.00 | 0 | 0.00 |
| CLN118 On | 20/06/2013 | Spot Bond | | | 100.00000 | 58.22310 | 100.00000 | 57.80099 | | | 0.00 | 0 | 0.00 |
| CLN120 On | 20/06/2013 | Spot Bond | | | 100.00000 | 58.01520 | 100.00000 | 57.59459 | | | 0.00 | 0 | 0.00 |
| CLN123 On | 23/05/2013 | Spot Bond | | | 100.00000 | 62.59273 | 100.00000 | 62.13894 | | | 0.00 | 0 | 0.00 |
| CLN125 On | 16/07/2012 | Spot Bond | | | 100.00000 | 76.70000 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| CLN126 On | 20/08/2015 | Spot Bond | | | 100.00000 | 20.43573 | 100.00000 | 20.28757 | | | 0.00 | 0 | 0.00 |
| CLN127 On | 01/07/2013 | Spot Bond | | | 100.00000 | 56.94581 | 100.00000 | 56.53296 | | | 0.00 | 0 | 0.00 |
| CLN129 On | 16/07/2012 | Spot Bond | | | 100.00000 | 76.71250 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| CLN130 On | 20/08/2015 | Spot Bond | | | 100.00000 | 20.28381 | 100.00000 | 20.13675 | | | 0.00 | 0 | 0.00 |
| CLN132 On | 20/09/2013 | Spot Bond | | | 100.00000 | 39.98516 | 100.00000 | 39.69528 | | | 0.00 | 0 | 0.00 |
| CLN133 On | 20/09/2013 | Spot Bond | | | 100.00000 | 39.73454 | 100.00000 | 39.44646 | | | 0.00 | 0 | 0.00 |
| CLN134 On | 20/08/2015 | Spot Bond | | | 100.00000 | 21.08681 | 100.00000 | 20.93393 | | | 0.00 | 0 | 0.00 |
| CLN135 On | 22/08/2013 | Spot Bond | | | 100.00000 | 43.22546 | 100.00000 | 42.91207 | | | 0.00 | 0 | 0.00 |
| CLN136 On | 22/08/2013 | Spot Bond | | | 100.00000 | 42.97193 | 100.00000 | 42.66038 | | | 0.00 | 0 | 0.00 |
| CLN138 On | 31/08/2013 | Spot Bond | | | 100.00000 | 43.75787 | 100.00000 | 43.44063 | | | 0.00 | 0 | 0.00 |
| CLN140 On | 20/06/2013 | Spot Bond | | | 100.00000 | 58.53496 | 100.00000 | 58.11059 | | | 0.00 | 0 | 0.00 |
| CLN141 On | 20/06/2013 | Spot Bond | | | 100.00000 | 58.35305 | 100.00000 | 57.92999 | | | 0.00 | 0 | 0.00 |
| CLN143 On | 20/09/2013 | Spot Bond | | | 100.00000 | 40.23579 | 100.00000 | 39.94408 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN145 On | 20/09/2013 | Spot Bond | | | 100.00000 | 51.36124 | 100.00000 | 51.02281 | | | 0.00 | 0 | 0.00 |
| CLN147 On | 19/04/2013 | Spot Bond | | | 13.64000 | 103.22343 | 13.64000 | 103.11185 | | | 0.00 | 0 | 0.00 |
| CLN149 On | 20/09/2013 | Spot Bond | | | 100.00000 | 47.68314 | 100.00000 | 47.36895 | | | 0.00 | 0 | 0.00 |
| CLN152 On | 20/08/2013 | Spot Bond | | | 100.00000 | 45.17266 | 100.00000 | 44.84515 | | | 0.00 | 0 | 0.00 |
| CLN153 On | 25/11/2012 | Spot Bond | | | 100.00000 | 91.88162 | 100.00000 | 91.21095 | | | 0.00 | 0 | 0.00 |
| CLN154 On | 20/03/2014 | Spot Bond | | | 100.00000 | 30.41721 | 100.00000 | 30.19668 | | | 0.00 | 0 | 0.00 |
| CLN156 On | 20/12/2013 | Spot Bond | | | 100.00000 | 41.41733 | 100.00000 | 41.11705 | | | 0.00 | 0 | 0.00 |
| CLN157 On | 20/12/2013 | Spot Bond | | | 100.00000 | 41.41733 | 100.00000 | 41.11705 | | | 0.00 | 0 | 0.00 |
| CLN158 On | 19/04/2013 | Spot Bond | | | 100.00000 | 66.23972 | 100.00000 | 65.75422 | | | 0.00 | 0 | 0.00 |
| CLN159 On | 14/02/2015 | Spot Bond | | | 100.00000 | 18.69333 | 100.00000 | 18.55780 | | | 0.00 | 0 | 0.00 |
| CLN161 On | 18/08/2012 | Spot Bond | | | 100.00000 | 94.11590 | 100.00000 | 93.41178 | | | 0.00 | 0 | 0.00 |
| CLN162 On | 20/09/2015 | Spot Bond | | | 100.00000 | 13.81211 | 100.00000 | 13.71196 | | | 0.00 | 0 | 0.00 |
| CLN163 On | 20/09/2015 | Spot Bond | | | 100.00000 | 13.62086 | 100.00000 | 13.52211 | | | 0.00 | 0 | 0.00 |
| CLN164 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.49917 | 100.00000 | 37.22730 | | | 0.00 | 0 | 0.00 |
| CLN165 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.49917 | 100.00000 | 37.22730 | | | 0.00 | 0 | 0.00 |
| CLN166 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.49917 | 100.00000 | 37.22730 | | | 0.00 | 0 | 0.00 |
| CLN167 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.49441 | 100.00000 | 37.22258 | | | 0.00 | 0 | 0.00 |
| CLN168 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.49917 | 100.00000 | 37.22730 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN169 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.49917 | 100.00000 | 37.22730 | | | 0.00 | 0 | 0.00 |
| CLN170 On | 20/12/2015 | Spot Bond | | | 100.00000 | 13.70642 | 100.00000 | 13.60705 | | | 0.00 | 0 | 0.00 |
| CLN172 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.49917 | 100.00000 | 37.22730 | | | 0.00 | 0 | 0.00 |
| CLN173 On | 25/11/2012 | Spot Bond | | | 100.00000 | 91.61103 | 100.00000 | 90.94234 | | | 0.00 | 0 | 0.00 |
| CLN174 On | 31/03/2013 | Spot Bond | | | 100.00000 | 56.71884 | 100.00000 | 56.30763 | | | 0.00 | 0 | 0.00 |
| CLN175 On | 31/03/2013 | Spot Bond | | | 100.00000 | 57.06381 | 100.00000 | 56.65010 | | | 0.00 | 0 | 0.00 |
| CLN176 On | 31/03/2013 | Spot Bond | | | 100.00000 | 56.84059 | 100.00000 | 56.42850 | | | 0.00 | 0 | 0.00 |
| CLN177 On | 31/03/2013 | Spot Bond | | | 100.00000 | 56.84059 | 100.00000 | 56.42850 | | | 0.00 | 0 | 0.00 |
| CLN178 On | 15/04/2014 | Spot Bond | | | 100.00000 | 27.91463 | 100.00000 | 32.47410 | | | 0.00 | 0 | 0.00 |
| CLN179 On | 20/03/2016 | Spot Bond | | | 100.00000 | 11.19770 | 100.00000 | 11.11652 | | | 0.00 | 0 | 0.00 |
| CLN180 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66706 | 100.00000 | 66.66703 | | | 0.00 | 0 | 0.00 |
| CLN181 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66706 | 100.00000 | 66.66703 | | | 0.00 | 0 | 0.00 |
| CLN183 On | 15/06/2016 | Spot Bond | | | 100.00000 | 13.77349 | 100.00000 | 13.67363 | | | 0.00 | 0 | 0.00 |
| CLN184 On | 01/07/2021 | Spot Bond | | | 100.00000 | 10.51263 | 100.00000 | 10.44336 | | | 0.00 | 0 | 0.00 |
| CLN185 On | 15/06/2016 | Spot Bond | | | 100.00000 | 13.77349 | 100.00000 | 13.67363 | | | 0.00 | 0 | 0.00 |
| CLN186 On | 06/07/2016 | Spot Bond | | | 100.00000 | 10.71710 | 100.00000 | 10.63940 | | | 0.00 | 0 | 0.00 |
| CLN187 On | 15/06/2014 | Spot Bond | | | 100.00000 | 34.78846 | 100.00000 | 34.53624 | | | 0.00 | 0 | 0.00 |
| CLN188 On | 20/06/2014 | Spot Bond | | | 100.00000 | 36.30930 | 100.00000 | 36.04605 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN189 On | 18/08/2012 | Spot Bond | | | 100.00000 | 96.07846 | 100.00000 | 95.35967 | | | 0.00 | 0 | 0.00 |
| CLN190 On | 18/08/2012 | Spot Bond | | | 100.00000 | 94.12354 | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| CLN191 On | 23/08/2016 | Spot Bond | | | 2.76000 | 101.09031 | 2.76000 | 101.06747 | | | 0.00 | 0 | 0.00 |
| CLN192 On | 24/08/2016 | Spot Bond | | | 100.00000 | 13.37073 | 100.00000 | 13.27379 | | | 0.00 | 0 | 0.00 |
| CLN193 On | 29/08/2021 | Spot Bond | | | 2.76000 | 106.56191 | 2.76000 | 106.49600 | | | 0.00 | 0 | 0.00 |
| CLN194 On | 31/08/2016 | Spot Bond | | | 8.25000 | 103.08370 | 8.25000 | 103.01615 | | | 0.00 | 0 | 0.00 |
| CLN195 On | 15/06/2014 | Spot Bond | | | 100.00000 | 36.32205 | 100.00000 | 36.05871 | | | 0.00 | 0 | 0.00 |
| CLN196 On | 15/06/2016 | Spot Bond | | | 100.00000 | 13.77349 | 100.00000 | 13.67363 | | | 0.00 | 0 | 0.00 |
| CLN197 On | 15/06/2016 | Spot Bond | | | 100.00000 | 13.77349 | 100.00000 | 13.67363 | | | 0.00 | 0 | 0.00 |
| CLN198 On | 13/09/2021 | Spot Bond | | | 100.00000 | 4.56185 | 100.00000 | 4.53000 | | | 0.00 | 0 | 0.00 |
| CLN199 On | 13/09/2016 | Spot Bond | | | 2.40000 | 111.06857 | 2.40000 | 111.00322 | | | 0.00 | 0 | 0.00 |
| CLN200 On | 20/12/2016 | Spot Bond | | | 100.00000 | 13.99633 | 100.00000 | 13.89486 | | | 0.00 | 0 | 0.00 |
| CLN205 On | 24/03/2013 | Spot Bond | | | 100.00000 | 58.01356 | 100.00000 | 57.59297 | | | 0.00 | 0 | 0.00 |
| CLN209 On | 20/03/2013 | Spot Bond | | | 100.00000 | 58.32706 | 100.00000 | 57.90419 | | | 0.00 | 0 | 0.00 |
| CLN210 On | 20/06/2013 | Spot Bond | | | 100.00000 | 59.07032 | 100.00000 | 58.64206 | | | 0.00 | 0 | 0.00 |
| CLN211 On | 20/12/2013 | Spot Bond | | | 100.00000 | 42.42701 | 100.00000 | 42.11941 | | | 0.00 | 0 | 0.00 |
| CLN213 On | 12/10/2014 | Spot Bond | | | 100.00000 | 19.49734 | 100.00000 | 13.45437 | | | 0.00 | 0 | 0.00 |
| CLN214 On | 12/10/2014 | Spot Bond | | | 100.00000 | 19.57602 | 100.00000 | 13.45437 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN215 | On | 17/10/2016 | | | 8.52000 | 102.07287 | 8.52000 | 102.00309 | | | 0.00 | 0 | 0.00 |
| CLN216 | On | 11/10/2014 | | | 100.00000 | 19.75063 | 100.00000 | 19.62049 | | | 0.00 | 0 | 0.00 |
| CLN217 | On | 11/10/2014 | | | 100.00000 | 19.66299 | 100.00000 | 19.53348 | | | 0.00 | 0 | 0.00 |
| CLN219 | On | 20/10/2016 | | | 100.00000 | 9.95691 | 100.00000 | 2.76685 | | | 0.00 | 0 | 0.00 |
| CLN220 | On | 20/10/2016 | | | 100.00000 | 9.95691 | 100.00000 | 2.76685 | | | 0.00 | 0 | 0.00 |
| CLN221 | On | 20/10/2016 | | | 8.64500 | 102.03216 | 8.64500 | 101.96140 | | | 0.00 | 0 | 0.00 |
| CLN222 | On | 20/10/2016 | | | 8.64500 | 102.03216 | 8.64500 | 101.96140 | | | 0.00 | 0 | 0.00 |
| CLN223 | On | 15/06/2014 | | | 100.00000 | 35.89605 | 100.00000 | 35.63581 | | | 0.00 | 0 | 0.00 |
| CLN224 | On | 15/06/2014 | | | 100.00000 | 37.60005 | 100.00000 | 37.32744 | | | 0.00 | 0 | 0.00 |
| CLN225 | On | 09/12/2016 | | | 100.00000 | 11.99995 | 100.00000 | 11.92045 | | | 0.00 | 0 | 0.00 |
| CLN226 | On | 20/12/2016 | | | 100.00000 | 10.72725 | 100.00000 | 10.64948 | | | 0.00 | 0 | 0.00 |
| CLN227 | On | 20/12/2016 | | | 100.00000 | 11.62260 | 100.00000 | 11.53834 | | | 0.00 | 0 | 0.00 |
| CLN228 | On | 14/06/2013 | | | 100.00000 | 58.69426 | 100.00000 | 58.26873 | | | 0.00 | 0 | 0.00 |
| CLN229 | On | 14/06/2013 | | | 100.00000 | 58.71535 | 100.00000 | 58.28966 | | | 0.00 | 0 | 0.00 |
| CLN230 | On | 17/01/2015 | | | 100.00000 | 16.83289 | 100.00000 | 16.70952 | | | 0.00 | 0 | 0.00 |
| CLN231 | On | 17/01/2015 | | | 100.00000 | 16.83289 | 100.00000 | 16.70952 | | | 0.00 | 0 | 0.00 |
| CLN232 | On | 20/06/2014 | | | 100.00000 | 38.25327 | 100.00000 | 38.02651 | | | 0.00 | 0 | 0.00 |
| CLN233 | On | 02/02/2013 | | | 100.00000 | 65.21959 | 100.00000 | 60.96949 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN234 On | 19/04/2013 | Spot Bond | | | 100.00000 | 66.49559 | 100.00000 | 63.06528 | | | 0.00 | 0 | 0.00 |
| CLN235 On | 19/04/2013 | Spot Bond | | | 100.00000 | 66.49559 | 100.00000 | 63.06528 | | | 0.00 | 0 | 0.00 |
| CLN236 On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.31932 | 100.00000 | 15.22851 | | | 0.00 | 0 | 0.00 |
| CLN237 On | 14/02/2017 | Spot Bond | | | 100.00000 | 9.83206 | 100.00000 | 1.66691 | | | 0.00 | 0 | 0.00 |
| CLN238 On | 15/02/2013 | Spot Bond | | | 100.00000 | 63.16686 | 100.00000 | 59.07705 | | | 0.00 | 0 | 0.00 |
| CLN239 On | 20/03/2017 | Spot Bond | | | 100.00000 | 10.69268 | 100.00000 | 10.62930 | | | 0.00 | 0 | 0.00 |
| CLN240 On | 24/02/2015 | Spot Bond | | | 100.00000 | 17.12791 | 100.00000 | 9.69747 | | | 0.00 | 0 | 0.00 |
| CLN241 On | 24/02/2017 | Spot Bond | | | 100.00000 | 10.10081 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| CLN242 On | 24/02/2019 | Spot Bond | | | 9.35000 | 103.65515 | 9.35000 | 103.57712 | | | 0.00 | 0 | 0.00 |
| CLN243 On | 24/02/2019 | Spot Bond | | | 9.35000 | 103.65515 | 9.35000 | 103.57712 | | | 0.00 | 0 | 0.00 |
| CLN244 On | 25/02/2015 | Spot Bond | | | 100.00000 | 17.08643 | 100.00000 | 9.67398 | | | 0.00 | 0 | 0.00 |
| CLN245 On | 25/02/2015 | Spot Bond | | | 100.00000 | 17.10717 | 100.00000 | 9.67398 | | | 0.00 | 0 | 0.00 |
| CLN246 On | 24/02/2017 | Spot Bond | | | 100.00000 | 14.86416 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| CLN247 On | 24/02/2017 | Spot Bond | | | 100.00000 | 14.80812 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| CLN248 On | 14/03/2015 | Spot Bond | | | 100.00000 | 16.05508 | 100.00000 | 15.93868 | | | 0.00 | 0 | 0.00 |
| CLN249 On | 24/02/2017 | Spot Bond | | | 100.00000 | 14.55035 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| CLN250 On | 26/03/2015 | Spot Bond | | | 100.00000 | 15.66169 | 100.00000 | 15.54814 | | | 0.00 | 0 | 0.00 |
| CLN251 On | 26/03/2015 | Spot Bond | | | 100.00000 | 15.66169 | 100.00000 | 15.54814 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN252 On | 26/03/2015 | Spot Bond | | | 100.00000 | 15.66169 | 100.00000 | 15.54814 | | | 0.00 | 0 | 0.00 |
| CLN253 On | 26/03/2015 | Spot Bond | | | 100.00000 | 15.66169 | 100.00000 | 15.54814 | | | 0.00 | 0 | 0.00 |
| CLN254 On | 26/03/2015 | Spot Bond | | | 100.00000 | 15.66169 | 100.00000 | 15.54814 | | | 0.00 | 0 | 0.00 |
| CLN255 On | 26/03/2015 | Spot Bond | | | 100.00000 | 15.83441 | 100.00000 | 15.71961 | | | 0.00 | 0 | 0.00 |
| CLN256 On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.17383 | 100.00000 | 9.10732 | | | 0.00 | 0 | 0.00 |
| CLN257 On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.17383 | 100.00000 | 9.10732 | | | 0.00 | 0 | 0.00 |
| CLN258 On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.17383 | 100.00000 | 9.10732 | | | 0.00 | 0 | 0.00 |
| CLN259 On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.17383 | 100.00000 | 9.10732 | | | 0.00 | 0 | 0.00 |
| CLN260 On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.17383 | 100.00000 | 9.10732 | | | 0.00 | 0 | 0.00 |
| CLN261 On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.22556 | 100.00000 | 9.15868 | | | 0.00 | 0 | 0.00 |
| CLN262 On | 26/03/2019 | Spot Bond | | | 9.65000 | 102.90984 | 9.65000 | 102.83080 | | | 0.00 | 0 | 0.00 |
| CLN263 On | 20/06/2014 | Spot Bond | | | 100.00000 | 30.21519 | 100.00000 | 29.99613 | | | 0.00 | 0 | 0.00 |
| CLN264 On | 18/08/2014 | Spot Bond | | | 100.00000 | 22.32972 | 100.00000 | 15.37441 | | | 0.00 | 0 | 0.00 |
| CLN265 On | 02/04/2013 | Spot Bond | | | 100.00000 | 55.60506 | 100.00000 | 55.08587 | | | 0.00 | 0 | 0.00 |
| CLN266 On | 16/03/2014 | Spot Bond | | | 100.00000 | 28.16395 | 100.00000 | 27.95976 | | | 0.00 | 0 | 0.00 |
| CLN267 On | 16/03/2014 | Spot Bond | | | 100.00000 | 28.16395 | 100.00000 | 27.95976 | | | 0.00 | 0 | 0.00 |
| CLN268 On | 30/04/2017 | Spot Bond | | | 100.00000 | 10.07935 | 100.00000 | 1.94483 | | | 0.00 | 0 | 0.00 |
| CLN269 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.14011 | 100.00000 | 11.05935 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN270 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 1.63885 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| CLN271 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 12.71473 | 100.00000 | 12.62255 | | | 0.00 | 0 | 0.00 |
| CLN272 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.35555 | 100.00000 | 9.28772 | | | 0.00 | 0 | 0.00 |
| CLN273 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.30306 | 100.00000 | 9.23561 | | | 0.00 | 0 | 0.00 |
| CLN274 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.35555 | 100.00000 | 9.28772 | | | 0.00 | 0 | 0.00 |
| CLN275 | On | 22/05/2017 | Spot Bond | | | 100.00000 | 1.83265 | 100.00000 | 1.81554 | | | 0.00 | 0 | 5,000,000.00 |
| CLN276 | On | 24/05/2017 | Spot Bond | | | 100.00000 | 10.43484 | 100.00000 | 10.33741 | | | 0.00 | 0 | 0.00 |
| CLN277 | On | 25/05/2017 | Spot Bond | | | 100.00000 | 1.81554 | 100.00000 | 1.79859 | | | 0.00 | 0 | 0.00 |
| CLN278 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.33456 | 100.00000 | 9.26688 | | | 0.00 | 0 | 0.00 |
| CLN279 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 19.03114 | 100.00000 | 18.89317 | | | 0.00 | 0 | 0.00 |
| CLN280 | On | 07/06/2017 | Spot Bond | | | 100.00000 | 11.33162 | 100.00000 | 11.22581 | | | 0.00 | 0 | 0.00 |
| CLN281 | On | 21/06/2015 | Spot Bond | | | 100.00000 | 17.45889 | 100.00000 | 17.29588 | | | 0.00 | 0 | 0.00 |
| CLN282 | On | 27/06/2015 | Spot Bond | | | 100.00000 | 9.20075 | 100.00000 | 9.11484 | | | 0.00 | 0 | 0.00 |
| CLN283 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 5.97314 | 100.00000 | 5.91135 | | | 0.00 | 0 | 0.00 |
| CLN39 | On | 07/02/2016 | Spot Bond | | | 100.00000 | 21.60295 | 100.00000 | 21.45905 | | | 0.00 | 0 | 0.00 |
| CLN40 | On | 07/02/2016 | Spot Bond | | | 100.00000 | 21.60295 | 100.00000 | 21.45905 | | | 0.00 | 0 | 0.00 |
| CLN42 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 0.00028 | 100.00000 | 0.00028 | | | 0.00 | 0 | 0.00 |
| CLN44 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 58.39822 | 100.00000 | 58.01134 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN46 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 59.59201 | 100.00000 | 59.15997 | | | 0.00 | 0 | 0.00 |
| CLN47 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 59.56519 | 100.00000 | 59.13335 | | | 0.00 | 0 | 0.00 |
| CLN48 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 93.04523 | 100.00000 | 92.39576 | | | 0.00 | 0 | 0.00 |
| CLN49 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 88.31259 | 100.00000 | 87.69296 | | | 0.00 | 0 | 0.00 |
| CLN50 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 59.55178 | 100.00000 | 59.12003 | | | 0.00 | 0 | 0.00 |
| CLN51 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 61.35710 | 100.00000 | 60.95281 | | | 0.00 | 0 | 0.00 |
| CLN52 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 65.66253 | 100.00000 | 65.18127 | | | 0.00 | 0 | 0.00 |
| CLN54 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 65.66253 | 100.00000 | 65.18127 | | | 0.00 | 0 | 0.00 |
| CLN55 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 8.99052 | 100.00000 | 8.92462 | | | 0.00 | 0 | 0.00 |
| CLN56 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 58.27325 | 100.00000 | 57.88719 | | | 0.00 | 0 | 0.00 |
| CLN57 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 58.28643 | 100.00000 | 57.90029 | | | 0.00 | 0 | 0.00 |
| CLN58 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 59.56519 | 100.00000 | 59.13335 | | | 0.00 | 0 | 0.00 |
| CLN59 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 59.56519 | 100.00000 | 59.13335 | | | 0.00 | 0 | 0.00 |
| CLN61 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 14.31398 | 100.00000 | 14.21020 | | | 0.00 | 0 | 0.00 |
| CLN71 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00031 | 100.00000 | 0.00031 | | | 0.00 | 0 | 0.00 |
| CLN72 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00031 | 100.00000 | 0.00031 | | | 0.00 | 0 | 0.00 |
| CLN78 | On | 19/04/2013 | Spot Bond | | | 100.00000 | 60.46713 | 100.00000 | 60.06654 | | | 0.00 | 0 | 0.00 |
| CLN81 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 9.89026 | 100.00000 | 9.82474 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN88 | On | 28/04/2028 | Spot Bond | | | 100.00000 | 0.00177 | 100.00000 | 0.00176 | | | 0.00 | 0 | 0.00 |
| CLN89 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00198 | 100.00000 | 0.00196 | | | 0.00 | 0 | 0.00 |
| CLN93 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 86.41439 | 100.00000 | 85.81705 | | | 0.00 | 0 | 0.00 |
| CLN95 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 86.45391 | 100.00000 | 85.85630 | | | 0.00 | 0 | 0.00 |
| CLN96 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 86.43696 | 100.00000 | 85.83947 | | | 0.00 | 0 | 0.00 |
| CLN97 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 119.86281 | 100.00000 | 118.98738 | | | 0.00 | 0 | 0.00 |
| CLN99 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 86.47366 | 100.00000 | 85.87592 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 10.42201 | 100.00000 | 10.36296 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 10.42201 | 100.00000 | 10.36296 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 10.11516 | 100.00000 | 10.04182 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 10.11516 | 100.00000 | 10.04182 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 10.83137 | 100.00000 | 10.75283 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 10.25875 | 100.00000 | 10.18437 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.56550 | 100.00000 | 9.49614 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On | 10/07/2013 | Spot Bond | | | 100.00000 | 55.04074 | 100.00000 | 54.52682 | | | 0.00 | 0 | 600,000.00 |
| CLNF09 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.67047 | 100.00000 | 9.60037 | | | 0.00 | 0 | 0.00 |
| COJ02 | On | 15/09/2016 | Spot Bond | | | 100.00000 | 18.61003 | 100.00000 | 18.48741 | | | 0.00 | 0 | 0.00 |
| COJ03 | On | 26/04/2013 | Spot Bond | | | 100.00000 | 59.62961 | 100.00000 | 59.23457 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| COJ04 | On | 05/06/2018 | Spot Bond | | | 100.00000 | 10.62393 | 100.00000 | 10.55355 | | | 0.00 | 0 | 10,000.00 |
| COJ05 | On | 05/06/2023 | Spot Bond | | | 100.00000 | 13.37849 | 100.00000 | 13.28987 | | | 0.00 | 0 | 300,000,000.00 |
| COJ06 | On | 09/12/2015 | Spot Bond | | | 100.00000 | 17.40470 | 100.00000 | 17.28939 | | | 0.00 | 0 | 100,000.00 |
| COJ07 | On | 23/03/2021 | Spot Bond | | | 100.00000 | 13.96694 | 100.00000 | 13.87491 | | | 0.00 | 0 | 0.00 |
| COJ10C | On | 18/01/2013 | Spot Bond | | | 100.00000 | 74.36021 | 100.00000 | 73.93777 | | | 0.00 | 0 | 0.00 |
| COJ12C | On | 17/02/2013 | Spot Bond | | | 5.86800 | 102.35470 | 5.86800 | 102.30674 | | | 0.00 | 0 | 0.00 |
| CPL002 | On | 29/11/2014 | Spot Bond | | | 7.17500 | 100.93189 | 7.17500 | 100.87339 | | | 0.00 | 0 | 1,000,000.00 |
| CPL003 | On | 28/02/2017 | Spot Bond | | | 100.00000 | 1.62302 | 100.00000 | 1.61126 | | | 0.00 | 0 | 0.00 |
| CPL005 | On | 01/03/2015 | Spot Bond | | | 100.00000 | 9.58057 | 100.00000 | 9.51111 | | | 0.00 | 0 | 0.00 |
| CPL006 | On | 10/09/2012 | Spot Bond | | | 100.00000 | 86.69834 | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| DEN37U | On | 28/09/2012 | Spot Bond | | | 100.00000 | 85.55675 | 100.00000 | 84.97604 | | | 0.00 | 0 | 0.00 |
| DENG26 | On | 28/09/2012 | Spot Bond | | | 100.00000 | 83.14351 | 100.00000 | 82.57919 | | | 0.00 | 0 | 0.00 |
| DENG28 | On | 12/02/2013 | Spot Bond | | | 100.00000 | 62.57625 | 100.00000 | 62.16056 | | | 0.00 | 0 | 0.00 |
| DENG29 | On | 01/08/2012 | Spot Bond | | | 100.00000 | 98.69035 | 100.00000 | 97.91933 | | | 0.00 | 0 | 0.00 |
| DENG30 | On | 01/08/2012 | Spot Bond | | | 100.00000 | 95.80052 | 100.00000 | 95.05208 | | | 0.00 | 0 | 0.00 |
| DENG31 | On | 02/04/2013 | Spot Bond | | | 100.00000 | 60.03962 | 100.00000 | 59.64078 | | | 0.00 | 0 | 0.00 |
| DENG33 | On | 02/10/2012 | Spot Bond | | | 100.00000 | 82.39278 | 100.00000 | 81.83857 | | | 0.00 | 0 | 0.00 |
| DENG35 | On | 12/07/2012 | Spot Bond | | | 100.00000 | 68.56669 | 100.00000 | 68.56667 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--|--------|------------|---------------|-----------|---------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| DENG36On | 28/09/2012 | Spot Bond | | | | 100.00000 | 85.51517 | 100.00000 | 84.93476 | | | 0.00 | 0 | 0.00 |
| DENG38On | 28/09/2012 | Spot Bond | | | | 100.00000 | 85.51518 | 100.00000 | 84.93476 | | 4,000,000,000,000.00 | 40,000,000 | 20,000,000.00 | |
| DENG39On | 28/09/2012 | Spot Bond | | | | 100.00000 | 85.51102 | 100.00000 | 100.00000 | | 23,000,000,000,000.00 | 230,000,000 | 115,000,000.00 | |
| DRD02 On | 01/10/2012 | Spot Bond | | | | 100.00000 | 84.76856 | 100.00000 | 84.19710 | | | 0.00 | 0 | 0.00 |
| DRD03 On | 02/07/2014 | Spot Bond | | | | 100,000.00000 | 0.02432 | 100,000.00000 | 0.01986 | | | 0.00 | 0 | 0.00 |
| DRD04 On | 03/07/2015 | Spot Bond | | | | 100.00000 | 9.29683 | 100.00000 | 9.17472 | | | 0.00 | 0 | 0.00 |
| DV13 On | 25/08/2013 | Spot Bond | | | | 100.00000 | 50.36874 | 100.00000 | 50.03323 | | | 0.00 | 0 | 0.00 |
| DV21 On | 15/06/2016 | Spot Bond | | | | 100.00000 | 19.61886 | 100.00000 | 19.48888 | | | 0.00 | 0 | 14,200,000.00 |
| DV22 On | 07/02/2020 | Spot Bond | | | | 100.00000 | 13.69390 | 100.00000 | 13.60267 | | 571,900,000.00 | 5,719 | 77,805,719.00 | |
| DV23 On | 27/02/2023 | Spot Bond | | | | 100.00000 | 13.67656 | 100.00000 | 13.58545 | | 582,000,000.00 | 5,820 | 159,005,820.00 | |
| DVF12 On | 13/10/2012 | Spot Bond | | | | 100.00000 | 81.73909 | 100.00000 | 81.20252 | | | 0.00 | 0 | 0.00 |
| E170 On | 01/08/2020 | Spot Bond | | | | 100.00000 | 19.66798 | 100.00000 | 19.53697 | | | 0.00 | 0 | 16,000,000.00 |
| EDC01 On | 04/04/2016 | Spot Bond | | | | 100.00000 | 15.38810 | 100.00000 | 15.27654 | | | 0.00 | 0 | 200,000.00 |
| EGL01 On | 31/07/2012 | Spot Bond | | | | 100.00000 | 99.24033 | 100.00000 | 98.46299 | | | 0.00 | 0 | 0.00 |
| EL15 On | 29/06/2015 | Spot Bond | | | | 100.00000 | 13.90935 | 100.00000 | 13.81175 | | | 0.00 | 0 | 80,000,000.00 |
| EL28 On | 02/05/2028 | Spot Bond | | | | 2.55000 | 102.36719 | 2.55000 | 102.30574 | | | 0.00 | 0 | 18,000,000.00 |
| EMM01 On | 28/07/2020 | Spot Bond | | | | 100.00000 | 15.55472 | 100.00000 | 15.45110 | | | 0.00 | 0 | 0.00 |
| EMM02 On | 11/03/2021 | Spot Bond | | | | 100.00000 | 14.26187 | 100.00000 | 14.16790 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| EMM03 | On | 04/05/2024 | Spot Bond | | | 8.00000 | 117.44143 | 8.00000 | 117.36635 | | | 0.00 | 0 | 0.00 |
| EPF001 | On | 19/08/2015 | Spot Bond | | | 100.00000 | 13.94783 | 100.00000 | 13.84672 | | | 0.00 | 0 | 0.00 |
| EQ156U | On | 07/09/2012 | Spot Bond | | | 100.00000 | 87.32057 | 100.00000 | 86.69834 | | | 0.00 | 0 | 0.00 |
| EQ177U | On | 16/07/2012 | Spot Bond | | | 100.00000 | 68.69000 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| EQ178U | On | 13/09/2012 | Spot Bond | | | 100.00000 | 88.66746 | 100.00000 | 88.04449 | | | 0.00 | 0 | 0.00 |
| EQ179U | On | 13/09/2012 | Spot Bond | | | 100.00000 | 88.65670 | 100.00000 | 88.03382 | | | 0.00 | 0 | 0.00 |
| EQS01 | On | 18/11/2014 | Spot Bond | | | 100.00000 | 24.84637 | 100.00000 | 24.67291 | | | 0.00 | 0 | 200,000.00 |
| EQS02 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 21.25600 | 100.00000 | 21.11595 | | | 0.00 | 0 | 0.00 |
| EQS04 | On | 22/09/2015 | Spot Bond | | | 100.00000 | 16.44977 | 100.00000 | 16.33051 | | | 0.00 | 0 | 800,000.00 |
| EQS05 | On | 25/04/2017 | Spot Bond | | | 100.00000 | 1.99973 | 100.00000 | 1.98085 | | | 0.00 | 0 | 0.00 |
| ERS3A7 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 93.77100 | 100.00000 | 93.07296 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On | 17/11/2014 | Spot Bond | | | 100.00000 | 23.63571 | 100.00000 | 23.46434 | | | 0.00 | 0 | 0.00 |
| ERS3B1 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 94.04700 | 100.00000 | 93.34690 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 22.98479 | 100.00000 | 22.81814 | | | 0.00 | 0 | 0.00 |
| ERS3C1 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 94.16200 | 100.00000 | 93.46105 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 23.78591 | 100.00000 | 23.61347 | | | 0.00 | 0 | 0.00 |
| ERSA10 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 43.07243 | 100.00000 | 42.76015 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 22.43402 | 100.00000 | 22.27136 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| ERSA12 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 14.11950 | 100.00000 | 14.01714 | | | 0.00 | 0 | 0.00 |
| ERSA13 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 43.09575 | 100.00000 | 42.78331 | | | 0.00 | 0 | 0.00 |
| ES15 | On | 30/08/2015 | Spot Bond | | | 100.00000 | 17.86175 | 100.00000 | 17.74406 | | | 4,800,000,000.00 | 48,000 | 52,801,000.00 |
| ES18 | On | 20/04/2018 | Spot Bond | | | 9.25000 | 102.17270 | 9.25000 | 102.09701 | | | 65,733,848,500.00 | 7,106,362 | 642,686,022.00 |
| ES23 | On | 25/01/2023 | Spot Bond | | | 10.00000 | 99.75902 | 10.00000 | 104.66276 | | | 76,430,000.00 | 7,643 | 274,558,243.00 |
| ES26 | On | 02/04/2026 | Spot Bond | | | 7.85000 | 102.23356 | 7.85000 | 102.16905 | | | 81,012,000.00 | 10,320 | 51,948,320.00 |
| ES33 | On | 15/09/2033 | Spot Bond | | | 7.50000 | 102.49147 | 7.50000 | 102.42996 | | | 6,187,576,957,500.00 | 825,010,261 | 685,063,663.00 |
| FIFC01 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 87.81107 | 100.00000 | 87.19986 | | | 0.00 | 0 | 0.00 |
| FR002U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 12.26965 | 100.00000 | 12.18070 | | | 0.00 | 0 | 0.00 |
| FR003U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 11.93980 | 100.00000 | 11.85323 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 43.80934 | 100.00000 | 43.49172 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 44.00469 | 100.00000 | 43.68566 | | | 0.00 | 0 | 0.00 |
| FR2C3C | On | 15/08/2013 | Spot Bond | | | 8.37500 | 101.40623 | 8.37500 | 101.33774 | | | 0.00 | 0 | 0.00 |
| FR2D3D | On | 15/08/2013 | Spot Bond | | | 100.00000 | 44.98147 | 100.00000 | 44.65535 | | | 0.00 | 0 | 0.00 |
| FRB03 | On | 15/09/2014 | Spot Bond | | | 100.00000 | 27.51642 | 100.00000 | 27.33511 | | | 0.00 | 0 | 5,100,000.00 |
| FRB05 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 9.48103 | 100.00000 | 9.41823 | | | 0.00 | 0 | 4,200,000.00 |
| FRB06 | On | 05/11/2012 | Spot Bond | | | 100.00000 | 96.32140 | 100.00000 | 95.58235 | | | 0.00 | 0 | 0.00 |
| FRB07 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 88.98262 | 100.00000 | 88.35154 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| FRB08 | On | 10/06/2016 | Spot Bond | | | 100.00000 | 10.47241 | 100.00000 | 10.39649 | | | 0.00 | 0 | 0.00 |
| FRB09 | On | 10/06/2017 | Spot Bond | | | 100.00000 | 8.34840 | 100.00000 | 8.28787 | | | 0.00 | 0 | 0.00 |
| FRB10 | On | 25/01/2017 | Spot Bond | | | 100.00000 | 1.76212 | 100.00000 | 1.74920 | | | 0.00 | 0 | 500,000.00 |
| FRBC21 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 13.16137 | 100.00000 | 13.07418 | | | 0.00 | 0 | 20,000.00 |
| FRBC22 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 9.50450 | 100.00000 | 9.43559 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 36.22999 | 100.00000 | 35.97710 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On | 07/07/2013 | Spot Bond | | | 100.00000 | 49.82566 | 100.00000 | 49.49735 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.44507 | 100.00000 | 4.41372 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.00558 | 100.00000 | 5.96579 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On | 31/03/2028 | Spot Bond | | | 100.00000 | 3.29588 | 100.00000 | 3.27404 | | 15,000,000,000,000.00 | 150,000,000 | 150,000,000.00 | |
| FRBI33 | On | 07/12/2033 | Spot Bond | | | 100.00000 | 3.76138 | 100.00000 | 3.73646 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 24.34182 | 100.00000 | 24.18143 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 24.34182 | 100.00000 | 24.18143 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 24.34182 | 100.00000 | 24.18143 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On | 30/11/2020 | Spot Bond | | | 100.00000 | 0.30136 | 100.00000 | 0.29965 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On | 28/10/2024 | Spot Bond | | | 100.00000 | 0.02005 | 100.00000 | 0.01994 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On | 10/12/2024 | Spot Bond | | | 100.00000 | 0.01848 | 100.00000 | 0.01838 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC04 | On | 03/06/2014 | Spot Bond | | | 100.00000 | 30.88543 | 100.00000 | 30.68082 | | | 0.00 | 0 | 0.00 |
| FRC08 | On | 29/04/2013 | Spot Bond | | | 100.00000 | 66.49732 | 100.00000 | 66.00994 | | | 0.00 | 0 | 0.00 |
| FRC101 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 1.63885 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| FRC103 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 34.20848 | 100.00000 | 34.00570 | | | 0.00 | 0 | 0.00 |
| FRC104 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 29.83823 | 100.00000 | 29.66137 | | | 0.00 | 0 | 0.00 |
| FRC105 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 1.63885 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| FRC106 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 1.63885 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| FRC107 | On | 03/06/2021 | Spot Bond | | | 100.00000 | 0.04502 | 100.00000 | 0.04470 | | | 0.00 | 0 | 0.00 |
| FRC108 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 1.63885 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| FRC109 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.08763 | 100.00000 | 11.00724 | | | 0.00 | 0 | 0.00 |
| FRC11 | On | 26/05/2013 | Spot Bond | | | 100.00000 | 61.81587 | 100.00000 | 61.36770 | | | 0.00 | 0 | 0.00 |
| FRC110 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.22076 | 100.00000 | 14.11766 | | | 0.00 | 0 | 0.00 |
| FRC111 | On | 20/08/2012 | Spot Bond | | | 100.00000 | 93.57687 | 100.00000 | 92.88027 | | | 0.00 | 0 | 0.00 |
| FRC112 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.72296 | 100.00000 | 9.65247 | | | 0.00 | 0 | 0.00 |
| FRC113 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.58375 | 100.00000 | 10.50702 | | | 0.00 | 0 | 0.00 |
| FRC114 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 30.75389 | 100.00000 | 30.53093 | | | 0.00 | 0 | 0.00 |
| FRC115 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.38268 | 100.00000 | 1.36819 | | | 0.00 | 0 | 0.00 |
| FRC116 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.41804 | 100.00000 | 1.40144 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC117 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.06474 | 100.00000 | 13.96276 | | | 0.00 | 0 | 0.00 |
| FRC118 On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.53496 | 100.00000 | 1.52383 | | | 0.00 | 0 | 0.00 |
| FRC119 On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.53496 | 100.00000 | 1.52383 | | | 0.00 | 0 | 0.00 |
| FRC120 On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.53496 | 100.00000 | 1.52383 | | | 0.00 | 0 | 0.00 |
| FRC121 On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.53496 | 100.00000 | 1.52383 | | | 0.00 | 0 | 0.00 |
| FRC122 On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.53496 | 100.00000 | 1.52383 | | | 0.00 | 0 | 0.00 |
| FRC123 On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.53496 | 100.00000 | 1.52383 | | | 0.00 | 0 | 0.00 |
| FRC124 On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.65404 | 100.00000 | 1.63771 | | | 0.00 | 0 | 0.00 |
| FRC125 On | 20/09/2017 | Spot Bond | | | 100.00000 | 0.91242 | 100.00000 | 0.89667 | | | 0.00 | 0 | 0.00 |
| FRC126 On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.04431 | 100.00000 | 1.03267 | | | 0.00 | 0 | 0.00 |
| FRC127 On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.04431 | 100.00000 | 1.03267 | | | 0.00 | 0 | 0.00 |
| FRC128 On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.04431 | 100.00000 | 1.03267 | | | 0.00 | 0 | 0.00 |
| FRC129 On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.04431 | 100.00000 | 1.03267 | | | 0.00 | 0 | 0.00 |
| FRC130 On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.04431 | 100.00000 | 1.03267 | | | 0.00 | 0 | 0.00 |
| FRC131 On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.04431 | 100.00000 | 1.03267 | | | 0.00 | 0 | 0.00 |
| FRC132 On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.04431 | 100.00000 | 1.03267 | | | 0.00 | 0 | 0.00 |
| FRC133 On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.04431 | 100.00000 | 1.03267 | | | 0.00 | 0 | 0.00 |
| FRC134 On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.02658 | 100.00000 | 1.01435 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC17 | On | 03/06/2014 | Spot Bond | | | 100.00000 | 31.39298 | 100.00000 | 31.18500 | | | 0.00 | 0 | 0.00 |
| FRC29 | On | 22/07/2014 | Spot Bond | | | 100.00000 | 25.33016 | 100.00000 | 25.14450 | | | 0.00 | 0 | 0.00 |
| FRC37 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 17.37602 | 100.00000 | 17.25005 | | | 0.00 | 0 | 0.00 |
| FRC40 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 14.31034 | 100.00000 | 14.20659 | | | 0.00 | 0 | 0.00 |
| FRC41 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 46.91368 | 100.00000 | 46.56983 | | | 0.00 | 0 | 0.00 |
| FRC42 | On | 25/11/2012 | Spot Bond | | | 6.90500 | 100.48188 | 6.90500 | 100.42605 | | | 0.00 | 0 | 0.00 |
| FRC46 | On | 10/09/2017 | Spot Bond | | | 100.00000 | 9.60186 | 100.00000 | 9.53225 | | | 0.00 | 0 | 0.00 |
| FRC47 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 66.22645 | 100.00000 | 65.85022 | | | 0.00 | 0 | 0.00 |
| FRC55 | On | 11/07/2013 | Spot Bond | | | 100.00000 | 55.22558 | 100.00000 | 54.83255 | | | 0.00 | 0 | 0.00 |
| FRC57 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 28.35498 | 100.00000 | 28.14940 | | | 0.00 | 0 | 0.00 |
| FRC59 | On | 14/07/2012 | Spot Bond | | | 100.00000 | 75.00001 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| FRC61 | On | 28/07/2017 | Spot Bond | | | 100.00000 | 1.11949 | 100.00000 | 1.11129 | | | 0.00 | 0 | 0.00 |
| FRC66 | On | 31/01/2022 | Spot Bond | | | 5.87500 | 102.69217 | 5.87500 | 102.64318 | | | 0.00 | 0 | 0.00 |
| FRC67 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.31027 | 100.00000 | 11.22828 | | | 0.00 | 0 | 0.00 |
| FRC68 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.40397 | 100.00000 | 11.32130 | | | 0.00 | 0 | 0.00 |
| FRC69 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 6.56982 | 100.00000 | 6.52606 | | | 0.00 | 0 | 0.00 |
| FRC70 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 22.06256 | 100.00000 | 21.93757 | | | 0.00 | 0 | 0.00 |
| FRC71 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 6.01872 | 100.00000 | 5.97863 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC72 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 7.23429 | 100.00000 | 7.18610 | | | 0.00 | 0 | 0.00 |
| FRC73 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 86.43980 | 100.00000 | 85.84229 | | | 0.00 | 0 | 0.00 |
| FRC74 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.20944 | 100.00000 | 11.14593 | | | 0.00 | 0 | 0.00 |
| FRC75 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 86.56691 | 100.00000 | 85.97263 | | | 0.00 | 0 | 0.00 |
| FRC76 | On | 28/07/2017 | Spot Bond | | | 100.00000 | 1.11949 | 100.00000 | 1.11129 | | | 0.00 | 0 | 0.00 |
| FRC77 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 16.75874 | 100.00000 | 16.63724 | | | 0.00 | 0 | 700,000.00 |
| FRC78 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 16.95637 | 100.00000 | 16.83343 | | | 0.00 | 0 | 0.00 |
| FRC79 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.28172 | 100.00000 | 15.17093 | | | 0.00 | 0 | 0.00 |
| FRC80 | On | 15/06/2016 | Spot Bond | | | 4.73000 | 104.94383 | 4.73000 | 104.86231 | | | 0.00 | 0 | 0.00 |
| FRC81 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 86.97604 | 100.00000 | 86.37895 | | | 0.00 | 0 | 0.00 |
| FRC82 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.48974 | 100.00000 | 15.37745 | | | 0.00 | 0 | 0.00 |
| FRC83 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 10.10258 | 100.00000 | 10.02934 | | | 0.00 | 0 | 0.00 |
| FRC84 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.24781 | 100.00000 | 11.16626 | | | 0.00 | 0 | 0.00 |
| FRC85 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 24.66950 | 100.00000 | 24.49064 | | | 0.00 | 0 | 0.00 |
| FRC86 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 12.78864 | 100.00000 | 12.69593 | | | 0.00 | 0 | 0.00 |
| FRC87 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 12.39303 | 100.00000 | 12.30318 | | | 0.00 | 0 | 0.00 |
| FRC88 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 86.15991 | 100.00000 | 85.56842 | | | 0.00 | 0 | 0.00 |
| FRC89 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 86.14931 | 100.00000 | 85.55790 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC90 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 59.38360 | 100.00000 | 59.03159 | | | 0.00 | 0 | 0.00 |
| FRC91 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 59.38957 | 100.00000 | 59.03753 | | | 0.00 | 0 | 0.00 |
| FRC92 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 59.41345 | 100.00000 | 59.06127 | | | 0.00 | 0 | 0.00 |
| FRC93 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 57.88526 | 100.00000 | 57.46559 | | | 0.00 | 0 | 0.00 |
| FRC94 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 10.82365 | 100.00000 | 10.75949 | | | 0.00 | 0 | 0.00 |
| FRC95 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.20647 | 100.00000 | 15.11634 | | | 0.00 | 0 | 0.00 |
| FRC96 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 10.81226 | 100.00000 | 10.74817 | | | 0.00 | 0 | 0.00 |
| FRC97 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 19.19314 | 100.00000 | 19.07936 | | | 0.00 | 0 | 0.00 |
| FRC98 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.78195 | 100.00000 | 15.68840 | | | 0.00 | 0 | 0.00 |
| FRC99 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 1.63885 | 100.00000 | 1.62697 | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 44.24496 | 100.00000 | 43.92419 | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 47.43448 | 100.00000 | 47.09058 | | | 0.00 | 0 | 10,000.00 |
| FRE2B1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 44.34980 | 100.00000 | 44.02826 | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 47.54738 | 100.00000 | 47.20266 | | | 0.00 | 0 | 0.00 |
| FRE2C | On | 02/08/2013 | Spot Bond | | | 100.00000 | 44.60787 | 100.00000 | 44.28446 | | | 0.00 | 0 | 0.00 |
| FRE2D | On | 02/08/2013 | Spot Bond | | | 100.00000 | 44.68851 | 100.00000 | 44.36452 | | | 0.00 | 0 | 0.00 |
| FRE2E | On | 02/08/2013 | Spot Bond | | | 100.00000 | 45.53529 | 100.00000 | 45.20516 | | | 0.00 | 0 | 0.00 |
| FRE2F | On | 02/08/2013 | Spot Bond | | | 100.00000 | 46.57561 | 100.00000 | 46.23793 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| FRE2G | On | 02/08/2013 | Spot Bond | | | 100.00000 | 47.22884 | 100.00000 | 46.88642 | | | 0.00 | 0 | 0.00 |
| FRI15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 20.02496 | 100.00000 | 19.88516 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On | 01/09/2013 | Spot Bond | | | 100.00000 | 41.66475 | 100.00000 | 41.36268 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On | 20/07/2014 | Spot Bond | | | 100.00000 | 23.02500 | 100.00000 | 24.76814 | | | 0.00 | 0 | 100,000.00 |
| FRJ15 | On | 04/04/2015 | Spot Bond | | | 100.00000 | 16.31432 | 100.00000 | 16.16200 | | 300,000,000,000.00 | 0.00 | 3,000,000 | 1,500,000.00 |
| FRJ16 | On | 21/01/2016 | Spot Bond | | | 100.00000 | 11.28558 | 100.00000 | 13.00466 | | | 0.00 | 0 | 1,200,000.00 |
| FRJ17 | On | 04/04/2017 | Spot Bond | | | 100.00000 | 9.85234 | 100.00000 | 9.76034 | | 900,000,000,000.00 | 0.00 | 9,000,000 | 1,500,000.00 |
| FRJ18 | On | 21/02/2018 | Spot Bond | | | 100.00000 | 8.72125 | 100.00000 | 8.65801 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On | 04/04/2019 | Spot Bond | | | 100.00000 | 0.28514 | 100.00000 | 0.28247 | | | 0.00 | 0 | 0.00 |
| FRS36 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.00558 | 100.00000 | 5.96579 | | | 0.00 | 0 | 0.00 |
| FRS37 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.00558 | 100.00000 | 5.96579 | | | 0.00 | 0 | 0.00 |
| FRS43 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.00558 | 100.00000 | 5.96579 | | | 0.00 | 0 | 0.00 |
| FRS46 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.03186 | 100.00000 | 4.00500 | | | 0.00 | 0 | 0.00 |
| FRS49 | On | 27/10/2020 | Spot Bond | | | 100.00000 | 8.92325 | 100.00000 | 8.85785 | | | 0.00 | 0 | 0.00 |
| FRS51 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.33807 | 100.00000 | 4.30747 | | | 0.00 | 0 | 0.00 |
| FRS56 | On | 19/07/2016 | Spot Bond | | | 100.00000 | 2.79412 | 100.00000 | 2.77364 | | | 0.00 | 0 | 0.00 |
| FRS57 | On | 23/07/2012 | Spot Bond | | | 100.00000 | 100.04631 | 100.00000 | 99.24594 | | | 0.00 | 0 | 0.00 |
| FRS59 | On | 07/10/2016 | Spot Bond | | | 100.00000 | 9.68950 | 100.00000 | 9.61925 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS60 | On | 24/10/2012 | Spot Bond | | | 100.00000 | 97.58713 | 100.00000 | 96.80851 | | | 0.00 | 0 | 0.00 |
| FRS61 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 39.30544 | 100.00000 | 39.02048 | | | 0.00 | 0 | 0.00 |
| FRS62 | On | 04/11/2026 | Spot Bond | | | 100.00000 | 0.00036 | 100.00000 | 0.00035 | | | 0.00 | 0 | 0.00 |
| FRS63 | On | 22/12/2013 | Spot Bond | | | 100.00000 | 39.86649 | 100.00000 | 39.57746 | | | 0.00 | 0 | 0.00 |
| FRS64 | On | 26/01/2042 | Spot Bond | | | 2.00000 | 103.95584 | 2.00000 | 103.89784 | | | 0.00 | 0 | 0.00 |
| FRS65 | On | 30/03/2013 | Spot Bond | | | 100.00000 | 53.22601 | 100.00000 | 52.84012 | | | 0.00 | 0 | 0.00 |
| FRS66 | On | 22/03/2013 | Spot Bond | | | 100.00000 | 57.39307 | 100.00000 | 56.97697 | | | 0.00 | 0 | 0.00 |
| FRS67 | On | 25/05/2013 | Spot Bond | | | 100.00000 | 57.31532 | 100.00000 | 56.78016 | | | 0.00 | 0 | 0.00 |
| FRS68 | On | 09/11/2024 | Spot Bond | | | 100.00000 | 0.91747 | 100.00000 | 0.90669 | | | 0.00 | 0 | 0.00 |
| FRS69 | On | 31/05/2017 | Spot Bond | | | 100.00000 | 15.52893 | 100.00000 | 1.76516 | | | 0.00 | 0 | 0.00 |
| FRS70 | On | 04/06/2013 | Spot Bond | | | 100.00000 | 55.55081 | 100.00000 | 55.03213 | | | 0.00 | 0 | 0.00 |
| FRS71 | On | 08/06/2013 | Spot Bond | | | 100.00000 | 54.86031 | 100.00000 | 54.34808 | | | 0.00 | 0 | 0.00 |
| FRS72 | On | 09/11/2024 | Spot Bond | | | 100.00000 | 0.00284 | 100.00000 | 0.00280 | | | 0.00 | 0 | 0.00 |
| FRS73 | On | 12/06/2017 | Spot Bond | | | 100.00000 | 9.99012 | 100.00000 | 9.89684 | | | 0.00 | 0 | 0.00 |
| FRS74 | On | 14/06/2017 | Spot Bond | | | 100.00000 | 1.70547 | 100.00000 | 1.68955 | | | 0.00 | 0 | 0.00 |
| FRS75 | On | 13/06/2014 | Spot Bond | | | 100.00000 | 29.31044 | 100.00000 | 29.03072 | | | 0.00 | 0 | 0.00 |
| FRS76 | On | 18/06/2017 | Spot Bond | | | 100.00000 | 17.53986 | 100.00000 | 17.37609 | | | 0.00 | 0 | 0.00 |
| FRX14 | On | 01/09/2014 | Spot Bond | | | 100.00000 | 27.79139 | 100.00000 | 27.60827 | | | 0.00 | 0 | 1,600,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRX15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 22.02771 | 100.00000 | 21.88257 | | | 0.00 | 0 | 0.00 |
| FRX16 | On | 15/09/2016 | Spot Bond | | | 9.00000 | 99.06677 | 9.00000 | 98.98704 | | | 0.00 | 0 | 0.00 |
| FRX17 | On | 15/09/2017 | Spot Bond | | | 8.00000 | 104.73858 | 8.00000 | 104.66346 | | | 0.00 | 0 | 24,000,000.00 |
| FRX18 | On | 14/04/2018 | Spot Bond | | | 100.00000 | 13.75028 | 100.00000 | 13.65919 | | | 0.00 | 0 | 49,600,000.00 |
| FRX19 | On | 15/11/2019 | Spot Bond | | | 9.00000 | 101.00098 | 9.00000 | 100.95231 | | | 0.00 | 0 | 4,500,000.00 |
| FRX24 | On | 10/12/2024 | Spot Bond | | | 100.00000 | 11.64641 | 100.00000 | 11.56926 | | | 0.00 | 0 | 0.00 |
| FRX31 | On | 21/02/2031 | Spot Bond | | | 100.00000 | 13.15178 | 100.00000 | 13.06417 | | | 0.00 | 0 | 0.00 |
| FRX45 | On | 14/04/2045 | Spot Bond | | | 100.00000 | 9.83058 | 100.00000 | 9.76545 | | | 0.00 | 0 | 0.00 |
| FTG1 | On | 05/09/2016 | Spot Bond | | | 100.00000 | 2.48724 | 100.00000 | 2.46921 | | | 0.00 | 0 | 0.00 |
| GFC03 | On | 10/04/2015 | Spot Bond | | | 100.00000 | 16.82726 | 100.00000 | 16.67014 | | | 0.00 | 0 | 0.00 |
| GFC04 | On | 11/04/2017 | Spot Bond | | | 9.48500 | 102.46045 | 9.48500 | 102.38266 | | | 0.00 | 0 | 0.00 |
| GFC2 | On | 27/02/2013 | Spot Bond | | | 100.00000 | 67.69353 | 100.00000 | 67.24261 | | | 0.00 | 0 | 0.00 |
| GOVEX10 | On | 09/05/2047 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GPT11 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 68.79015 | 100.00000 | 68.39936 | | | 0.00 | 0 | 0.00 |
| GPT12 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 64.98066 | 100.00000 | 64.61151 | | | 0.00 | 0 | 0.00 |
| GPT16 | On | 30/07/2012 | Spot Bond | | | 100.00000 | 96.30607 | 100.00000 | 95.54974 | | | 0.00 | 0 | 0.00 |
| GPT17 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 89.46078 | 100.00000 | 88.80779 | | | 0.00 | 0 | 0.00 |
| GPT2A1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 90.35669 | 100.00000 | 89.70351 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GPT2B1 On | 01/09/2012 | Spot Bond | | | 100.00000 | 90.37146 | 100.00000 | 89.71818 | | | 0.00 | 0 | 0.00 |
| GPT2C1 On | 01/09/2012 | Spot Bond | | | 100.00000 | 90.46596 | 100.00000 | 89.81199 | | | 0.00 | 0 | 0.00 |
| GR1A2A On | 18/11/2012 | Spot Bond | | | 100.00000 | 93.18728 | 100.00000 | 92.49530 | | | 0.00 | 0 | 0.00 |
| GRA284 On | 01/09/2012 | Spot Bond | | | 100.00000 | 88.59223 | 100.00000 | 87.95181 | | | 0.00 | 0 | 0.00 |
| GRA292 On | 15/02/2013 | Spot Bond | | | 100.00000 | 66.60483 | 100.00000 | 66.22645 | | | 0.00 | 0 | 0.00 |
| GRA296 On | 15/08/2012 | Spot Bond | | | 100.00000 | 92.40506 | 100.00000 | 91.70854 | | | 0.00 | 0 | 0.00 |
| GRA297 On | 17/09/2012 | Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 84.68677 | | | 0.00 | 0 | 0.00 |
| GRB85 On | 25/01/2013 | Spot Bond | | | 100.00000 | 69.31468 | 100.00000 | 68.92091 | | | 0.00 | 0 | 0.00 |
| GRB87 On | 26/07/2012 | Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 96.56085 | | | 0.00 | 0 | 0.00 |
| GRB88 On | 25/10/2012 | Spot Bond | | | 100.00000 | 99.99932 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD164 On | 18/01/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 69.84321 | | | 0.00 | 0 | 0.00 |
| GRD166 On | 15/02/2013 | Spot Bond | | | 100.00000 | 66.60483 | 100.00000 | 66.22645 | | | 0.00 | 0 | 0.00 |
| GRD171 On | 12/07/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| GRD172 On | 18/07/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| GRD173 On | 06/08/2012 | Spot Bond | | | 100.00000 | 94.55959 | 100.00000 | 93.83033 | | | 0.00 | 0 | 0.00 |
| GRD174 On | 02/08/2012 | Spot Bond | | | 100.00000 | 95.54974 | 100.00000 | 94.80519 | | | 0.00 | 0 | 0.00 |
| GRD175 On | 11/10/2012 | Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| GRD176 On | 17/10/2012 | Spot Bond | | | 100.00000 | 99.99986 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| GRDB1 | On | 10/01/2018 | Spot Bond | | | 100.00000 | 7.31449 | 100.00000 | 7.26146 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On | 10/01/2018 | Spot Bond | | | 100.00000 | 9.12403 | 100.00000 | 9.05789 | | | 0.00 | 0 | 0.00 |
| GRN1A1 | On | 18/11/2012 | Spot Bond | | | 100.00000 | 93.10699 | 100.00000 | 92.41560 | | | 0.00 | 0 | 0.00 |
| GRN1B | On | 18/11/2012 | Spot Bond | | | 100.00000 | 93.24464 | 100.00000 | 92.55222 | | | 0.00 | 0 | 0.00 |
| GRN1C | On | 18/11/2012 | Spot Bond | | | 100.00000 | 93.30199 | 100.00000 | 92.60916 | | | 0.00 | 0 | 0.00 |
| GRN1D | On | 18/11/2012 | Spot Bond | | | 100.00000 | 93.50848 | 100.00000 | 92.81411 | | | 0.00 | 0 | 0.00 |
| GRT01 | On | 08/12/2014 | Spot Bond | | | 100.00000 | 21.49140 | 100.00000 | 21.33559 | | | 0.00 | 0 | 1,000,000.00 |
| GRT02 | On | 13/05/2016 | Spot Bond | | | 100.00000 | 11.90697 | 100.00000 | 11.82064 | | | 0.00 | 0 | 0.00 |
| GRT03 | On | 15/10/2015 | Spot Bond | | | 100.00000 | 5.51091 | 100.00000 | 6.83833 | | | 0.00 | 0 | 0.00 |
| GRT04 | On | 15/09/2016 | Spot Bond | | | 100.00000 | 9.90444 | 100.00000 | 9.83263 | | | 0.00 | 0 | 0.00 |
| GRT05 | On | 25/01/2015 | Spot Bond | | | 100.00000 | 10.50305 | 100.00000 | 10.42607 | | 800,000,000,000.00 | 8,000,000 | 8,000,000 | 8,000,000.00 |
| GSIZ16 | On | 23/09/2016 | Spot Bond | | | 100.00000 | 10.24122 | 100.00000 | 10.16697 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On | 19/07/2012 | Spot Bond | | | 100.00000 | 99.18479 | 100.00000 | 100.37664 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On | 19/07/2012 | Spot Bond | | | 100.00000 | 99.18479 | 100.00000 | 100.37664 | | | 0.00 | 0 | 0.00 |
| HMS1B5 | On | 19/07/2012 | Spot Bond | | | 100.00000 | 104.35727 | 100.00000 | 103.51341 | | | 0.00 | 0 | 0.00 |
| HMS1B6 | On | 19/07/2012 | Spot Bond | | | 100.00000 | 109.39090 | 100.00000 | 108.50633 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 44.77988 | 100.00000 | 46.18350 | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On | 19/07/2015 | Spot Bond | | | 100.00000 | 13.50539 | 100.00000 | 15.18751 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| HMS1B9On | 19/07/2015 | Spot Bond | | | 100.00000 | 17.07030 | 100.00000 | 16.94518 | | | 0.00 | 0 | 0.00 |
| HMS1C2On | 19/07/2012 | Spot Bond | | | 100.00000 | 99.18478 | 100.00000 | 100.45535 | | | 0.00 | 0 | 0.00 |
| HMS1C3On | 19/07/2013 | Spot Bond | | | 100.00000 | 44.92639 | 100.00000 | 46.39053 | | | 0.00 | 0 | 0.00 |
| HMS1C4On | 19/07/2015 | Spot Bond | | | 100.00000 | 13.82895 | 100.00000 | 15.59492 | | | 0.00 | 0 | 0.00 |
| HMS1C5On | 19/07/2015 | Spot Bond | | | 100.00000 | 17.48072 | 100.00000 | 17.35260 | | | 0.00 | 0 | 0.00 |
| HMS1D2On | 19/07/2012 | Spot Bond | | | 100.00000 | 99.18479 | 100.00000 | 100.55701 | | | 0.00 | 0 | 0.00 |
| HMS1D3On | 19/07/2013 | Spot Bond | | | 100.00000 | 45.19013 | 100.00000 | 46.76319 | | | 0.00 | 0 | 0.00 |
| HMS1D4On | 19/07/2015 | Spot Bond | | | 100.00000 | 14.24495 | 100.00000 | 16.11873 | | | 0.00 | 0 | 0.00 |
| HMS1D5On | 19/07/2015 | Spot Bond | | | 100.00000 | 18.00839 | 100.00000 | 17.87640 | | | 0.00 | 0 | 0.00 |
| HMS1E2On | 19/07/2012 | Spot Bond | | | 100.00000 | 99.18479 | 100.00000 | 100.91775 | | | 0.00 | 0 | 0.00 |
| HMS1E3On | 19/07/2013 | Spot Bond | | | 100.00000 | 45.54177 | 100.00000 | 47.26006 | | | 0.00 | 0 | 0.00 |
| HMS1E4On | 19/07/2015 | Spot Bond | | | 100.00000 | 14.75340 | 100.00000 | 16.75894 | | | 0.00 | 0 | 0.00 |
| HMS1F2On | 19/07/2012 | Spot Bond | | | 100.00000 | 99.18478 | 100.00000 | 101.36047 | | | 0.00 | 0 | 0.00 |
| HMS1G2On | 19/07/2012 | Spot Bond | | | 100.00000 | 99.18478 | 100.00000 | 102.01635 | | | 0.00 | 0 | 0.00 |
| HWAY20On | 31/07/2020 | Spot Bond | | | 100.00000 | 14.27723 | 100.00000 | 14.18212 | | | 0.00 | 0 | 30,000,000.00 |
| HWAY23On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.00558 | 100.00000 | 5.96579 | | | 0.00 | 0 | 98,000,000.00 |
| HWAY24On | 07/12/2024 | Spot Bond | | | 100.00000 | 6.00048 | 100.00000 | 5.96073 | | | 0.00 | 0 | 0.00 |
| HWAY34On | 31/07/2034 | Spot Bond | | | 100.00000 | 13.41899 | 100.00000 | 13.32961 | | | 0.00 | 0 | 29,700,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------------|------------------|----------------|
| HWAY35On | 31/07/2035 | Spot Bond | | | | 100.00000 | 13.41899 | 100.00000 | 13.32960 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | | 2.00000 | 100.60172 | 2.00000 | 100.45098 | | | | 0.00 | 0 | 420,000,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | | | 2.25000 | 100.65703 | 2.25000 | 100.49240 | | | 913,500,000,000.00 | 406,000,000 | 380,000,000.00 | |
| I2050 | On 31/12/2050 | Spot Bond | | | 2.50000 | 100.10163 | 2.50000 | 100.04064 | | | | 0.00 | 0 | 200,000,000.00 |
| IBC01 | On 16/03/2015 | Spot Bond | | | 100.00000 | 15.75899 | 100.00000 | 15.66946 | | | | 0.00 | 0 | 0.00 |
| IBL05 | On 12/08/2012 | Spot Bond | | | 100.00000 | 95.50988 | 100.00000 | 94.78449 | | | | 0.00 | 0 | 0.00 |
| IBL06 | On 14/12/2012 | Spot Bond | | | 100.00000 | 87.54939 | 100.00000 | 86.94000 | | | | 0.00 | 0 | 0.00 |
| IBL09 | On 08/12/2012 | Spot Bond | | | 100.00000 | 88.74621 | 100.00000 | 88.11976 | | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | | | 100.00000 | 24.05164 | 100.00000 | 23.89316 | | | | 0.00 | 0 | 0.00 |
| IBL12 | On 12/03/2013 | Spot Bond | | | 100.00000 | 59.38773 | 100.00000 | 58.95718 | | | | 0.00 | 0 | 800,000.00 |
| IBL13 | On 12/03/2015 | Spot Bond | | | 100.00000 | 16.86773 | 100.00000 | 16.74544 | | | | 0.00 | 0 | 2,400,000.00 |
| IBL14 | On 28/06/2015 | Spot Bond | | | 100.00000 | 15.99650 | 100.00000 | 15.88053 | | | | 0.00 | 0 | 100,000.00 |
| IBL15 | On 28/06/2013 | Spot Bond | | | 100.00000 | 57.08641 | 100.00000 | 56.67253 | | | | 0.00 | 0 | 0.00 |
| IBL18 | On 10/12/2013 | Spot Bond | | | 100.00000 | 40.63670 | 100.00000 | 40.34208 | | | | 0.00 | 0 | 0.00 |
| IBL19 | On 15/03/2014 | Spot Bond | | | 100.00000 | 28.44108 | 100.00000 | 28.23488 | | | | 0.00 | 0 | 0.00 |
| IBL20 | On 15/03/2014 | Spot Bond | | | 100.00000 | 35.11055 | 100.00000 | 34.87920 | | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | | | 100.00000 | 17.10081 | 100.00000 | 16.98814 | | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | | | 100.00000 | 14.00994 | 100.00000 | 13.91763 | | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL23 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 32.11342 | 100.00000 | 31.90067 | | | 0.00 | 0 | 0.00 |
| IBL24 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 30.77835 | 100.00000 | 30.55276 | | | 0.00 | 0 | 0.00 |
| IBL25 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 15.48669 | 100.00000 | 15.37441 | | | 0.00 | 0 | 0.00 |
| IBL26 | On | 18/08/2014 | Spot Bond | | | 1.75000 | 106.35455 | 1.75000 | 106.29739 | | | 0.00 | 0 | 0.00 |
| IBL28 | On | 18/08/2016 | Spot Bond | | | 8.27000 | 103.37276 | 8.27000 | 103.30374 | | | 0.00 | 0 | 0.00 |
| IBL32 | On | 03/11/2014 | Spot Bond | | | 100.00000 | 16.06051 | 100.00000 | 15.94407 | | | 0.00 | 0 | 0.00 |
| IBL33 | On | 03/11/2016 | Spot Bond | | | 100.00000 | 2.69451 | 100.00000 | 2.67497 | | | 0.00 | 0 | 0.00 |
| IBL34 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 4.87068 | 100.00000 | 4.83824 | | | 0.00 | 0 | 0.00 |
| IBL36 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.03186 | 100.00000 | 4.00500 | | | 0.00 | 0 | 0.00 |
| IBL37 | On | 02/04/2015 | Spot Bond | | | 100.00000 | 16.59521 | 100.00000 | 16.44026 | | | 0.00 | 0 | 0.00 |
| IBL38 | On | 02/04/2017 | Spot Bond | | | 100.00000 | 10.00936 | 100.00000 | 9.91591 | | | 0.00 | 0 | 2,100,000.00 |
| IBL39 | On | 02/04/2018 | Spot Bond | | | 8.76500 | 102.49154 | 8.76500 | 102.41950 | | | 0.00 | 0 | 0.00 |
| IBL40 | On | 15/06/2015 | Spot Bond | | | 100.00000 | 17.54832 | 100.00000 | 17.38447 | | | 0.00 | 0 | 2,000,000.00 |
| IBL42 | On | 15/06/2017 | Spot Bond | | | 100.00000 | 10.60605 | 100.00000 | 10.50702 | | | 0.00 | 0 | 0.00 |
| IC02 | On | 09/05/2013 | Spot Bond | | | 100.00000 | 57.43739 | 100.00000 | 57.05893 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 16.21212 | 100.00000 | 16.10471 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 16.21212 | 100.00000 | 16.10471 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On | 31/01/2017 | Spot Bond | | | 5.00000 | 102.29161 | 5.00000 | 102.24999 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IDW001 | On | 30/06/2016 | Spot Bond | | | 100.00000 | 3.73548 | 100.00000 | 3.69637 | | | 0.00 | 0 | 0.00 |
| IDW002 | On | 30/06/2016 | Spot Bond | | | 100.00000 | 3.73548 | 100.00000 | 3.69637 | | | 0.00 | 0 | 0.00 |
| IFM01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 20.17172 | 100.00000 | 20.03808 | | | 0.00 | 0 | 0.00 |
| IHL01 | On | 29/12/2014 | Spot Bond | | | 100.00000 | 21.02865 | 100.00000 | 20.87619 | | | 0.00 | 0 | 0.00 |
| IHL02 | On | 29/12/2014 | Spot Bond | | | 100.00000 | 21.02865 | 100.00000 | 20.87619 | | | 0.00 | 0 | 0.00 |
| IHL03 | On | 17/05/2017 | Spot Bond | | | 100.00000 | 10.17323 | 100.00000 | 10.07823 | | | 0.00 | 0 | 0.00 |
| IKH1D | On | 09/12/2028 | Spot Bond | | | 100.00000 | 7.88155 | 100.00000 | 7.82441 | | | 0.00 | 0 | 0.00 |
| IN04 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 22.15866 | 100.00000 | 22.01266 | | | 0.00 | 0 | 0.00 |
| IN07 | On | 16/05/2013 | Spot Bond | | | 100.00000 | 56.55820 | 100.00000 | 56.18554 | | | 0.00 | 0 | 0.00 |
| IN09 | On | 01/02/2016 | Spot Bond | | | 100.00000 | 14.75867 | 100.00000 | 14.65167 | | | 0.00 | 0 | 0.00 |
| IND132 | On | 10/08/2012 | Spot Bond | | | 100.00000 | 93.58974 | 100.00000 | 92.87532 | | | 0.00 | 0 | 0.00 |
| IND147 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 73.88664 | 100.00000 | 73.44064 | | | 0.00 | 0 | 0.00 |
| IND204 | On | 24/01/2013 | Spot Bond | | | 100.00000 | 69.44644 | 100.00000 | 69.05192 | | | 0.00 | 0 | 0.00 |
| IND205 | On | 31/01/2013 | Spot Bond | | | 100.00000 | 68.52938 | 100.00000 | 68.14007 | | | 0.00 | 0 | 0.00 |
| IND207 | On | 14/02/2013 | Spot Bond | | | 100.00000 | 66.73143 | 100.00000 | 66.35234 | | | 0.00 | 0 | 0.00 |
| IND208 | On | 21/02/2013 | Spot Bond | | | 100.00000 | 65.85022 | 100.00000 | 65.47614 | | | 0.00 | 0 | 0.00 |
| IND209 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 64.98066 | 100.00000 | 64.61151 | | | 0.00 | 0 | 0.00 |
| IND229 | On | 17/07/2012 | Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 98.91599 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| IND230 | On | 24/07/2012 | Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.07447 | | | 0.00 | 0 | 100,000,000.00 |
| IND231 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.30026 | | | 0.00 | 0 | 0.00 |
| IND232 | On | 07/08/2012 | Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 93.58974 | | | 0.00 | 0 | 0.00 |
| IND233 | On | 14/08/2012 | Spot Bond | | | 100.00000 | 92.63959 | 100.00000 | 91.93955 | | | 0.00 | 0 | 0.00 |
| IND234 | On | 21/08/2012 | Spot Bond | | | 100.00000 | 91.02244 | 100.00000 | 90.34653 | | | 0.00 | 0 | 0.00 |
| IND235 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 89.46078 | 100.00000 | 88.80779 | | | 0.00 | 0 | 0.00 |
| IND236 | On | 04/09/2012 | Spot Bond | | | 100.00000 | 87.95181 | 100.00000 | 87.32057 | | | 0.00 | 0 | 0.00 |
| IND237 | On | 11/09/2012 | Spot Bond | | | 100.00000 | 86.49289 | 100.00000 | 85.88235 | | | 0.00 | 0 | 0.00 |
| IND238 | On | 18/09/2012 | Spot Bond | | | 100.00000 | 85.08159 | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |
| IND239 | On | 25/09/2012 | Spot Bond | | | 100.00000 | 83.71560 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| IND240 | On | 02/10/2012 | Spot Bond | | | 100.00000 | 82.39278 | 100.00000 | 81.83857 | | | 0.00 | 0 | 0.00 |
| IND241 | On | 09/10/2012 | Spot Bond | | | 100.00000 | 81.11111 | 100.00000 | 80.57395 | | | 0.00 | 0 | 0.00 |
| IND242 | On | 16/10/2012 | Spot Bond | | | 100.00000 | 79.86871 | 100.00000 | 79.34783 | | | 0.00 | 0 | 0.00 |
| IND243 | On | 23/10/2012 | Spot Bond | | | 100.00000 | 78.66379 | 100.00000 | 78.15846 | | | 0.00 | 0 | 0.00 |
| IND244 | On | 30/10/2012 | Spot Bond | | | 100.00000 | 77.49469 | 100.00000 | 77.00422 | | | 0.00 | 0 | 0.00 |
| IND245 | On | 06/11/2012 | Spot Bond | | | 100.00000 | 76.35983 | 100.00000 | 75.88358 | | | 0.00 | 0 | 0.00 |
| IND246 | On | 13/11/2012 | Spot Bond | | | 100.00000 | 75.25773 | 100.00000 | 74.79508 | | | 0.00 | 0 | 0.00 |
| IND247 | On | 20/11/2012 | Spot Bond | | | 100.00000 | 74.18699 | 100.00000 | 73.73737 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND248 | On | 27/11/2012 | Spot Bond | | | 100.00000 | 73.14629 | 100.00000 | 72.70916 | | | 0.00 | 0 | 0.00 |
| IND249 | On | 04/12/2012 | Spot Bond | | | 100.00000 | 72.13439 | 100.00000 | 71.70923 | | | 0.00 | 0 | 0.00 |
| IND250 | On | 11/12/2012 | Spot Bond | | | 100.00000 | 71.15010 | 100.00000 | 70.73643 | | | 0.00 | 0 | 0.00 |
| ING100 | On | 19/05/2013 | Spot Bond | | | 100.00000 | 63.38552 | 100.00000 | 62.92597 | | | 0.00 | 0 | 0.00 |
| ING114 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 14.41442 | 100.00000 | 14.30991 | | | 0.00 | 0 | 0.00 |
| ING115 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 15.76380 | 100.00000 | 15.64951 | | | 0.00 | 0 | 0.00 |
| ING116 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 14.69561 | 100.00000 | 14.58907 | | | 0.00 | 0 | 0.00 |
| ING126 | On | 25/11/2012 | Spot Bond | | | 100.00000 | 77.77731 | 100.00000 | 77.31065 | | | 0.00 | 0 | 0.00 |
| ING127 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 87.41093 | 100.00000 | 86.79245 | | | 0.00 | 0 | 0.00 |
| ING130 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 66.47846 | 100.00000 | 66.10080 | | | 0.00 | 0 | 0.00 |
| ING131 | On | 24/02/2013 | Spot Bond | | | 100.00000 | 65.47614 | 100.00000 | 65.10417 | | | 0.00 | 0 | 0.00 |
| ING132 | On | 22/12/2018 | Spot Bond | | | 100.00000 | 9.06438 | 100.00000 | 8.99866 | | | 0.00 | 0 | 0.00 |
| ING133 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 64.98066 | 100.00000 | 64.61151 | | | 0.00 | 0 | 0.00 |
| ING135 | On | 10/12/2014 | Spot Bond | | | 100.00000 | 24.18867 | 100.00000 | 24.01330 | | | 0.00 | 0 | 0.00 |
| ING138 | On | 22/03/2017 | Spot Bond | | | 100.00000 | 9.92141 | 100.00000 | 9.84948 | | | 0.00 | 0 | 0.00 |
| ING141 | On | 07/09/2012 | Spot Bond | | | 100.00000 | 87.32057 | 100.00000 | 86.69834 | | | 0.00 | 0 | 0.00 |
| ING143 | On | 11/09/2012 | Spot Bond | | | 100.00000 | 88.19392 | 100.00000 | 87.57138 | | | 0.00 | 0 | 0.00 |
| ING146 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 86.92913 | 100.00000 | 86.32405 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING147 | On | 16/12/2012 | Spot Bond | | | 100.00000 | 81.32530 | 100.00000 | 80.59701 | | | 0.00 | 0 | 0.00 |
| ING153 | On | 03/04/2017 | Spot Bond | | | 6.50000 | 100.14652 | 6.50000 | 100.11134 | | | 0.00 | 0 | 0.00 |
| ING154 | On | 03/04/2013 | Spot Bond | | | 100.00000 | 55.32716 | 100.00000 | 54.81057 | | | 0.00 | 0 | 0.00 |
| ING155 | On | 19/09/2012 | Spot Bond | | | 100.00000 | 84.88372 | 100.00000 | 84.29561 | | | 0.00 | 0 | 0.00 |
| ING156 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 92.17172 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0.00 |
| ING157 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 49.32707 | 100.00000 | 48.86649 | | | 0.00 | 0 | 0.00 |
| ING158 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 83.89058 | 100.00000 | 83.13253 | | | 0.00 | 0 | 0.00 |
| ING159 | On | 05/12/2012 | Spot Bond | | | 100.00000 | 82.63473 | 100.00000 | 81.89911 | | | 0.00 | 0 | 0.00 |
| ING160 | On | 10/12/2012 | Spot Bond | | | 100.00000 | 84.03444 | 100.00000 | 83.28858 | | | 0.00 | 0 | 0.00 |
| ING161 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 11.76505 | 100.00000 | 11.64479 | | | 0.00 | 0 | 25,000,000.00 |
| ING31 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 97.65092 | 100.00000 | 96.89197 | | | 0.00 | 0 | 0.00 |
| ING32 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 65.55144 | 100.00000 | 65.07619 | | | 0.00 | 0 | 0.00 |
| ING33 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 44.78427 | 100.00000 | 44.45958 | | | 0.00 | 0 | 0.00 |
| ING34 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 44.78427 | 100.00000 | 44.45958 | | | 0.00 | 0 | 0.00 |
| ING46 | On | 16/10/2013 | Spot Bond | | | 100.00000 | 37.69611 | 100.00000 | 44.95570 | | | 0.00 | 0 | 0.00 |
| ING60U | On | 28/02/2014 | Spot Bond | | | 100.00000 | 34.07175 | 100.00000 | 33.82472 | | | 0.00 | 0 | 0.00 |
| ING82 | On | 30/07/2012 | Spot Bond | | | 100.00000 | 98.97856 | 100.00000 | 98.20125 | | | 0.00 | 0 | 0.00 |
| ING89 | On | 31/12/2014 | Spot Bond | | | 100.00000 | 22.48527 | 100.00000 | 22.32225 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| INJ02 | On | 30/04/2015 | Spot Bond | | | 100.00000 | 23.49277 | 100.00000 | 23.32245 | | | 0.00 | 0 | 0.00 |
| IP257U | On | 31/07/2012 | Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.30026 | | | 0.00 | 0 | 0.00 |
| IPB3 | On | 04/12/2013 | Spot Bond | | | 100.00000 | 42.29321 | 100.00000 | 41.98658 | | | 0.00 | 0 | 0.00 |
| IPF01 | On | 13/04/2015 | Spot Bond | | | 100.00000 | 16.29821 | 100.00000 | 14.12531 | | | 0.00 | 0 | 0.00 |
| IPF02 | On | 13/04/2016 | Spot Bond | | | 100.00000 | 11.76208 | 100.00000 | 9.58823 | | | 0.00 | 0 | 0.00 |
| IPF03 | On | 13/04/2017 | Spot Bond | | | 100.00000 | 9.89518 | 100.00000 | 7.70989 | | | 0.00 | 0 | 0.00 |
| IPF06 | On | 13/04/2017 | Spot Bond | | | 8.80000 | 102.23644 | 8.80000 | 102.16430 | | | 0.00 | 0 | 0.00 |
| IPL4 | On | 29/03/2014 | Spot Bond | | | 100.00000 | 34.33981 | 100.00000 | 34.11354 | | | 0.00 | 0 | 0.00 |
| IPL5 | On | 28/09/2015 | Spot Bond | | | 100.00000 | 13.23077 | 100.00000 | 13.13485 | | | 0.00 | 0 | 0.00 |
| IPL6 | On | 28/09/2017 | Spot Bond | | | 100.00000 | 13.79180 | 100.00000 | 13.70092 | | | 0.00 | 0 | 13,700,000.00 |
| IV012 | On | 26/11/2014 | Spot Bond | | | 100.00000 | 23.83568 | 100.00000 | 23.66288 | | | 0.00 | 0 | 0.00 |
| IV013 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 17.19989 | 100.00000 | 17.07519 | | | 0.00 | 0 | 0.00 |
| IV014 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 19.40322 | 100.00000 | 19.27467 | | | 0.00 | 0 | 0.00 |
| IV015 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 9.68835 | 100.00000 | 9.61810 | | | 0.00 | 0 | 2,200,000.00 |
| IV016 | On | 06/12/2021 | Spot Bond | | | 100.00000 | 0.02861 | 100.00000 | 0.02840 | | | 0.00 | 0 | 0.00 |
| IV017 | On | 31/01/2022 | Spot Bond | | | 2.75000 | 101.26097 | 2.75000 | 101.23818 | | | 0.00 | 0 | 400,000.00 |
| IV019 | On | 31/03/2028 | Spot Bond | | | 2.60000 | 103.20413 | 2.60000 | 103.14140 | | | 0.00 | 0 | 0.00 |
| IV022 | On | 02/04/2022 | Spot Bond | | | 100.00000 | 9.79746 | 100.00000 | 9.70597 | | | 0.00 | 0 | 2,500,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| IV023 | On | 11/07/2022 | Spot Bond | | | 100.00000 | 0.03074 | 100.00000 | 0.03034 | | | 32,000,000,000,000.00 | 320,000,000 | 360,000,000.00 |
| IV04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.90496 | 100.00000 | 63.48159 | | | 0.00 | 0 | 0.00 |
| IV07 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 56.77972 | 100.00000 | 56.36806 | | | 0.00 | 0 | 0.00 |
| IV08 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 17.06275 | 100.00000 | 16.95032 | | | 0.00 | 0 | 0.00 |
| IV09 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 11.88495 | 100.00000 | 11.79879 | | | 0.00 | 0 | 0.00 |
| IV19A | On | 31/03/2028 | Spot Bond | | | 2.60000 | 101.86108 | 2.60000 | 101.78940 | | | 0.00 | 0 | 0.00 |
| IVA131 | On | 04/08/2012 | Spot Bond | | | 100.00000 | 95.05208 | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |
| IVA133 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 91.70854 | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| IVA134 | On | 25/08/2012 | Spot Bond | | | 100.00000 | 90.12346 | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |
| IVA135 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 88.59223 | 100.00000 | 87.95181 | | | 0.00 | 0 | 0.00 |
| IVA204 | On | 26/01/2013 | Spot Bond | | | 100.00000 | 69.18318 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |
| IVA206 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 67.36808 | 100.00000 | 66.98536 | | | 0.00 | 0 | 0.00 |
| IVA207 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 66.47846 | 100.00000 | 66.10080 | | | 0.00 | 0 | 0.00 |
| IVA208 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 65.60060 | 100.00000 | 65.22793 | | | 0.00 | 0 | 0.00 |
| IVA228 | On | 12/07/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| IVA229 | On | 19/07/2012 | Spot Bond | | | 100.00000 | 99.18478 | 100.00000 | 98.38275 | | | 0.00 | 0 | 0.00 |
| IVA230 | On | 26/07/2012 | Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 96.56085 | | | 0.00 | 0 | 0.00 |
| IVA231 | On | 02/08/2012 | Spot Bond | | | 100.00000 | 95.54974 | 100.00000 | 94.80519 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IVA232 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 94.07216 | 100.00000 | 93.35038 | | | 0.00 | 0 | 0.00 |
| IVA233 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 92.17172 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0.00 |
| IVA234 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 90.57072 | 100.00000 | 89.90148 | | | 0.00 | 0 | 0.00 |
| IVA235 | On | 30/08/2012 | Spot Bond | | | 100.00000 | 89.02439 | 100.00000 | 88.37772 | | | 0.00 | 0 | 0.00 |
| IVA236 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 87.52998 | 100.00000 | 86.90476 | | | 0.00 | 0 | 0.00 |
| IVA237 | On | 13/09/2012 | Spot Bond | | | 100.00000 | 86.08491 | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| IVA238 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 84.68677 | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IVA239 | On | 27/09/2012 | Spot Bond | | | 100.00000 | 83.33333 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| IVA240 | On | 04/10/2012 | Spot Bond | | | 100.00000 | 82.02247 | 100.00000 | 81.47321 | | 1,000,000,000,000.00 | 10,000,000 | 10,000,000.00 | |
| IVA241 | On | 11/10/2012 | Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| IVA242 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 79.52070 | 100.00000 | 79.00433 | | | 0.00 | 0 | 0.00 |
| IVA243 | On | 25/10/2012 | Spot Bond | | | 100.00000 | 78.32618 | 100.00000 | 77.82516 | | | 0.00 | 0 | 0.00 |
| IVA244 | On | 01/11/2012 | Spot Bond | | | 100.00000 | 77.16702 | 100.00000 | 76.68067 | | | 0.00 | 0 | 0.00 |
| IVA245 | On | 08/11/2012 | Spot Bond | | | 100.00000 | 76.04167 | 100.00000 | 75.56936 | | | 0.00 | 0 | 0.00 |
| IVA246 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 74.94867 | 100.00000 | 74.48980 | | | 0.00 | 0 | 0.00 |
| IVA247 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 73.88664 | 100.00000 | 73.44064 | | | 0.00 | 0 | 0.00 |
| IVA248 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 72.85429 | 100.00000 | 72.42063 | | | 0.00 | 0 | 0.00 |
| IVA249 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 71.85039 | 100.00000 | 71.42857 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| IVA250 | On | 13/12/2012 | Spot Bond | | | 100.00000 | 70.87379 | 100.00000 | 70.46332 | | | 0.00 | 0 | 0.00 |
| IVC001 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 56.31581 | 100.00000 | 55.90752 | | | 0.00 | 0 | 0.00 |
| IVC002 | On | 12/02/2020 | Spot Bond | | | 100.00000 | 8.97569 | 100.00000 | 8.91062 | | | 0.00 | 0 | 0.00 |
| IVC004 | On | 29/04/2014 | Spot Bond | | | 100.00000 | 25.39193 | 100.00000 | 25.20582 | | | 0.00 | 0 | 0.00 |
| KCF01U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 68.00720 | 100.00000 | 67.51415 | | | 0.00 | 0 | 0.00 |
| KCF02U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 67.60722 | 100.00000 | 67.11706 | | | 0.00 | 0 | 0.00 |
| KSB004 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 73.98199 | 100.00000 | 73.48918 | | | 0.00 | 0 | 0.00 |
| KSB005 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 69.73227 | 100.00000 | 69.27528 | | | 0.00 | 0 | 0.00 |
| KSP003 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 70.65441 | 100.00000 | 70.18377 | | | 0.00 | 0 | 0.00 |
| KSP004 | On | 01/04/2013 | Spot Bond | | | 100.00000 | 61.17083 | 100.00000 | 60.76557 | | | 0.00 | 0 | 0.00 |
| KSP005 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.69156 | 100.00000 | 99.90286 | | | 0.00 | 0 | 0.00 |
| KW01 | On | 31/10/2027 | Spot Bond | | | 100.00000 | 15.99683 | 100.00000 | 15.89143 | | | 0.00 | 0 | 0.00 |
| LBK01 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 44.21249 | 100.00000 | 45.63140 | | | 0.00 | 0 | 0.00 |
| LBK02 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 15.69048 | 100.00000 | 15.57672 | | 200,000,000,000.00 | 2,000,000 | 2,000,000 | 2,000,000.00 |
| LGL1 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 90.14119 | 100.00000 | 89.50640 | | | 0.00 | 0 | 5,700,000.00 |
| MAQ007 | On | 27/01/2013 | Spot Bond | | | 100.00000 | 69.05192 | 100.00000 | 68.65964 | | | 0.00 | 0 | 0.00 |
| MAQ008 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 67.36808 | 100.00000 | 66.98536 | | | 0.00 | 0 | 0.00 |
| MAQ014 | On | 02/08/2012 | Spot Bond | | | 100.00000 | 95.54974 | 100.00000 | 94.80519 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| MAQ015On | 23/08/2012 | Spot Bond | | | 100.00000 | 90.57072 | 100.00000 | 89.90148 | | | 0.00 | 0 | 0.00 |
| MAQ016On | 12/09/2012 | Spot Bond | | | 100.00000 | 86.28842 | 100.00000 | 85.68075 | | | 0.00 | 0 | 0.00 |
| MAQ017On | 28/09/2012 | Spot Bond | | | 100.00000 | 83.14351 | 100.00000 | 82.57919 | | | 0.00 | 0 | 0.00 |
| MAQ018On | 11/01/2013 | Spot Bond | | | 100.00000 | 67.09559 | 100.00000 | 66.72761 | | | 0.00 | 0 | 0.00 |
| MBF018 On | 15/04/2013 | Spot Bond | | | 100.00000 | 54.87092 | 100.00000 | 66.28412 | | | 0.00 | 0 | 1,900,000.00 |
| MBF019 On | 15/04/2014 | Spot Bond | | | 100.00000 | 26.84515 | 100.00000 | 31.48287 | | | 0.00 | 0 | 0.00 |
| MBF021 On | 18/08/2012 | Spot Bond | | | 100.00000 | 93.58704 | 100.00000 | 92.88688 | | | 0.00 | 0 | 0.00 |
| MBF024 On | 26/05/2013 | Spot Bond | | | 100.00000 | 57.94178 | 100.00000 | 57.52170 | | | 0.00 | 0 | 0.00 |
| MBF025 On | 26/05/2014 | Spot Bond | | | 100.00000 | 23.73295 | 100.00000 | 23.56089 | | | 0.00 | 0 | 0.00 |
| MBF026 On | 05/10/2012 | Spot Bond | | | 100.00000 | 83.07535 | 100.00000 | 82.52028 | | | 0.00 | 0 | 0.00 |
| MBF027 On | 07/10/2014 | Spot Bond | | | 100.00000 | 19.64231 | 100.00000 | 19.49990 | | | 0.00 | 0 | 0.00 |
| MBF028 On | 16/04/2015 | Spot Bond | | | 100.00000 | 13.89151 | 100.00000 | 16.43131 | | | 0.00 | 0 | 133,350,000.00 |
| MBP011 On | 30/01/2013 | Spot Bond | | | 100.00000 | 66.18711 | 100.00000 | 65.70200 | | | 0.00 | 0 | 0.00 |
| MBP012 On | 29/01/2013 | Spot Bond | | | 100.00000 | 66.40870 | 100.00000 | 65.92196 | | | 0.00 | 0 | 0.00 |
| MBP013 On | 29/01/2014 | Spot Bond | | | 100.00000 | 32.64016 | 100.00000 | 32.40093 | | | 0.00 | 0 | 0.00 |
| MBP16UOn | 13/10/2012 | Spot Bond | | | 100.00000 | 81.84261 | 100.00000 | 81.30535 | | | 0.00 | 0 | 0.00 |
| MBP17UOn | 23/11/2012 | Spot Bond | | | 100.00000 | 92.14820 | 100.00000 | 91.47230 | | | 0.00 | 0 | 0.00 |
| MBP18UOn | 28/01/2014 | Spot Bond | | | 100.00000 | 32.14477 | 100.00000 | 31.90916 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MBP19UOn | 18/02/2013 | Spot Bond | | | 100.00000 | 62.98818 | 100.00000 | 62.53152 | | | 0.00 | 0 | 0.00 |
| MBP20UOn | 17/02/2014 | Spot Bond | | | 100.00000 | 30.49534 | 100.00000 | 30.27425 | | | 0.00 | 0 | 0.00 |
| MBP21UOn | 11/04/2014 | Spot Bond | | | 100.00000 | 26.56691 | 100.00000 | 26.37431 | | | 0.00 | 0 | 0.00 |
| MBP22UOn | 09/09/2014 | Spot Bond | | | 100.00000 | 14.68198 | 100.00000 | 14.57553 | | | 0.00 | 0 | 0.00 |
| MBP23UOn | 13/02/2015 | Spot Bond | | | 100.00000 | 17.48001 | 100.00000 | 17.35328 | | | 0.00 | 0 | 0.00 |
| MBP24UOn | 22/03/2016 | Spot Bond | | | 100.00000 | 3.72933 | 100.00000 | 3.70229 | | | 0.00 | 0 | 0.00 |
| MBP25UOn | 22/03/2015 | Spot Bond | | | 100.00000 | 9.10481 | 100.00000 | 9.03880 | | | 0.00 | 0 | 0.00 |
| MBSA01On | 16/04/2019 | Spot Bond | | | 8.00000 | 101.96946 | 8.00000 | 101.90392 | | | 0.00 | 0 | 0.00 |
| MCB2M On | 13/12/2012 | Spot Bond | | | 100.00000 | 87.59283 | 100.00000 | 86.98173 | | | 0.00 | 0 | 0.00 |
| MCB3M On | 13/12/2014 | Spot Bond | | | 100.00000 | 21.71069 | 100.00000 | 21.55329 | | | 0.00 | 0 | 0.00 |
| MEFSA1On | 05/10/2014 | Spot Bond | | | 100.00000 | 16.50794 | 100.00000 | 16.39858 | | | 0.00 | 0 | 0.00 |
| MEFSA2On | 05/10/2014 | Spot Bond | | | 100.00000 | 16.50794 | 100.00000 | 16.39858 | | | 0.00 | 0 | 0.00 |
| MEFSA3On | 05/10/2016 | Spot Bond | | | 100.00000 | 3.26083 | 100.00000 | 3.23923 | | | 0.00 | 0 | 0.00 |
| MEFSA4On | 05/01/2019 | Spot Bond | | | 100.00000 | 7.96202 | 100.00000 | 7.90955 | | | 0.00 | 0 | 0.00 |
| MEFSA6On | 05/07/2026 | Spot Bond | | | 100.00000 | 7.83369 | 100.00000 | 7.78207 | | | 0.00 | 0 | 0.00 |
| MEFSB3On | 05/10/2016 | Spot Bond | | | 8.59000 | 102.37163 | 8.59000 | 102.30109 | | | 0.00 | 0 | 0.00 |
| MEFSB4On | 05/01/2019 | Spot Bond | | | 9.34000 | 100.27324 | 9.34000 | 100.19864 | | | 0.00 | 0 | 0.00 |
| MEFSB5On | 05/01/2022 | Spot Bond | | | 10.01000 | 100.29239 | 10.01000 | 100.21257 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| MET01 | On | 15/12/2014 | Spot Bond | | | 100.00000 | 22.70797 | 100.00000 | 22.55753 | | | 0.00 | 0 | 101,600,000.00 |
| MFS1A1 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 12.45831 | 100.00000 | 12.36799 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On | 20/12/2018 | Spot Bond | | | 100.00000 | 7.62827 | 100.00000 | 7.57296 | | | 0.00 | 0 | 0.00 |
| MFS1B | On | 20/09/2019 | Spot Bond | | | 100.00000 | 11.06513 | 100.00000 | 10.98490 | | | 0.00 | 0 | 0.00 |
| MGL01 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 18.16889 | 100.00000 | 18.04918 | | | 0.00 | 0 | 15,800,000.00 |
| MIIL01 | On | 31/05/2015 | Spot Bond | | | 100.00000 | 18.95214 | 100.00000 | 18.77518 | | | 0.00 | 0 | 0.00 |
| MIIL02 | On | 31/05/2017 | Spot Bond | | | 8.78500 | 101.08642 | 8.78500 | 101.01522 | | | 0.00 | 0 | 0.00 |
| MQB01 | On | 31/05/2013 | Spot Bond | | | 100.00000 | 57.24334 | 100.00000 | 56.82833 | | | 0.00 | 0 | 0.00 |
| MQB02 | On | 31/05/2017 | Spot Bond | | | 8.00000 | 100.99075 | 8.00000 | 100.92584 | | | 0.00 | 0 | 9,800,000.00 |
| MTN02 | On | 13/07/2014 | Spot Bond | | | 100.00000 | 28.11550 | 100.00000 | 27.93025 | | | 0.00 | 0 | 2,900,000.00 |
| MTN03 | On | 13/07/2015 | Spot Bond | | | 100.00000 | 17.43228 | 100.00000 | 17.31742 | | | 0.00 | 0 | 9,700,000.00 |
| MTN04 | On | 13/07/2017 | Spot Bond | | | 100.00000 | 11.76601 | 100.00000 | 11.68848 | | | 0.00 | 0 | 3,600,000.00 |
| MTN05 | On | 28/10/2013 | Spot Bond | | | 100.00000 | 41.83634 | 100.00000 | 41.55918 | | | 0.00 | 0 | 0.00 |
| MTNC08 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 87.52998 | 100.00000 | 86.90476 | | | 0.00 | 0 | 0.00 |
| MTNC09 | On | 18/09/2012 | Spot Bond | | | 100.00000 | 85.08159 | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |
| N4A111 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.07385 | 100.00000 | 0.07331 | | | 0.00 | 0 | 0.00 |
| N4A202 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.07385 | 100.00000 | 0.07331 | | | 0.00 | 0 | 0.00 |
| N4A205 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.02507 | 100.00000 | 6.97414 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| N4A208 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.11239 | 100.00000 | 7.06083 | | | 0.00 | 0 | 0.00 |
| N4A211 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.19973 | 100.00000 | 7.14753 | | | 0.00 | 0 | 0.00 |
| N4A302 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.26958 | 100.00000 | 7.21688 | | | 0.00 | 0 | 0.00 |
| N4A305 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.38603 | 100.00000 | 7.33247 | | | 0.00 | 0 | 0.00 |
| N4A308 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.44424 | 100.00000 | 7.39027 | | | 0.00 | 0 | 0.00 |
| N4A311 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.51410 | 100.00000 | 7.45962 | | | 0.00 | 0 | 0.00 |
| N4A402 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.68875 | 100.00000 | 7.63301 | | | 0.00 | 0 | 0.00 |
| N4A405 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.80519 | 100.00000 | 7.74861 | | | 0.00 | 0 | 0.00 |
| N4A408 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.93327 | 100.00000 | 7.87576 | | | 0.00 | 0 | 0.00 |
| N4A411 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 8.04971 | 100.00000 | 7.99135 | | | 0.00 | 0 | 0.00 |
| N4A502 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 8.10793 | 100.00000 | 8.04915 | | | 0.00 | 0 | 0.00 |
| N4B508 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 8.80654 | 100.00000 | 8.74270 | | | 0.00 | 0 | 0.00 |
| N4C508 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 9.62159 | 100.00000 | 9.55184 | | | 0.00 | 0 | 0.00 |
| N4D68U | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.07385 | 100.00000 | 0.07331 | | | 0.00 | 0 | 0.00 |
| N4E68U | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.07385 | 100.00000 | 0.07331 | | | 0.00 | 0 | 0.00 |
| NBK10B | On | 21/04/2014 | Spot Bond | | | 100.00000 | 30.70546 | 100.00000 | 32.09836 | | | 0.00 | 0 | 0.00 |
| NBK11B | On | 27/10/2014 | Spot Bond | | | 100.00000 | 16.33073 | 100.00000 | 16.21103 | | | 0.00 | 0 | 0.00 |
| NBK12B | On | 20/02/2015 | Spot Bond | | | 100.00000 | 9.86352 | 100.00000 | 9.79201 | | | 0.00 | 0 | 5,000,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NBK13B | On | 21/02/2017 | | | 100.00000 | 1.65082 | 100.00000 | 1.63885 | | | 0.00 | 0 | 0.00 |
| NBK1B | On | 09/09/2012 | | | 100.00000 | 88.96151 | 100.00000 | 88.33058 | | | 0.00 | 0 | 900,000.00 |
| NBK2A | On | 15/09/2015 | | | 100.00000 | 20.69980 | 100.00000 | 20.56340 | | | 0.00 | 0 | 10,500,000.00 |
| NBK2B | On | 15/09/2015 | | | 100.00000 | 13.86856 | 100.00000 | 13.76801 | | | 0.00 | 0 | 0.00 |
| NBK3A | On | 09/09/2019 | | | 100.00000 | 15.40377 | 100.00000 | 15.30227 | | | 0.00 | 0 | 6,200,000.00 |
| NBK4 | On | 28/10/2024 | | | 100.00000 | 0.02005 | 100.00000 | 0.01994 | | | 0.00 | 0 | 0.00 |
| NBK5B | On | 19/04/2013 | | | 100.00000 | 66.05389 | 100.00000 | 67.30898 | | | 0.00 | 0 | 200,000.00 |
| NBK6A | On | 19/04/2015 | | | 100.00000 | 21.40034 | 100.00000 | 21.25856 | | | 0.00 | 0 | 9,400,000.00 |
| NBK6B | On | 19/04/2015 | | | 100.00000 | 17.15371 | 100.00000 | 18.83372 | | | 0.00 | 0 | 1,600,000.00 |
| NBK7B | On | 19/04/2020 | | | 100.00000 | 7.78674 | 100.00000 | 9.63394 | | | 0.00 | 0 | 0.00 |
| NBK8A | On | 24/03/2014 | | | 100.00000 | 34.04969 | 100.00000 | 33.82534 | | | 0.00 | 0 | 0.00 |
| NBK8B | On | 24/03/2014 | | | 100.00000 | 27.66857 | 100.00000 | 27.46797 | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On | 23/03/2016 | | | 100.00000 | 16.61626 | 100.00000 | 16.50678 | | | 0.00 | 0 | 9,400,000.00 |
| NBK9B | On | 23/03/2016 | | | 100.00000 | 10.71355 | 100.00000 | 10.63588 | | | 0.00 | 0 | 0.00 |
| NBK11 | On | 31/03/2013 | | | 100.00000 | 68.01506 | 100.00000 | 67.53784 | | | 0.00 | 0 | 2,200,000.00 |
| NCLN17 | On | 24/01/2013 | | | 100.00000 | 64.96303 | 100.00000 | 66.00781 | | | 0.00 | 0 | 0.00 |
| NCLN19 | On | 07/03/2013 | | | 100.00000 | 60.34299 | 100.00000 | 59.90550 | | | 0.00 | 0 | 0.00 |
| NCLN42 | On | 30/07/2012 | | | 100.00000 | 98.76990 | 100.00000 | 97.99422 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN43 On | 28/08/2014 | Spot Bond | | | 100.00000 | 23.04481 | 100.00000 | 22.91425 | | | 0.00 | 0 | 0.00 |
| NCLN44 On | 17/09/2014 | Spot Bond | | | 100.00000 | 38.34132 | 100.00000 | 38.12411 | | | 0.00 | 0 | 0.00 |
| NCLN45 On | 22/09/2014 | Spot Bond | | | 100.00000 | 21.97915 | 100.00000 | 21.85463 | | | 0.00 | 0 | 0.00 |
| NCLN46 On | 20/10/2014 | Spot Bond | | | 100.00000 | 20.84401 | 100.00000 | 20.72592 | | | 0.00 | 0 | 0.00 |
| NCLN48 On | 25/02/2015 | Spot Bond | | | 100.00000 | 17.59973 | 100.00000 | 17.47213 | | | 0.00 | 0 | 0.00 |
| NCLN49 On | 12/03/2013 | Spot Bond | | | 100.00000 | 59.41953 | 100.00000 | 58.98874 | | | 0.00 | 0 | 0.00 |
| NCLN50 On | 25/03/2013 | Spot Bond | | | 100.00000 | 57.58546 | 100.00000 | 57.16797 | | | 0.00 | 0 | 0.00 |
| NCLN51 On | 26/03/2013 | Spot Bond | | | 100.00000 | 57.41010 | 100.00000 | 56.99388 | | | 0.00 | 0 | 1,400,000.00 |
| NCLN52 On | 26/03/2013 | Spot Bond | | | 100.00000 | 57.41010 | 100.00000 | 56.99388 | | | 0.00 | 0 | 0.00 |
| NCLN53 On | 26/03/2013 | Spot Bond | | | 100.00000 | 57.41010 | 100.00000 | 56.99388 | | | 0.00 | 0 | 1,400,000.00 |
| NCLN54 On | 31/03/2015 | Spot Bond | | | 100.00000 | 16.44174 | 100.00000 | 16.32254 | | | 0.00 | 0 | 0.00 |
| NCLN55 On | 07/04/2015 | Spot Bond | | | 100.00000 | 15.90335 | 100.00000 | 15.78805 | | | 0.00 | 0 | 0.00 |
| NCLN56 On | 15/04/2015 | Spot Bond | | | 100.00000 | 15.60232 | 100.00000 | 17.46230 | | | 0.00 | 0 | 0.00 |
| NCLN58 On | 01/06/2015 | Spot Bond | | | 100.00000 | 17.15051 | 100.00000 | 17.02616 | | | 0.00 | 0 | 0.00 |
| NCLN61 On | 30/11/2015 | Spot Bond | | | 100.00000 | 9.64338 | 100.00000 | 9.58875 | | | 0.00 | 0 | 0.00 |
| NCLN62 On | 02/12/2015 | Spot Bond | | | 100.00000 | 13.50320 | 100.00000 | 13.40530 | | | 0.00 | 0 | 0.00 |
| NCLN63 On | 08/12/2015 | Spot Bond | | | 100.00000 | 9.49838 | 100.00000 | 9.44457 | | | 0.00 | 0 | 0.00 |
| NCLN64 On | 25/01/2016 | Spot Bond | | | 100.00000 | 11.06320 | 100.00000 | 12.73720 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| NCLN65 On | 25/01/2016 | Spot Bond | | | 100.00000 | 11.67105 | 100.00000 | 13.49838 | | | 0.00 | 0 | 0.00 |
| NCLN66 On | 29/01/2016 | Spot Bond | | | 100.00000 | 12.75858 | 100.00000 | 12.66506 | | | 0.00 | 0 | 0.00 |
| NCLN67 On | 13/07/2016 | Spot Bond | | | 100.00000 | 3.54413 | 100.00000 | 3.51844 | | | 0.00 | 0 | 0.00 |
| NCLN68 On | 30/01/2013 | Spot Bond | | | 100.00000 | 86.15918 | 100.00000 | 85.76575 | | | 0.00 | 0 | 0.00 |
| NCLN69 On | 27/05/2016 | Spot Bond | | | 100.00000 | 6.87254 | 100.00000 | 6.83349 | | | 0.00 | 0 | 0.00 |
| NCLN70 On | 30/08/2013 | Spot Bond | | | 100.00000 | 36.72470 | 100.00000 | 36.45845 | | | 0.00 | 0 | 0.00 |
| NCLN71 On | 17/03/2014 | Spot Bond | | | 100.00000 | 28.94048 | 100.00000 | 28.76893 | | | 0.00 | 0 | 0.00 |
| NCLN72 On | 17/03/2014 | Spot Bond | | | 100.00000 | 28.84693 | 100.00000 | 28.67594 | | | 0.00 | 0 | 0.00 |
| NCLN73 On | 03/07/2015 | Spot Bond | | | 100.00000 | 9.26133 | 100.00000 | 9.13836 | | | 0.00 | 0 | 0.00 |
| NED10 On | 15/08/2012 | Spot Bond | | | 100.00000 | 94.26086 | 100.00000 | 93.55035 | | | 0.00 | 0 | 0.00 |
| NED11 On | 17/09/2015 | Spot Bond | | | 100.00000 | 20.59647 | 100.00000 | 20.46076 | | | 0.00 | 0 | 0.00 |
| NED12A On | 14/12/2012 | Spot Bond | | | 100.00000 | 87.33444 | 100.00000 | 86.72654 | | | 0.00 | 0 | 0.00 |
| NED12B On | 14/12/2012 | Spot Bond | | | 100.00000 | 74.40766 | 100.00000 | 73.97755 | | | 0.00 | 0 | 0.00 |
| NED6 On | 20/09/2013 | Spot Bond | | | 100.00000 | 47.40934 | 100.00000 | 47.09695 | | | 0.00 | 0 | 330,000.00 |
| NED8 On | 08/02/2014 | Spot Bond | | | 100.00000 | 38.32751 | 100.00000 | 38.07220 | | | 0.00 | 0 | 4,800,000.00 |
| NED9 On | 06/07/2017 | Spot Bond | | | 100.00000 | 7.60088 | 100.00000 | 7.54578 | | | 0.00 | 0 | 0.00 |
| NEDH1A On | 20/11/2018 | Spot Bond | | | 100.00000 | 17.55913 | 100.00000 | 17.44344 | | | 0.00 | 0 | 0.00 |
| NEDH1B On | 20/11/2018 | Spot Bond | | | 100.00000 | 12.24485 | 100.00000 | 12.15607 | | 2,800,000,000,000.00 | 28,000,000 | 14,000,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NET41 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 66.47846 | 100.00000 | 66.10080 | | | 0.00 | 0 | 0.00 |
| NET43 | On | 13/07/2012 | Spot Bond | | | 100.00000 | 66.66669 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| NET44 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 92.17172 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0.00 |
| NILB10 | On | 08/12/2016 | Spot Bond | | | 100.00000 | 8.83200 | 100.00000 | 8.77003 | | | 0.00 | 0 | 0.00 |
| NMP20N | On | 24/07/2020 | Spot Bond | | | 100.00000 | 13.91282 | 100.00000 | 13.82015 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 12.02552 | 100.00000 | 11.93833 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On | 22/05/2016 | Spot Bond | | | 6.82500 | 101.01656 | 6.82500 | 100.96086 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On | 22/05/2014 | Spot Bond | | | 6.58500 | 100.98094 | 6.58500 | 100.92719 | | | 0.00 | 0 | 0.00 |
| NQ1A14 | On | 22/05/2013 | Spot Bond | | | 100.00000 | 58.50666 | 100.00000 | 58.08248 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On | 22/05/2015 | Spot Bond | | | 100.00000 | 10.29704 | 100.00000 | 10.20090 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 12.25383 | 100.00000 | 12.16499 | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On | 22/05/2014 | Spot Bond | | | 6.92500 | 101.03141 | 6.92500 | 100.97488 | | | 0.00 | 0 | 0.00 |
| NQ1B13 | On | 22/05/2013 | Spot Bond | | | 100.00000 | 58.50666 | 100.00000 | 58.08248 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On | 22/05/2015 | Spot Bond | | | 100.00000 | 10.29704 | 100.00000 | 10.20090 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 12.48215 | 100.00000 | 12.39166 | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On | 22/05/2014 | Spot Bond | | | 7.32500 | 101.09077 | 7.32500 | 101.03097 | | | 0.00 | 0 | 0.00 |
| NQ1C13 | On | 22/05/2013 | Spot Bond | | | 100.00000 | 58.50666 | 100.00000 | 58.08248 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On | 22/05/2015 | Spot Bond | | | 100.00000 | 10.29704 | 100.00000 | 10.20090 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|----------------|
| NQF1A7On | 22/11/2012 | Spot Bond | | | 100.00000 | 92.39186 | 100.00000 | 91.71250 | | | 0.00 | 0 | 0.00 |
| NQF1A9On | 22/05/2013 | Spot Bond | | | 100.00000 | 62.42409 | 100.00000 | 61.97151 | | | 0.00 | 0 | 0.00 |
| NQF1B7On | 22/11/2012 | Spot Bond | | | 100.00000 | 92.52815 | 100.00000 | 91.84779 | | | 0.00 | 0 | 0.00 |
| NQF1B9On | 22/05/2013 | Spot Bond | | | 100.00000 | 62.64715 | 100.00000 | 62.19296 | | | 0.00 | 0 | 0.00 |
| NQF1C7On | 22/11/2012 | Spot Bond | | | 100.00000 | 92.59629 | 100.00000 | 91.91544 | | | 0.00 | 0 | 0.00 |
| NQF1C9On | 22/05/2013 | Spot Bond | | | 100.00000 | 62.92597 | 100.00000 | 62.46975 | | | 0.00 | 0 | 0.00 |
| NQF1D4On | 22/05/2013 | Spot Bond | | | 100.00000 | 63.28843 | 100.00000 | 62.82959 | | | 0.00 | 0 | 0.00 |
| NQF1D5On | 22/05/2020 | Spot Bond | | | 100.00000 | 10.18758 | 100.00000 | 10.11372 | | | 0.00 | 0 | 0.00 |
| NQF1D6On | 22/05/2016 | Spot Bond | | | 8.21500 | 101.22277 | 8.21500 | 101.15569 | | | 0.00 | 0 | 0.00 |
| NRA013 On | 31/10/2013 | Spot Bond | | | 100.00000 | 48.97562 | 100.00000 | 48.63374 | | | 0.00 | 0 | 30,000,000.00 |
| NRA014 On | 30/04/2014 | Spot Bond | | | 100.00000 | 34.10313 | 100.00000 | 33.87842 | | | 0.00 | 0 | 122,000,000.00 |
| NRA018 On | 30/11/2018 | Spot Bond | | | 100.00000 | 14.06363 | 100.00000 | 13.97045 | | 120,000,000,000.00 | 1,200,000 | 7,500,000.00 | |
| NRA01UOn | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| NRA022 On | 31/10/2022 | Spot Bond | | | 100.00000 | 14.53616 | 100.00000 | 14.44038 | | | 0.00 | 0 | 0.00 |
| NRA023 On | 31/05/2023 | Spot Bond | | | 100.00000 | 6.82692 | 100.00000 | 6.77902 | | | 0.00 | 0 | 82,000,000.00 |
| NRA028 On | 30/11/2028 | Spot Bond | | | 100.00000 | 13.56452 | 100.00000 | 13.47465 | | | 0.00 | 0 | 6,100,000.00 |
| NTC08 On | 13/07/2012 | Spot Bond | | | 100.00000 | 76.89502 | 100.00000 | 76.89500 | | | 0.00 | 0 | 0.00 |
| NTC09 On | 18/04/2013 | Spot Bond | | | 100.00000 | 66.16412 | 100.00000 | 65.67917 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NTC10 | On | 18/04/2014 | Spot Bond | | | 100.00000 | 31.30297 | 100.00000 | 31.07354 | | | 0.00 | 0 | 0.00 |
| NTC11 | On | 18/04/2014 | Spot Bond | | | 100.00000 | 31.17080 | 100.00000 | 30.94235 | | | 0.00 | 0 | 0.00 |
| NTC12 | On | 25/08/2016 | Spot Bond | | | 100.00000 | 2.55449 | 100.00000 | 2.53597 | | | 0.00 | 0 | 0.00 |
| NTC13 | On | 31/01/2015 | Spot Bond | | | 100.00000 | 10.35379 | 100.00000 | 10.27872 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 12.38014 | 100.00000 | 12.28940 | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 12.42648 | 100.00000 | 12.33540 | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 12.45427 | 100.00000 | 12.36300 | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 13.12152 | 100.00000 | 13.02534 | | | 0.00 | 0 | 0.00 |
| OCT1D1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 13.86290 | 100.00000 | 13.76129 | | | 0.00 | 0 | 0.00 |
| OCT1E1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 18.49652 | 100.00000 | 18.36095 | | | 0.00 | 0 | 0.00 |
| OML01 | On | 27/10/2015 | Spot Bond | | | 100.00000 | 17.01438 | 100.00000 | 16.90165 | | | 0.00 | 0 | 89,362,000.00 |
| OTCA03 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 98.63805 | 100.00000 | 97.86542 | | | 0.00 | 0 | 0.00 |
| OTCA05 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 66.34551 | 100.00000 | 65.86451 | | | 0.00 | 0 | 0.00 |
| OTCA06 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 32.96974 | 100.00000 | 32.73071 | | | 0.00 | 0 | 0.00 |
| OTCA07 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 66.25729 | 100.00000 | 65.77691 | | | 0.00 | 0 | 0.00 |
| OTCA08 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 32.73160 | 100.00000 | 32.49430 | | | 0.00 | 0 | 0.00 |
| OTCA10 | On | 30/04/2017 | Spot Bond | | | 100.00000 | 13.72369 | 100.00000 | 13.62418 | | | 0.00 | 0 | 0.00 |
| OTCA1U | On | 31/10/2012 | Spot Bond | | | 100.00000 | 98.39652 | 100.00000 | 97.63178 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| OTCB1UOn | 31/10/2012 | Spot Bond | | | | 100.00000 | 98.79287 | 100.00000 | 98.02505 | | | 0.00 | 0 | 0.00 |
| PBET01 On | 13/09/2015 | Spot Bond | | | | 100.00000 | 11.17849 | 100.00000 | 11.11516 | | | 0.00 | 0 | 0.00 |
| PCF03 On | 06/04/2015 | Spot Bond | | | | 100.00000 | 16.83637 | 100.00000 | 16.71431 | | | 0.00 | 0 | 0.00 |
| PCF03UOn | 02/03/2016 | Spot Bond | | | | 100.00000 | 3.91470 | 100.00000 | 3.88631 | | | 0.00 | 0 | 0.00 |
| PMM02 On | 13/06/2013 | Spot Bond | | | | 100.00000 | 53.89986 | 100.00000 | 53.39109 | | | 0.00 | 0 | 0.00 |
| PMM03 On | 27/09/2012 | Spot Bond | | | | 100.00000 | 83.33333 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| PNP03 On | 21/02/2013 | Spot Bond | | | | 100.00000 | 65.85022 | 100.00000 | 65.47614 | | | 0.00 | 0 | 0.00 |
| PNP05 On | 21/08/2012 | Spot Bond | | | | 100.00000 | 93.66665 | 100.00000 | 92.97110 | | | 0.00 | 0 | 0.00 |
| PR2A1F On | 15/06/2014 | Spot Bond | | | | 100.00000 | 28.42404 | 100.00000 | 28.21796 | | | 0.00 | 0 | 0.00 |
| PR2A2B On | 15/12/2012 | Spot Bond | | | | 100.00000 | 74.13665 | 100.00000 | 73.70894 | | | 0.00 | 0 | 0.00 |
| PR2A3B On | 15/12/2012 | Spot Bond | | | | 100.00000 | 87.09869 | 100.00000 | 86.49385 | | | 0.00 | 0 | 0.00 |
| PR2A4D On | 15/06/2013 | Spot Bond | | | | 100.00000 | 58.40476 | 100.00000 | 57.98132 | | | 0.00 | 0 | 0.00 |
| PR2A9D On | 15/06/2013 | Spot Bond | | | | 100.00000 | 58.56260 | 100.00000 | 58.13802 | | | 0.00 | 0 | 0.00 |
| PR2A9E On | 15/09/2013 | Spot Bond | | | | 100.00000 | 40.24471 | 100.00000 | 39.95294 | | | 0.00 | 0 | 0.00 |
| PR2B1B On | 15/12/2012 | Spot Bond | | | | 100.00000 | 87.14158 | 100.00000 | 86.53644 | | | 0.00 | 0 | 0.00 |
| PR2B1F On | 15/06/2014 | Spot Bond | | | | 100.00000 | 28.56888 | 100.00000 | 28.36175 | | | 0.00 | 0 | 0.00 |
| PR2B2B On | 15/12/2012 | Spot Bond | | | | 100.00000 | 74.29727 | 100.00000 | 73.86863 | | | 0.00 | 0 | 0.00 |
| PR2B4D On | 15/06/2013 | Spot Bond | | | | 100.00000 | 58.82564 | 100.00000 | 58.39916 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|-------------------|---------------|
| PR2B5E On | 15/09/2013 | Spot Bond | | | 100.00000 | 40.31719 | 100.00000 | 40.02489 | | | 0.00 | 0 | 0.00 |
| PR2C1B On | 15/12/2012 | Spot Bond | | | 100.00000 | 87.21665 | 100.00000 | 86.61097 | | | 0.00 | 0 | 0.00 |
| PR2C1F On | 15/06/2014 | Spot Bond | | | 100.00000 | 28.89264 | 100.00000 | 28.68316 | | | 0.00 | 0 | 0.00 |
| PR2C4D On | 15/06/2013 | Spot Bond | | | 100.00000 | 59.29914 | 100.00000 | 58.86922 | | | 0.00 | 0 | 0.00 |
| PR2D1B On | 15/12/2012 | Spot Bond | | | 100.00000 | 87.40965 | 100.00000 | 86.80264 | | | 0.00 | 0 | 0.00 |
| PR2D1F On | 15/06/2014 | Spot Bond | | | 100.00000 | 29.25047 | 100.00000 | 29.03841 | | | 0.00 | 0 | 0.00 |
| PR2D4D On | 15/06/2013 | Spot Bond | | | 100.00000 | 59.72003 | 100.00000 | 59.28706 | | | 0.00 | 0 | 0.00 |
| PRM1A4 On | 15/02/2014 | Spot Bond | | | 100.00000 | 30.73548 | 100.00000 | 30.51265 | | | 0.00 | 0 | 0.00 |
| PRP1A3 On | 01/10/2012 | Spot Bond | | | 100.00000 | 83.84988 | 100.00000 | 83.28460 | | | 0.00 | 0 | 0.00 |
| PRP1B3 On | 01/10/2012 | Spot Bond | | | 100.00000 | 83.87051 | 100.00000 | 83.30509 | | | 0.00 | 0 | 0.00 |
| PRP1C3 On | 01/10/2012 | Spot Bond | | | 100.00000 | 83.95309 | 100.00000 | 83.38712 | | | 0.00 | 0 | 0.00 |
| R009P On | 15/09/2014 | Spot Bond | | | 100.00000 | 17.26859 | 100.00000 | 17.15481 | | | 0.00 | 0 | 0.00 |
| R010P On | 21/12/2025 | Spot Bond | | | 100.00000 | 0.00186 | 100.00000 | 0.00185 | | | 0.00 | 0 | 0.00 |
| R155 On | 31/08/2013 | Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 On | 15/09/2015 | Spot Bond | | | 5.87000 | 126.24466 | 5.88000 | 126.15273 | | 111,630,755,198,230.00 | 017,164,429 | 19,243,790,350.00 | |
| R158P On | 15/09/2015 | Spot Bond | | | 100.00000 | 7.67493 | 100.00000 | 7.62436 | | | 0.00 | 0 | 0.00 |
| R159P On | 15/09/2016 | Spot Bond | | | 100.00000 | 3.41108 | 100.00000 | 3.38860 | | | 0.00 | 0 | 0.00 |
| R179 On | 01/08/2013 | Spot Bond | | | 100.00000 | 53.07404 | 100.00000 | 52.72050 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| R186 | On | 21/12/2026 | Spot Bond | | | 7.73000 | 124.54653 | 7.79000 | 123.86942 | | | 112,204,892,686,500.00 | 515,510,050 | 13,026,642,763.00 |
| R187P | On | 21/12/2026 | Spot Bond | | | 100.00000 | 0.00083 | 100.00000 | 0.00082 | | | 0.00 | 0 | 0.00 |
| R188P | On | 21/12/2027 | Spot Bond | | | 100.00000 | 0.00037 | 100.00000 | 0.00037 | | | 0.00 | 0 | 0.00 |
| R189 | On | 31/03/2013 | Spot Bond | | | 219.31443 | 79.01500 | 219.24064 | 78.04997 | | | 0.00 | 0 | 2,055,319,500.00 |
| R197 | On | 07/12/2023 | Spot Bond | | | 1.95000 | 258.13752 | 1.97000 | 257.53342 | | | 583,100,700,000.00 | 299,026,000 | 181,886,000.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 4.97500 | 109.13789 | 4.98000 | 109.08197 | | | 1,202,846,420,625.00 | 241,778,175 | 3,113,108,106.00 |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.37000 | 189.33800 | 2.40000 | 188.34210 | | | 7,638,167,179,500.00 | 222,855,350 | 1,194,953,500.00 |
| R2023 | On | 28/02/2023 | Spot Bond | | | 8.00000 | 99.52295 | 8.00000 | 99.35580 | | | 6,024,000,000,000.00 | 753,000,000 | 1,295,500,000.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 6.35000 | 111.00061 | 6.37000 | 110.85270 | | | 21,869,673,361,150.00 | 444,043,049 | 7,236,729,644.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 6.66000 | 107.45716 | 6.67500 | 107.31870 | | | 10,390,270,835,160.00 | 560,100,726 | 5,350,052,303.00 |
| R2048 | On | 28/02/2048 | Spot Bond | | | 8.75000 | 101.16216 | 8.75000 | 100.95610 | | | 3,692,500,000,000.00 | 422,000,000 | 491,000,000.00 |
| R205 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 26.36101 | 100.00000 | 26.16989 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 5.03500 | 103.53285 | 5.05000 | 103.46858 | | | 9,748,508,296,665.00 | 936,148,619 | 2,602,113,619.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 6.90000 | 102.04154 | 6.91500 | 101.89694 | | | 32,364,427,775,100.00 | 690,496,779 | 6,607,013,079.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 7.04500 | 100.06323 | 7.05000 | 99.97468 | | | 21,318,204,689,580.00 | 026,004,924 | 9,022,314,261.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.32500 | 80.49125 | 8.38000 | 79.97012 | | | 59,294,391,263,325.00 | 122,449,401 | 12,355,082,401.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.42000 | 141.86323 | 2.41000 | 141.96090 | | | 3,885,607,660,000.00 | 605,623,000 | 828,891,000.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 0.68000 | 121.54269 | 0.70000 | 121.38407 | | | 93,976,000,000.00 | 138,200,000 | 1,733,280,967.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| R212 | On | 31/01/2022 | Spot Bond | | | 1.90000 | 120.58514 | 1.95000 | 120.01785 | | | 363,280,000,000.00 | 191,200,000 | 1,137,667,525.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.18000 | 91.43206 | 8.24000 | 90.85324 | | | 10,508,329,915,620.00 | 284,636,909 | 2,914,336,909.00 |
| R214 | On | 28/02/2041 | Spot Bond | | | 6.50000 | 102.43215 | 6.50000 | 102.37905 | | | 18,865,086,454,500.00 | 902,320,993 | 5,916,585,000.00 |
| R222C | On | 15/09/2012 | Spot Bond | | | 100.00000 | 85.68075 | 100.00000 | 85.08159 | | | 0.00 | 0 | 0.00 |
| R223C | On | 15/03/2013 | Spot Bond | | | 100.00000 | 58.28149 | 100.00000 | 57.89747 | | | 0.00 | 0 | 0.00 |
| R224C | On | 15/09/2013 | Spot Bond | | | 100.00000 | 38.85433 | 100.00000 | 38.59832 | | | 0.00 | 0 | 0.00 |
| R225C | On | 15/03/2014 | Spot Bond | | | 100.00000 | 25.90289 | 100.00000 | 25.73221 | | | 0.00 | 0 | 0.00 |
| R226C | On | 15/09/2014 | Spot Bond | | | 100.00000 | 17.26859 | 100.00000 | 17.15481 | | | 0.00 | 0 | 0.00 |
| R227C | On | 15/03/2015 | Spot Bond | | | 100.00000 | 11.51239 | 100.00000 | 11.43654 | | | 0.00 | 0 | 0.00 |
| R228C | On | 15/09/2015 | Spot Bond | | | 100.00000 | 7.67493 | 100.00000 | 7.62436 | | | 0.00 | 0 | 0.00 |
| R229C | On | 15/03/2016 | Spot Bond | | | 100.00000 | 5.11662 | 100.00000 | 5.08291 | | | 0.00 | 0 | 0.00 |
| R230C | On | 15/09/2016 | Spot Bond | | | 100.00000 | 3.41108 | 100.00000 | 3.38860 | | | 0.00 | 0 | 0.00 |
| R322C | On | 21/12/2012 | Spot Bond | | | 100.00000 | 69.78967 | 100.00000 | 69.39163 | | | 0.00 | 0 | 0.00 |
| R323C | On | 21/06/2013 | Spot Bond | | | 100.00000 | 46.97574 | 100.00000 | 46.66453 | | | 0.00 | 0 | 0.00 |
| R324C | On | 21/12/2013 | Spot Bond | | | 100.00000 | 31.31716 | 100.00000 | 31.10969 | | | 0.00 | 0 | 0.00 |
| R325C | On | 21/06/2014 | Spot Bond | | | 100.00000 | 20.87811 | 100.00000 | 20.73979 | | | 0.00 | 0 | 0.00 |
| R326C | On | 21/12/2014 | Spot Bond | | | 100.00000 | 13.91874 | 100.00000 | 13.82653 | | | 0.00 | 0 | 0.00 |
| R327C | On | 21/06/2015 | Spot Bond | | | 100.00000 | 9.27916 | 100.00000 | 9.21769 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R328C | On | 21/12/2015 | Spot Bond | | | 100.00000 | 6.18611 | 100.00000 | 6.14512 | | | 0.00 | 0 | 0.00 |
| R329C | On | 21/06/2016 | Spot Bond | | | 100.00000 | 4.12407 | 100.00000 | 4.09675 | | | 0.00 | 0 | 0.00 |
| R330C | On | 21/12/2016 | Spot Bond | | | 100.00000 | 2.74938 | 100.00000 | 2.73117 | | | 0.00 | 0 | 0.00 |
| R331C | On | 21/06/2017 | Spot Bond | | | 100.00000 | 1.83292 | 100.00000 | 1.82078 | | | 0.00 | 0 | 0.00 |
| R332C | On | 21/12/2017 | Spot Bond | | | 100.00000 | 1.22195 | 100.00000 | 1.21385 | | | 0.00 | 0 | 0.00 |
| R333C | On | 21/06/2018 | Spot Bond | | | 100.00000 | 0.81463 | 100.00000 | 0.80923 | | | 0.00 | 0 | 0.00 |
| R334C | On | 21/12/2018 | Spot Bond | | | 100.00000 | 0.54309 | 100.00000 | 0.53949 | | | 0.00 | 0 | 0.00 |
| R335C | On | 21/06/2019 | Spot Bond | | | 100.00000 | 0.36206 | 100.00000 | 0.35966 | | | 0.00 | 0 | 0.00 |
| R336C | On | 21/12/2019 | Spot Bond | | | 100.00000 | 0.24137 | 100.00000 | 0.23977 | | | 0.00 | 0 | 0.00 |
| R337C | On | 21/06/2020 | Spot Bond | | | 100.00000 | 0.16091 | 100.00000 | 0.15985 | | | 0.00 | 0 | 0.00 |
| R338C | On | 21/12/2020 | Spot Bond | | | 100.00000 | 0.10728 | 100.00000 | 0.10657 | | | 0.00 | 0 | 0.00 |
| R339C | On | 21/06/2021 | Spot Bond | | | 100.00000 | 0.07152 | 100.00000 | 0.07104 | | | 0.00 | 0 | 0.00 |
| R340C | On | 21/12/2021 | Spot Bond | | | 100.00000 | 0.04768 | 100.00000 | 0.04736 | | | 0.00 | 0 | 0.00 |
| R341C | On | 21/06/2022 | Spot Bond | | | 100.00000 | 0.03179 | 100.00000 | 0.03158 | | | 0.00 | 0 | 0.00 |
| R342C | On | 21/12/2022 | Spot Bond | | | 100.00000 | 0.02119 | 100.00000 | 0.02105 | | | 0.00 | 0 | 0.00 |
| R343C | On | 21/06/2023 | Spot Bond | | | 100.00000 | 0.01413 | 100.00000 | 0.01403 | | | 0.00 | 0 | 0.00 |
| R344C | On | 21/12/2023 | Spot Bond | | | 100.00000 | 0.00942 | 100.00000 | 0.00936 | | | 0.00 | 0 | 0.00 |
| R345C | On | 21/06/2024 | Spot Bond | | | 100.00000 | 0.00628 | 100.00000 | 0.00624 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R346C | On | 21/12/2024 | Spot Bond | | | 100.00000 | 0.00419 | 100.00000 | 0.00416 | | | 0.00 | 0 | 0.00 |
| R347C | On | 21/06/2025 | Spot Bond | | | 100.00000 | 0.00279 | 100.00000 | 0.00277 | | | 0.00 | 0 | 0.00 |
| R348C | On | 21/12/2025 | Spot Bond | | | 100.00000 | 0.00186 | 100.00000 | 0.00185 | | | 0.00 | 0 | 0.00 |
| R349C | On | 21/06/2026 | Spot Bond | | | 100.00000 | 0.00124 | 100.00000 | 0.00123 | | | 0.00 | 0 | 0.00 |
| R350C | On | 21/12/2026 | Spot Bond | | | 100.00000 | 0.00083 | 100.00000 | 0.00082 | | | 0.00 | 0 | 0.00 |
| R351C | On | 21/06/2027 | Spot Bond | | | 100.00000 | 0.00055 | 100.00000 | 0.00055 | | | 0.00 | 0 | 0.00 |
| R352C | On | 21/12/2027 | Spot Bond | | | 100.00000 | 0.00037 | 100.00000 | 0.00037 | | | 0.00 | 0 | 0.00 |
| RCSB01 | On | 16/03/2014 | Spot Bond | | | 100.00000 | 31.35119 | 100.00000 | 31.12390 | | | 0.00 | 0 | 0.00 |
| RCSB02 | On | 15/07/2013 | Spot Bond | | | 100.00000 | 51.32433 | 100.00000 | 40.75961 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On | 15/07/2016 | Spot Bond | | | 100.00000 | 3.52698 | 100.00000 | 2.80098 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On | 25/05/2015 | Spot Bond | | | 100.00000 | 10.20090 | 100.00000 | 10.10565 | | | 0.00 | 0 | 0.00 |
| RCSC07 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 89.62778 | 100.00000 | 88.98758 | | | 0.00 | 0 | 0.00 |
| RCSC08 | On | 08/03/2013 | Spot Bond | | | 100.00000 | 88.54185 | 100.00000 | 87.91831 | | | 0.00 | 0 | 0.00 |
| RCSC09 | On | 06/06/2013 | Spot Bond | | | 100.00000 | 55.20448 | 100.00000 | 54.68903 | | | 0.00 | 0 | 0.00 |
| RCSC10 | On | 06/06/2013 | Spot Bond | | | 100.00000 | 55.00537 | 100.00000 | 54.48042 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On | 30/03/2015 | Spot Bond | | | 100.00000 | 8.92984 | 100.00000 | 8.86510 | | | 0.00 | 0 | 1,400,000.00 |
| RDFC04 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 90.09023 | 100.00000 | 89.44672 | | | 0.00 | 0 | 0.00 |
| RES010 | On | 21/09/2012 | Spot Bond | | | 100.00000 | 86.95787 | 100.00000 | 86.35816 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RES05 | On | 17/10/2012 | Spot Bond | | | 100.00000 | 99.45355 | 100.00000 | 98.64499 | | | 0.00 | 0 | 0.00 |
| RES06 | On | 18/10/2014 | Spot Bond | | | 100.00000 | 16.69514 | 100.00000 | 16.57277 | | | 0.00 | 0 | 0.00 |
| RES07 | On | 14/02/2013 | Spot Bond | | | 5.87500 | 102.40589 | 5.87500 | 102.35785 | | | 0.00 | 0 | 0.00 |
| RES09 | On | 14/08/2012 | Spot Bond | | | 100.00000 | 95.35394 | 100.00000 | 94.63337 | | | 0.00 | 0 | 0.00 |
| RESB01 | On | 03/06/2014 | Spot Bond | | | 100.00000 | 23.27688 | 100.00000 | 23.10812 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On | 24/07/2038 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| RP001 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 62.52203 | 100.00000 | 62.06874 | | | 0.00 | 0 | 0.00 |
| RP002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 62.87666 | 100.00000 | 62.42081 | | | 0.00 | 0 | 0.00 |
| RP004 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 25.85790 | 100.00000 | 25.67043 | | | 0.00 | 0 | 0.00 |
| RP005 | On | 31/03/2017 | Spot Bond | | | 100.00000 | 13.81566 | 100.00000 | 13.73376 | | | 0.00 | 0 | 0.00 |
| RP006 | On | 30/04/2019 | Spot Bond | | | 100.00000 | 0.29143 | 100.00000 | 0.28932 | | | 0.00 | 0 | 0.00 |
| RP007 | On | 30/04/2016 | Spot Bond | | | 100.00000 | 4.24091 | 100.00000 | 4.21017 | | | 0.00 | 0 | 0.00 |
| RP008 | On | 30/04/2016 | Spot Bond | | | 100.00000 | 4.24091 | 100.00000 | 4.21017 | | | 0.00 | 0 | 0.00 |
| RPG01 | On | 28/02/2014 | Spot Bond | | | 100.00000 | 30.75838 | 100.00000 | 30.53537 | | | 0.00 | 0 | 0.00 |
| RPG01U | On | 25/02/2014 | Spot Bond | | | 100.00000 | 23.53499 | 100.00000 | 23.39548 | | | 0.00 | 0 | 0.00 |
| RPG02 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 15.22597 | 100.00000 | 15.11559 | | | 0.00 | 0 | 0.00 |
| RPI01 | On | 22/07/2016 | Spot Bond | | | 5.25000 | 99.91462 | 5.25000 | 99.87195 | | | 0.00 | 0 | 0.00 |
| RPP01U | On | 31/08/2018 | Spot Bond | | | 100.00000 | 0.42289 | 100.00000 | 0.41986 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RPP02UOn | 12/09/2012 | Spot Bond | | | 100.00000 | 86.28842 | 100.00000 | 85.68075 | | | 0.00 | 0 | 0.00 |
| RPP03UOn | 10/10/2012 | Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.39648 | | | 0.00 | 0 | 0.00 |
| RPP04UOn | 07/10/2016 | Spot Bond | | | 100.00000 | 2.30150 | 100.00000 | 2.28481 | | | 0.00 | 0 | 0.00 |
| RPP05UOn | 21/01/2013 | Spot Bond | | | 100.00000 | 62.88780 | 100.00000 | 62.51094 | | | 0.00 | 0 | 0.00 |
| RW02 | On 31/07/2012 | Spot Bond | | | 100.00000 | 102.29606 | 100.00000 | 101.49478 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | | | 100.00000 | 12.13652 | 100.00000 | 12.05611 | | | 0.00 | 0 | 5,600,000.00 |
| SBC2 | On 28/04/2016 | Spot Bond | | | 100.00000 | 7.26164 | 100.00000 | 7.22038 | | | 0.00 | 0 | 0.00 |
| SBC3 | On 06/09/2012 | Spot Bond | | | 100.00000 | 87.52998 | 100.00000 | 86.90476 | | | 0.00 | 0 | 0.00 |
| SBK10 | On 19/11/2012 | Spot Bond | | | 100.00000 | 92.97264 | 100.00000 | 92.28395 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | | | 100.00000 | 14.76760 | 100.00000 | 14.67029 | | | 0.00 | 0 | 23,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | | | 100.00000 | 11.20316 | 100.00000 | 11.12194 | | | 0.00 | 0 | 1,500,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | | | 8.00000 | 108.31077 | 8.00000 | 108.24115 | | | 0.00 | 0 | 15,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | | | 100.00000 | 7.48953 | 100.00000 | 7.43463 | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | | | 100.00000 | 8.30267 | 100.00000 | 8.24247 | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | | | 100.00000 | 19.73960 | 100.00000 | 19.60954 | | | 0.00 | 0 | 28,400,000.00 |
| SBK8 | On 10/04/2013 | Spot Bond | | | 100.00000 | 60.74829 | 100.00000 | 60.34584 | | | 0.00 | 0 | 3,332,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | | | 100.00000 | 11.28926 | 100.00000 | 11.21447 | | | 0.00 | 0 | 7,100,000.00 |
| SBK11 | On 09/04/2014 | Spot Bond | | | 5.75000 | 121.76097 | 5.75000 | 121.65648 | | | 0.00 | 0 | 2,600,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBN18 | On | 14/09/2013 | Spot Bond | | | 100.00000 | 41.79775 | 100.00000 | 41.52235 | | | 0.00 | 0 | 0.00 |
| SBN20 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 58.45455 | 100.00000 | 58.06730 | | | 0.00 | 0 | 0.00 |
| SBN27 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 24.34182 | 100.00000 | 24.18143 | | | 0.00 | 0 | 0.00 |
| SBN29 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 24.34182 | 100.00000 | 24.18143 | | | 0.00 | 0 | 0.00 |
| SBN31 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 24.34182 | 100.00000 | 24.18143 | | | 0.00 | 0 | 0.00 |
| SBN32 | On | 19/03/2013 | Spot Bond | | | 100.00000 | 60.68019 | 100.00000 | 60.28037 | | | 0.00 | 0 | 0.00 |
| SBN33 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 12.20947 | 100.00000 | 12.12902 | | | 0.00 | 0 | 0.00 |
| SBN34 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 24.34182 | 100.00000 | 24.18143 | | | 0.00 | 0 | 0.00 |
| SBN35 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 24.34182 | 100.00000 | 24.18143 | | | 0.00 | 0 | 0.00 |
| SBN36 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| SBN42 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.73612 | 100.00000 | 60.33375 | | | 0.00 | 0 | 0.00 |
| SBN45 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 8.41263 | 100.00000 | 8.35164 | | | 0.00 | 0 | 0.00 |
| SBN49 | On | 02/06/2014 | Spot Bond | | | 100.00000 | 23.33341 | 100.00000 | 23.16424 | | | 0.00 | 0 | 0.00 |
| SBN50 | On | 23/09/2014 | Spot Bond | | | 100.00000 | 22.25237 | 100.00000 | 22.09104 | | | 0.00 | 0 | 0.00 |
| SBN51 | On | 03/10/2016 | Spot Bond | | | 100.00000 | 9.79405 | 100.00000 | 9.72305 | | | 0.00 | 0 | 0.00 |
| SBN52 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 56.92206 | 100.00000 | 56.50937 | | | 0.00 | 0 | 0.00 |
| SBR003 | On | 05/11/2013 | Spot Bond | | | 100.00000 | 43.72403 | 100.00000 | 43.40704 | | | 0.00 | 0 | 0.00 |
| SBS13 | On | 22/09/2017 | Spot Bond | | | 100.00000 | 12.85219 | 100.00000 | 12.76751 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| SBS14 | On | 07/02/2014 | Spot Bond | | | 100.00000 | 31.05674 | 100.00000 | 30.83158 | | | 0.00 | 0 | 0.00 |
| SBS15 | On | 26/04/2016 | Spot Bond | | | 100.00000 | 10.65829 | 100.00000 | 12.23289 | | | 0.00 | 0 | 0.00 |
| SBS16 | On | 22/09/2018 | Spot Bond | | | 100.00000 | 0.40043 | 100.00000 | 0.39753 | | | 0.00 | 0 | 0.00 |
| SBS17 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 0.81103 | 100.00000 | 0.80566 | | | 0.00 | 0 | 0.00 |
| SBS18 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 8.35522 | 100.00000 | 8.29464 | | | 0.00 | 0 | 1,100,000.00 |
| SBS19 | On | 23/06/2021 | Spot Bond | | | 100.00000 | 10.77617 | 100.00000 | 10.70478 | | | 0.00 | 0 | 0.00 |
| SBS20 | On | 15/05/2026 | Spot Bond | | | 10.05000 | 101.66576 | 10.05000 | 101.58452 | | | 0.00 | 0 | 0.00 |
| SBS21 | On | 15/05/2026 | Spot Bond | | | 100.00000 | 0.00079 | 100.00000 | 0.00079 | | | 0.00 | 0 | 3,200,000.00 |
| SBS22 | On | 23/05/2015 | Spot Bond | | | 100.00000 | 16.68094 | 100.00000 | 16.56000 | | | 0.00 | 0 | 0.00 |
| SBS23 | On | 23/05/2017 | Spot Bond | | | 100.00000 | 1.82693 | 100.00000 | 1.80987 | | | 0.00 | 0 | 2,300,000.00 |
| SBS24 | On | 23/05/2019 | Spot Bond | | | 100.00000 | 0.32515 | 100.00000 | 0.32212 | | | 0.00 | 0 | 800,000,000.00 |
| SBS25 | On | 24/05/2019 | Spot Bond | | | 8.00000 | 106.80969 | 8.00000 | 106.76387 | | | 0.00 | 0 | 0.00 |
| SBS3 | On | 25/05/2026 | Spot Bond | | | 100.00000 | 9.19678 | 100.00000 | 9.13618 | | | 0.00 | 0 | 0.00 |
| SBS4 | On | 16/11/2021 | Spot Bond | | | 100.00000 | 9.88448 | 100.00000 | 9.81935 | | | 0.00 | 0 | 800,000.00 |
| SBS7 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 64.71110 | 100.00000 | 64.28470 | | | 0.00 | 0 | 0.00 |
| SBS9 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 15.17423 | 100.00000 | 15.07425 | | | 0.00 | 0 | 2,800,000.00 |
| SBSI10 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 55.79396 | 100.00000 | 55.40450 | | | 0.00 | 0 | 11,032,000.00 |
| SBSI11 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.00558 | 100.00000 | 5.96579 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBSI12 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 6.07961 | 100.00000 | 6.03911 | | | 0.00 | 0 | 0.00 |
| SCM107 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 10.87791 | 100.00000 | 10.79904 | | | 0.00 | 0 | 0.00 |
| SCM220 | On | 20/01/2013 | Spot Bond | | | 100.00000 | 69.97597 | 100.00000 | 69.57844 | | | 0.00 | 0 | 0.00 |
| SCM221 | On | 17/02/2013 | Spot Bond | | | 100.00000 | 66.35234 | 100.00000 | 65.97540 | | | 0.00 | 0 | 0.00 |
| SHF01 | On | 15/12/2016 | Spot Bond | | | 100.00000 | 2.42764 | 100.00000 | 2.41004 | | | 0.00 | 0 | 0.00 |
| SHI02 | On | 01/10/2021 | Spot Bond | | | 100.00000 | 0.03881 | 100.00000 | 0.03852 | | | 0.00 | 0 | 0.00 |
| SHPCBL | On | 03/04/2017 | Spot Bond | | | 6.50000 | 100.14652 | 6.50000 | 100.11134 | | | 0.00 | 0 | 0.00 |
| SHS01 | On | 15/12/2016 | Spot Bond | | | 100.00000 | 10.74748 | 100.00000 | 10.66956 | | | 0.00 | 0 | 49,000,000.00 |
| SHS02 | On | 29/06/2013 | Spot Bond | | | 100.00000 | 53.35526 | 100.00000 | 52.96843 | | | 0.00 | 0 | 0.00 |
| SHS03 | On | 29/06/2015 | Spot Bond | | | 100.00000 | 16.47214 | 100.00000 | 16.35272 | | | 0.00 | 0 | 0.00 |
| SHS04 | On | 29/06/2017 | Spot Bond | | | 100.00000 | 1.50182 | 100.00000 | 1.49093 | | | 0.00 | 0 | 0.00 |
| SHS05 | On | 29/06/2017 | Spot Bond | | | 8.75000 | 101.71915 | 8.75000 | 101.67123 | | | 0.00 | 0 | 0.00 |
| SLI1 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 50.99006 | 100.00000 | 50.65041 | | | 0.00 | 0 | 0.00 |
| SLI2 | On | 15/08/2016 | Spot Bond | | | 100.00000 | 16.82293 | 100.00000 | 16.71086 | | | 0.00 | 0 | 8,200,000.00 |
| SMF1 | On | 27/06/2013 | Spot Bond | | | 100.00000 | 51.76737 | 100.00000 | 51.42442 | | | 0.00 | 0 | 0.00 |
| SNT01 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 12.20947 | 100.00000 | 12.12902 | | | 0.00 | 0 | 11,000,000.00 |
| SPDA1 | On | 21/08/2014 | Spot Bond | | | 100.00000 | 15.37441 | 100.00000 | 15.26295 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On | 21/08/2016 | Spot Bond | | | 100.00000 | 2.57940 | 100.00000 | 2.56070 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SPDA3 | On | 21/08/2015 | Spot Bond | | | 100.00000 | 6.29736 | 100.00000 | 6.25170 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On | 21/08/2017 | Spot Bond | | | 100.00000 | 1.05652 | 100.00000 | 1.04886 | | | 0.00 | 0 | 0.00 |
| SSA01 | On | 28/06/2016 | Spot Bond | | | 100.00000 | 13.69138 | 100.00000 | 13.60068 | | | 0.00 | 0 | 0.00 |
| SSA02 | On | 20/04/2015 | Spot Bond | | | 100.00000 | 11.41478 | 100.00000 | 11.30704 | | | 0.00 | 0 | 0.00 |
| SSN001 | On | 01/03/2017 | Spot Bond | | | 100.00000 | 1.60735 | 100.00000 | 1.59570 | | | 0.00 | 0 | 0.00 |
| SSN002 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.53593 | 100.00000 | 9.46680 | | | 0.00 | 0 | 0.00 |
| SSN003 | On | 25/04/2017 | Spot Bond | | | 100.00000 | 1.99973 | 100.00000 | 1.98085 | | | 0.00 | 0 | 0.00 |
| SSN004 | On | 31/03/2021 | Spot Bond | | | 100.00000 | 8.39836 | 100.00000 | 8.33354 | | | 0.00 | 0 | 0.00 |
| SSN005 | On | 31/03/2021 | Spot Bond | | | 6.75000 | 101.60417 | 6.75000 | 101.53490 | | | 0.00 | 0 | 0.00 |
| SSN006 | On | 21/12/2014 | Spot Bond | | | 100.00000 | 21.76937 | 100.00000 | 21.66694 | | | 0.00 | 0 | 0.00 |
| SSN007 | On | 15/01/2020 | Spot Bond | | | 7.25000 | 100.01935 | 7.25000 | 99.84859 | | | 0.00 | 0 | 0.00 |
| SSN008 | On | 18/06/2017 | Spot Bond | | | 100.00000 | 1.68428 | 100.00000 | 1.66855 | | | 0.00 | 0 | 0.00 |
| SSN009 | On | 15/09/2017 | Spot Bond | | | 8.75000 | 98.63880 | 8.75000 | 98.46999 | | | 0.00 | 0 | 0.00 |
| SSN010 | On | 15/09/2015 | Spot Bond | | | 13.50000 | 101.22676 | 13.50000 | 100.96262 | | | 0.00 | 0 | 0.00 |
| SYN829 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 91.70854 | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| SYN830 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 91.70854 | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| SYN831 | On | 19/08/2012 | Spot Bond | | | 100.00000 | 91.47870 | 100.00000 | 90.79602 | | | 0.00 | 0 | 0.00 |
| SYN833 | On | 25/08/2012 | Spot Bond | | | 100.00000 | 90.12346 | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN842 On | 19/08/2012 | Spot Bond | | | 100.00000 | 91.47870 | 100.00000 | 90.79602 | | | 0.00 | 0 | 0.00 |
| SYN860 On | 25/11/2012 | Spot Bond | | | 100.00000 | 73.44064 | 100.00000 | 73.00000 | | | 0.00 | 0 | 0.00 |
| SYN861 On | 22/11/2012 | Spot Bond | | | 100.00000 | 73.88664 | 100.00000 | 73.44064 | | | 0.00 | 0 | 0.00 |
| SYN867 On | 19/01/2013 | Spot Bond | | | 100.00000 | 70.10898 | 100.00000 | 69.71070 | | | 0.00 | 0 | 0.00 |
| SYN869 On | 19/01/2013 | Spot Bond | | | 100.00000 | 70.10898 | 100.00000 | 69.71070 | | | 0.00 | 0 | 0.00 |
| SYN870 On | 20/01/2013 | Spot Bond | | | 100.00000 | 69.97597 | 100.00000 | 69.57844 | | | 0.00 | 0 | 0.00 |
| SYN872 On | 13/02/2013 | Spot Bond | | | 100.00000 | 66.85828 | 100.00000 | 66.47846 | | | 0.00 | 0 | 0.00 |
| SYN873 On | 14/02/2013 | Spot Bond | | | 100.00000 | 66.73143 | 100.00000 | 66.35234 | | | 0.00 | 0 | 0.00 |
| SYN874 On | 16/02/2013 | Spot Bond | | | 100.00000 | 66.47846 | 100.00000 | 66.10080 | | | 0.00 | 0 | 0.00 |
| SYN875 On | 16/02/2013 | Spot Bond | | | 100.00000 | 66.47846 | 100.00000 | 66.10080 | | | 0.00 | 0 | 0.00 |
| SYN876 On | 20/02/2013 | Spot Bond | | | 100.00000 | 65.97540 | 100.00000 | 65.60060 | | | 0.00 | 0 | 0.00 |
| SYN878 On | 21/02/2013 | Spot Bond | | | 100.00000 | 65.85022 | 100.00000 | 65.47614 | | | 0.00 | 0 | 0.00 |
| SYN880 On | 23/02/2013 | Spot Bond | | | 100.00000 | 65.60060 | 100.00000 | 65.22793 | | | 0.00 | 0 | 0.00 |
| SYN881 On | 23/02/2013 | Spot Bond | | | 100.00000 | 65.60060 | 100.00000 | 65.22793 | | | 0.00 | 0 | 0.00 |
| SYN882 On | 27/02/2013 | Spot Bond | | | 100.00000 | 65.10417 | 100.00000 | 64.73432 | | | 0.00 | 0 | 0.00 |
| SYN887 On | 17/02/2013 | Spot Bond | | | 100.00000 | 61.88496 | 100.00000 | 61.47386 | | | 0.00 | 0 | 0.00 |
| SYN910 On | 17/07/2012 | Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 98.91599 | | | 0.00 | 0 | 0.00 |
| SYN911 On | 19/07/2012 | Spot Bond | | | 100.00000 | 99.18478 | 100.00000 | 98.38275 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN913 | On | 19/07/2012 | | | 100.00000 | 99.18478 | 100.00000 | 98.38275 | | | 0.00 | 0 | 0.00 |
| SYN915 | On | 01/08/2012 | | | 100.00000 | 95.80052 | 100.00000 | 95.05208 | | | 0.00 | 0 | 0.00 |
| SYN916 | On | 03/08/2012 | | | 100.00000 | 95.30026 | 100.00000 | 94.55959 | | | 0.00 | 0 | 0.00 |
| SYN917 | On | 13/08/2012 | | | 100.00000 | 92.87532 | 100.00000 | 92.17172 | | | 0.00 | 0 | 0.00 |
| SYN918 | On | 14/08/2012 | | | 100.00000 | 92.63959 | 100.00000 | 91.93955 | | | 0.00 | 0 | 0.00 |
| SYN919 | On | 16/08/2012 | | | 100.00000 | 92.17172 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0.00 |
| SYN920 | On | 16/08/2012 | | | 100.00000 | 92.17172 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0.00 |
| SYN922 | On | 20/08/2012 | | | 100.00000 | 91.25000 | 100.00000 | 90.57072 | | | 0.00 | 0 | 0.00 |
| SYN923 | On | 21/08/2012 | | | 100.00000 | 91.02244 | 100.00000 | 90.34653 | | | 0.00 | 0 | 0.00 |
| SYN924 | On | 22/08/2012 | | | 100.00000 | 90.79602 | 100.00000 | 90.12346 | | | 0.00 | 0 | 0.00 |
| SYN925 | On | 23/08/2012 | | | 100.00000 | 90.57072 | 100.00000 | 89.90148 | | | 0.00 | 0 | 0.00 |
| SYN926 | On | 27/08/2012 | | | 100.00000 | 89.68059 | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| SYN927 | On | 18/09/2012 | | | 100.00000 | 85.08159 | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |
| SYN928 | On | 19/07/2012 | | | 100.00000 | 99.18478 | 100.00000 | 98.38275 | | | 0.00 | 0 | 0.00 |
| SYN929 | On | 19/07/2012 | | | 100.00000 | 99.18478 | 100.00000 | 98.38275 | | | 0.00 | 0 | 0.00 |
| SYN930 | On | 01/10/2012 | | | 100.00000 | 82.57919 | 100.00000 | 82.02247 | | | 0.00 | 0 | 0.00 |
| SZ18 | On | 30/09/2015 | | | 100.00000 | 22.33547 | 100.00000 | 22.18750 | | | 0.00 | 0 | 0.00 |
| SZ25 | On | 30/09/2025 | | | 100.00000 | 11.40986 | 100.00000 | 11.33427 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| T018 | On | 15/07/2014 | Spot Bond | | | 100.00000 | 28.44223 | 100.00000 | 33.60457 | | | 0.00 | 0 | 0.00 |
| TFS06 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 33.99729 | 100.00000 | 33.77327 | | | 0.00 | 0 | 0.00 |
| TFS73 | On | 11/02/2013 | Spot Bond | | | 6.27500 | 101.14131 | 6.27500 | 101.08999 | | | 0.00 | 0 | 0.00 |
| TFS77 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 54.81585 | 100.00000 | 54.41843 | | | 0.00 | 0 | 0.00 |
| TFS78 | On | 18/04/2013 | Spot Bond | | | 100.00000 | 65.95275 | 100.00000 | 65.46937 | | | 0.00 | 0 | 0.00 |
| TFS80 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 91.70854 | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| TFS83 | On | 28/07/2015 | Spot Bond | | | 100.00000 | 6.67268 | 100.00000 | 6.62378 | | | 0.00 | 0 | 0.00 |
| TFS84 | On | 28/07/2016 | Spot Bond | | | 8.00000 | 106.43087 | 8.00000 | 106.36209 | | | 0.00 | 0 | 0.00 |
| TFS88 | On | 08/02/2013 | Spot Bond | | | 100.00000 | 67.49613 | 100.00000 | 67.11269 | | | 0.00 | 0 | 0.00 |
| TFS90 | On | 05/03/2013 | Spot Bond | | | 6.27000 | 100.69555 | 6.27000 | 100.64449 | | | 0.00 | 0 | 0.00 |
| TFS93 | On | 17/02/2014 | Spot Bond | | | 100.00000 | 28.88193 | 100.00000 | 28.71073 | | | 0.00 | 0 | 0.00 |
| TFS95 | On | 25/07/2012 | Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 96.81698 | | | 0.00 | 0 | 0.00 |
| TFS96 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 94.07216 | 100.00000 | 93.35038 | | | 0.00 | 0 | 0.00 |
| TFS97 | On | 14/11/2013 | Spot Bond | | | 100.00000 | 43.74958 | 100.00000 | 43.34108 | | | 0.00 | 0 | 0.00 |
| TFS98 | On | 14/09/2012 | Spot Bond | | | 100.00000 | 85.88235 | 100.00000 | 85.28037 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 6.76217 | 100.00000 | 8.65319 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 6.95676 | 100.00000 | 8.90220 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 7.53341 | 100.00000 | 10.66415 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TH10B1 On | 18/10/2038 | Spot Bond | | | 100.00000 | 7.37514 | 100.00000 | 9.43758 | | | 0.00 | 0 | 0.00 |
| TH10C1 On | 18/10/2038 | Spot Bond | | | 100.00000 | 8.27027 | 100.00000 | 10.58303 | | | 0.00 | 0 | 0.00 |
| TH10D1 On | 18/10/2038 | Spot Bond | | | 100.00000 | 11.96757 | 100.00000 | 15.31428 | | | 0.00 | 0 | 0.00 |
| TH7A2A On | 18/10/2012 | Spot Bond | | | 100.00000 | 99.45355 | 100.00000 | 98.64499 | | | 0.00 | 0 | 0.00 |
| TH9A10 On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |
| THE7A1 On | 18/10/2012 | Spot Bond | | | 100.00000 | 99.45355 | 100.00000 | 98.64499 | | | 0.00 | 0 | 0.00 |
| THE7A3 On | 18/10/2012 | Spot Bond | | | 100.00000 | 101.90508 | 100.00000 | 101.07659 | | | 0.00 | 0 | 20,000.00 |
| THE7B On | 18/10/2012 | Spot Bond | | | 100.00000 | 99.45355 | 100.00000 | 98.64498 | | | 0.00 | 0 | 0.00 |
| THE7C On | 18/10/2012 | Spot Bond | | | 100.00000 | 99.45355 | 100.00000 | 98.64498 | | | 0.00 | 0 | 0.00 |
| THE8A1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 6.29904 | 100.00000 | 6.25287 | | | 0.00 | 0 | 0.00 |
| THE8A2 On | 18/04/2036 | Spot Bond | | | 100.00000 | 6.74683 | 100.00000 | 6.69738 | | | 0.00 | 0 | 0.00 |
| THE8A3 On | 18/04/2036 | Spot Bond | | | 100.00000 | 7.04537 | 100.00000 | 6.99372 | | | 0.00 | 0 | 0.00 |
| THE8B1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 7.64243 | 100.00000 | 7.58641 | | | 0.00 | 0 | 0.00 |
| THE8C1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 8.04047 | 100.00000 | 7.98154 | | | 0.00 | 0 | 0.00 |
| THE8D1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 12.25972 | 100.00000 | 12.16987 | | | 0.00 | 0 | 0.00 |
| THE9A1 On | 18/07/2016 | Spot Bond | | | 100.00000 | 9.36274 | 100.00000 | 10.96970 | | | 0.00 | 0 | 0.00 |
| THE9A2 On | 18/01/2016 | Spot Bond | | | 100.00000 | 4.37653 | 100.00000 | 4.34445 | | | 0.00 | 0 | 0.00 |
| THE9A3 On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| THE9A5 | On | 18/07/2039 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On | 18/07/2039 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On | 18/07/2039 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On | 18/07/2039 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On | 18/07/2039 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On | 18/07/2039 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 2.80098 | 100.00000 | 2.78045 | | | 0.00 | 0 | 0.00 |
| TL13 | On | 31/12/2013 | Spot Bond | | | 100.00000 | 38.82082 | 100.00000 | 38.53937 | | | 0.00 | 0 | 0.00 |
| TL15 | On | 29/04/2015 | Spot Bond | | | 100.00000 | 23.33853 | 100.00000 | 23.18392 | | | 0.00 | 0 | 3,000,000.00 |
| TL20 | On | 22/02/2020 | Spot Bond | | | 6.00000 | 102.33532 | 6.00000 | 102.28646 | | | 0.00 | 0 | 0.00 |
| TN17 | On | 14/11/2017 | Spot Bond | | | 100.00000 | 11.83298 | 100.00000 | 11.75501 | | 2,450,000,000,000.00 | 24,500,000 | 1,034,400,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| TN20 | On | 17/09/2020 | Spot Bond | | | 100.00000 | 13.82705 | 100.00000 | 13.73594 | | | 417,000,000.00 | 4,170 | 278,504,170.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 100.00000 | 12.63838 | 100.00000 | 12.55510 | | | 3,600,426,800,000.00 | 36,004,268 | 190,504,268.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 100.00000 | 13.21269 | 100.00000 | 13.12468 | | | 8,400,000,000,000.00 | 84,000,000 | 168,000,000.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 100.00000 | 10.22580 | 100.00000 | 10.15842 | | | 1,200,000,000,000.00 | 12,000,000 | 24,200,000.00 |
| TR30 | On | 31/12/2099 | Spot Bond | | | 10.00000 | 99.59925 | 10.00000 | 100.34862 | | | 0.00 | 0 | 0.00 |
| TR31 | On | 31/12/2099 | Spot Bond | | | 9.75000 | 99.60921 | 9.75000 | 100.33993 | | | 0.00 | 0 | 0.00 |
| TR32 | On | 31/12/2099 | Spot Bond | | | 100.00000 | 9.62010 | 100.00000 | 10.34136 | | | 0.00 | 0 | 0.00 |
| TSP116 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 67.36808 | 100.00000 | 66.98536 | | | 0.00 | 0 | 0.00 |
| TSP117 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 65.60060 | 100.00000 | 65.22793 | | | 0.00 | 0 | 0.00 |
| TSP121 | On | 02/09/2012 | Spot Bond | | | 100.00000 | 88.37772 | 100.00000 | 87.74038 | | | 0.00 | 0 | 0.00 |
| TSP124 | On | 26/07/2012 | Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 96.56085 | | | 0.00 | 0 | 0.00 |
| TSP125 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 90.57072 | 100.00000 | 89.90148 | | | 0.00 | 0 | 0.00 |
| TSP127 | On | 10/08/2012 | Spot Bond | | | 100.00000 | 93.58974 | 100.00000 | 92.87532 | | | 0.00 | 0 | 0.00 |
| TSP128 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 67.62443 | 100.00000 | 67.24026 | | | 0.00 | 0 | 0.00 |
| TSP129 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 64.12257 | 100.00000 | 63.75829 | | | 0.00 | 0 | 0.00 |
| TSP130 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 79.52070 | 100.00000 | 79.00433 | | | 0.00 | 0 | 0.00 |
| TSP131 | On | 03/05/2013 | Spot Bond | | | 100.00000 | 57.54409 | 100.00000 | 57.21719 | | | 0.00 | 0 | 0.00 |
| TSP132 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 72.85429 | 100.00000 | 72.42063 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TSP133 | On | 03/01/2013 | Spot Bond | | | 100.00000 | 68.09701 | 100.00000 | 67.71800 | | | 0.00 | 0 | 0.00 |
| TSP134 | On | 27/06/2013 | Spot Bond | | | 100.00000 | 51.83702 | 100.00000 | 51.54254 | | | 0.00 | 0 | 0.00 |
| UG21 | On | 02/03/2021 | Spot Bond | | | 100.00000 | 14.52057 | 100.00000 | 14.42489 | | | 0.00 | 0 | 0.00 |
| UTR02 | On | 21/11/2012 | Spot Bond | | | 100.00000 | 77.91972 | 100.00000 | 77.44844 | | | 0.00 | 0 | 0.00 |
| UTR041 | On | 19/04/2014 | Spot Bond | | | 100.00000 | 31.38744 | 100.00000 | 31.15740 | | | 0.00 | 0 | 0.00 |
| UTR042 | On | 19/04/2016 | Spot Bond | | | 100.00000 | 11.79183 | 100.00000 | 11.70541 | | | 0.00 | 0 | 0.00 |
| UTR043 | On | 06/04/2015 | Spot Bond | | | 100.00000 | 16.85042 | 100.00000 | 16.72825 | | | 0.00 | 0 | 0.00 |
| UTR40 | On | 10/09/2017 | Spot Bond | | | 100.00000 | 14.84785 | 100.00000 | 14.75002 | | | 0.00 | 0 | 0.00 |
| VIP1A2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 95.78615 | 100.00000 | 95.05496 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 44.42868 | 100.00000 | 44.10658 | | | 0.00 | 0 | 0.00 |
| VIP1B2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 95.81564 | 100.00000 | 95.08422 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 44.47149 | 100.00000 | 44.16246 | | | 0.00 | 0 | 0.00 |
| VIP1C2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 95.92180 | 100.00000 | 95.18957 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 44.90673 | 100.00000 | 44.58115 | | | 0.00 | 0 | 0.00 |
| VKE01 | On | 08/05/2015 | Spot Bond | | | 100.00000 | 10.75783 | 100.00000 | 10.65739 | | | 0.00 | 0 | 0.00 |
| VKE02 | On | 08/05/2016 | Spot Bond | | | 100.00000 | 4.53846 | 100.00000 | 4.49608 | | | 0.00 | 0 | 0.00 |
| VKE03 | On | 08/05/2017 | Spot Bond | | | 100.00000 | 1.91466 | 100.00000 | 1.89679 | | | 0.00 | 0 | 0.00 |
| VOD002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 64.98066 | 100.00000 | 64.61151 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| VOD004 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 89.46078 | 100.00000 | 88.80779 | | | 0.00 | 0 | 0.00 |
| VOYT01 | On | 09/09/2015 | Spot Bond | | | 100.00000 | 11.26350 | 100.00000 | 11.19968 | | | 0.00 | 0 | 0.00 |
| WS04 | On | 30/05/2016 | Spot Bond | | | 100.00000 | 17.65072 | 100.00000 | 17.53441 | | | 317,000,000.00 | 3,170 | 63,092,170.00 |
| WS05 | On | 01/08/2018 | Spot Bond | | | 100.00000 | 14.73347 | 100.00000 | 14.62957 | | | 320,000,000,000.00 | 3,200,000 | 43,200,000.00 |
| WSP1 | On | 28/05/2015 | Spot Bond | | | 100.00000 | 18.92615 | 100.00000 | 18.80145 | | | 0.00 | 0 | 14,200,000.00 |
| WSP2 | On | 28/05/2017 | Spot Bond | | | 100.00000 | 11.78422 | 100.00000 | 11.70657 | | | 0.00 | 0 | 28,000,000.00 |
| WSP3 | On | 28/05/2019 | Spot Bond | | | 100.00000 | 10.37346 | 100.00000 | 10.30511 | | | 0.00 | 0 | 0.00 |
| WSP4 | On | 28/05/2020 | Spot Bond | | | 100.00000 | 10.18054 | 100.00000 | 10.11346 | | | 0.00 | 0 | 0.00 |
| WSP5 | On | 28/05/2021 | Spot Bond | | | 100.00000 | 10.09480 | 100.00000 | 10.02828 | | | 0.00 | 0 | 31,900,000.00 |
| Z006 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 40.18210 | 100.00000 | 39.91876 | | | 0.00 | 0 | 0.00 |
| Z009 | On | 30/11/2013 | Spot Bond | | | 100.00000 | 32.80874 | 100.00000 | 32.59139 | | | 0.00 | 0 | 0.00 |
| Z014 | On | 30/06/2015 | Spot Bond | | | 100.00000 | 9.09420 | 100.00000 | 9.03428 | | | 0.00 | 0 | 0.00 |
| Z018 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 25.03776 | 100.00000 | 24.87188 | | | 0.00 | 0 | 0.00 |
| Z019 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 20.46196 | 100.00000 | 20.32714 | | | 0.00 | 0 | 0.00 |
| Z020 | On | 19/10/2015 | Spot Bond | | | 100.00000 | 7.11277 | 100.00000 | 7.06565 | | | 0.00 | 0 | 0.00 |
| Z025 | On | 30/11/2014 | Spot Bond | | | 100.00000 | 14.60574 | 100.00000 | 14.50950 | | | 0.00 | 0 | 0.00 |
| Z071 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 9.07419 | 100.00000 | 9.01440 | | | 0.00 | 0 | 75,000,000.00 |
| Z083 | On | 30/09/2019 | Spot Bond | | | 100.00000 | 0.28973 | 100.00000 | 0.28782 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA001 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 5.71772 | 100.00000 | 5.68533 | | | 0.00 | 0 | 0.00 |
| ZA002 | On | 16/08/2024 | Spot Bond | | | 100.00000 | 0.02302 | 100.00000 | 0.02289 | | | 0.00 | 0 | 0.00 |
| ZA003 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 5.71772 | 100.00000 | 5.68533 | | | 0.00 | 0 | 0.00 |
| ZA004 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 80.57395 | 100.00000 | 80.04386 | | | 0.00 | 0 | 0.00 |
| ZA005 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 80.57395 | 100.00000 | 80.04386 | | | 0.00 | 0 | 0.00 |
| ZA007 | On | 31/03/2015 | Spot Bond | | | 100.00000 | 15.31642 | 100.00000 | 15.22941 | | | 0.00 | 0 | 0.00 |
| ZA008 | On | 19/03/2015 | Spot Bond | | | 100.00000 | 15.66946 | 100.00000 | 15.58044 | | | 0.00 | 0 | 0.00 |
| ZA009 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 14.68970 | 100.00000 | 14.60625 | | | 0.00 | 0 | 0.00 |
| ZA010 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 14.68970 | 100.00000 | 14.60625 | | | 0.00 | 0 | 0.00 |
| ZA011 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 13.92901 | 100.00000 | 13.84988 | | | 0.00 | 0 | 0.00 |
| ZA012 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 13.92901 | 100.00000 | 13.84988 | | | 0.00 | 0 | 0.00 |
| ZA013 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 13.18265 | 100.00000 | 13.10776 | | | 0.00 | 0 | 0.00 |
| ZA014 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 13.18265 | 100.00000 | 13.10776 | | | 0.00 | 0 | 0.00 |
| ZA015 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 12.40567 | 100.00000 | 12.33538 | | | 0.00 | 0 | 0.00 |
| ZA016 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 12.40567 | 100.00000 | 12.33538 | | | 0.00 | 0 | 0.00 |
| ZA017 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 11.69831 | 100.00000 | 11.63203 | | | 0.00 | 0 | 0.00 |
| ZA018 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 11.69831 | 100.00000 | 11.63203 | | | 0.00 | 0 | 0.00 |
| ZA019 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 11.01041 | 100.00000 | 10.94803 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA020 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 11.01041 | 100.00000 | 10.94803 | | | 0.00 | 0 | 0.00 |
| ZA021 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 10.42201 | 100.00000 | 10.36296 | | | 0.00 | 0 | 0.00 |
| ZA022 | On | 18/11/2015 | Spot Bond | | | 100.00000 | 9.86505 | 100.00000 | 9.80916 | | | 0.00 | 0 | 0.00 |
| ZA023 | On | 20/04/2016 | Spot Bond | | | 100.00000 | 7.37280 | 100.00000 | 7.33091 | | | 0.00 | 0 | 0.00 |
| ZA024 | On | 20/05/2016 | Spot Bond | | | 100.00000 | 6.96450 | 100.00000 | 6.92494 | | | 0.00 | 0 | 0.00 |
| ZA025 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 6.55388 | 100.00000 | 6.51665 | | | 0.00 | 0 | 0.00 |
| ZA026 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 6.55388 | 100.00000 | 6.51665 | | | 0.00 | 0 | 0.00 |
| ZA027 | On | 20/07/2016 | Spot Bond | | | 100.00000 | 6.20096 | 100.00000 | 6.16444 | | | 0.00 | 0 | 0.00 |
| ZA028 | On | 19/08/2016 | Spot Bond | | | 100.00000 | 5.84525 | 100.00000 | 5.81082 | | | 0.00 | 0 | 0.00 |
| ZA029 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 5.48829 | 100.00000 | 5.45596 | | | 0.00 | 0 | 0.00 |

Total for j-Bonds : **548,510,101,383,955.00** ,711,164,137 **104,706,280,322.00**

Grand Total: **18,511,074,461,958.00** '11,274,566 **04,707,750,901.00**