



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 01/08/2012

| 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 | | | 8.31530 | 8.31530 | 8.27320 | 8.27320 | | 15.74 | 119,698,743.50 | 14,395 | 239,441.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Call | | | 1,125.20180 | 1.12520 | 1,167.059 | 18.17 | 0.00 | 0 | 16,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Put | | | 2.00180 | 0.00200 | 1.759 | 18.17 | 0.00 | 0 | 9,200.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Call | | | 976.48280 | 0.97648 | 1,018.138 | 17.04 | 0.00 | 0 | 37,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Put | | | 3.28280 | 0.00328 | 2.838 | 17.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.40 | Call | | | 877.80440 | 0.87780 | 919.239 | 16.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.40 | Put | | | 4.60440 | 0.00460 | 3.939 | 16.29 | 0.00 | 0 | 8,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.75 | Call | | | 546.92080 | 0.54692 | 586.035 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.75 | Put | | | 23.72080 | 0.02372 | 20.735 | 15.28 | 0.00 | 0 | 44,100.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.10 | Call | | | 278.86480 | 0.27886 | 308.108 | 15.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.10 | Put | | | 105.66480 | 0.10566 | 92.808 | 15.36 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.50 | Call | | | 780.31280 | 0.78031 | 821.383 | 15.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.50 | Put | | | 7.11280 | 0.00711 | 6.083 | 15.80 | 0.00 | 0 | 246.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.70 | Call | | | 592.11550 | 0.59212 | 631.770 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.70 | Put | | | 18.91550 | 0.01892 | 16.470 | 15.39 | 0.00 | 0 | 2,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.26 | Call | | | 191.56710 | 0.19157 | 214.773 | 15.66 | 0.00 | 0 | 300.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.26 | Put | | | 178.36710 | 0.17837 | 159.473 | 15.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Call | | | 419.64390 | 0.41964 | 454.868 | 14.97 | 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 | 17/09/2012 | Foreign Exchange Future | 7.90 | Put | | | 46.44390 | 0.04644 | 39.568 | 14.97 | 0.00 | 0 | 20,360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.00 | Call | | | 345.13550 | 0.34514 | 377.573 | 15.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.00 | Put | | | 71.93550 | 0.07194 | 62.273 | 15.16 | 0.00 | 0 | 10,425.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.55 | Call | | | 98.23960 | 0.09824 | 109.892 | 17.10 | 0.00 | 0 | 500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.55 | Put | | | 375.03960 | 0.37504 | 344.592 | 17.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.20 | Call | | | 221.36340 | 0.22136 | 247.149 | 15.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.20 | Put | | | 148.16340 | 0.14816 | 131.849 | 15.55 | 0.00 | 0 | 600.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.25 | Call | | | 195.93860 | 0.19594 | 219.951 | 15.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.25 | Put | | | 172.73860 | 0.17274 | 154.651 | 15.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Call | | | 56.61590 | 0.05662 | 62.503 | 18.55 | 0.00 | 0 | 250.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Put | | | 583.41590 | 0.58342 | 547.203 | 18.55 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.40 | Call | | | 139.05820 | 0.13906 | 155.371 | 16.28 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.40 | Put | | | 265.85820 | 0.26586 | 240.071 | 16.28 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.50 | Call | | | 110.31220 | 0.11031 | 123.396 | 16.83 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.50 | Put | | | 337.11220 | 0.33711 | 308.096 | 16.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Call | | | 25.84020 | 0.02584 | 27.930 | 21.10 | 0.00 | 0 | 7,400.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Put | | | 952.64020 | 0.95264 | 912.630 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | | 87.50750 | 0.08751 | 97.849 | 17.37 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | | 414.30750 | 0.41431 | 382.549 | 17.37 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.75 | Call | | | 62.89400 | 0.06289 | 69.600 | 18.23 | 0.00 | 0 | 25,100.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.75 | Put | | | 539.69400 | 0.53969 | 504.300 | 18.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.30 | Call | | | 21.48400 | 0.02148 | 23.078 | 21.69 | 0.00 | 0 | 250.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.30 | Put | | | 1,048.28400 | 1.04828 | 1,007.778 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.00 | Call | | | 37.84770 | 0.03785 | 41.280 | 19.84 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.00 | Put | | | 764.64770 | 0.76465 | 725.980 | 19.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Call | | | 31.30580 | 0.03131 | 33.899 | 20.48 | 0.00 | 0 | 24,360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Put | | | 858.10580 | 0.85811 | 818.599 | 20.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.41110 | 8.41110 | 8.36800 | 8.36800 | | 16.66 | 31,735,080.30 | 3,773 | 78,673.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Call | | | 366.81270 | 0.36681 | 389.264 | 16.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Put | | | 298.81270 | 0.29881 | 278.165 | 16.32 | 0.00 | 0 | 6,000.00 |

| 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 | 8.60 | Call | | | 258.80000 | 0.25880 | 274.436 | 17.50 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.60 | Put | | | 490.80000 | 0.49080 | 463.336 | 17.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Call | | | 207.12040 | 0.20712 | 219.432 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Put | | | 639.12040 | 0.63912 | 608.332 | 18.35 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Call | | | 167.73130 | 0.16773 | 177.565 | 19.23 | 0.00 | 0 | 25,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Put | | | 799.73130 | 0.79973 | 766.464 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Call | | | 151.57150 | 0.15157 | 160.366 | 19.67 | 0.00 | 0 | 540.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Put | | | 883.57150 | 0.88357 | 849.266 | 19.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 103.68000 | 0.10368 | 109.465 | 21.41 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 1,235.68000 | 1.23568 | 1,198.365 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Call | | | 494.31050 | 0.49431 | 522.482 | 15.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Put | | | 176.31050 | 0.17631 | 161.382 | 15.48 | 0.00 | 0 | 20,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 50.89120 | 0.05089 | 53.755 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 2,082.89120 | 2.08289 | 2,042.655 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 27.53510 | 0.02754 | 30.130 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 2,759.53510 | 2.75954 | 2,719.030 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Call | | | 555.05300 | 0.55505 | 588.405 | 15.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Put | | | 137.05300 | 0.13705 | 127.305 | 15.32 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Call | | | 523.96470 | 0.52396 | 553.305 | 15.31 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Put | | | 155.96470 | 0.15596 | 142.205 | 15.31 | 0.00 | 0 | 6,040.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.51220 | 8.51220 | 8.46810 | 8.46810 | | 17.11 | 0.00 | 0 | 20,787.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Call | | | 138.00230 | 0.13800 | 143.459 | 23.03 | 0.00 | 0 | 500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Put | | | 1,869.90230 | 1.86990 | 1,831.259 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Call | | | 114.24250 | 0.11424 | 118.467 | 24.13 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Put | | | 2,196.14250 | 2.19614 | 2,156.267 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Call | | | 279.09720 | 0.27910 | 291.452 | 19.24 | 0.00 | 0 | 180.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Put | | | 910.99720 | 0.91100 | 879.252 | 19.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Call | | | 98.75000 | 0.09875 | 102.171 | 25.08 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Put | | | 2,480.65000 | 2.48065 | 2,439.971 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.55 | Call | | | 204.20730 | 0.20421 | 212.940 | 20.82 | 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 | 9.55 | Put | | | 1,286.10730 | 1.28611 | 1,250.739 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Call | | | 681.04490 | 0.68104 | 712.736 | 15.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Put | | | 212.94490 | 0.21294 | 200.536 | 15.59 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Call | | | 622.82570 | 0.62283 | 649.891 | 15.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Put | | | 254.72570 | 0.25473 | 237.691 | 15.69 | 0.00 | 0 | 180.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | | | 8.60550 | 8.60550 | 8.56120 | 8.56120 | | 17.43 | 774,495.00 | 90 | 3,934.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 486.94440 | 0.48694 | 503.719 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 685.74440 | 0.68574 | 658.219 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 493.30570 | 0.49331 | 510.333 | 17.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 672.10570 | 0.67211 | 644.833 | 17.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 490.11370 | 0.49011 | 507.013 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 678.91370 | 0.67891 | 651.513 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | | | 8.70790 | 8.70790 | 8.66080 | 8.66080 | | 17.88 | 0.00 | 0 | 542.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Call | | | 609.67310 | 0.60967 | 627.373 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Put | | | 948.87310 | 0.94887 | 919.473 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Call | | | 1,013.97650 | 1.01398 | 1,045.703 | 16.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Put | | | 353.17650 | 0.35318 | 337.803 | 16.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 9.01280 | 9.01280 | 8.96170 | 8.96170 | | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Call | | | 1,447.53690 | 1.44754 | 1,464.625 | 16.65 | 0.00 | 0 | 200.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Put | | | 485.83690 | 0.48584 | 451.825 | 16.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.31770 | 9.31770 | 10.54670 | 10.54670 | | 19.71 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | | | 8.31530 | 8.31530 | 8.27320 | 8.27320 | | 15.74 | 349,242.60 | 42 | 996.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.49 | Call | | | 11,290.07060 | 0.11290 | 12,628.567 | 16.77 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.49 | Put | | | 32,970.07060 | 0.32970 | 30,098.567 | 16.77 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | | 8,750.74980 | 0.08751 | 9,784.929 | 17.37 | 0.00 | 0 | 60.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | | 41,430.74980 | 0.41431 | 38,254.929 | 17.37 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | | | 8.41110 | 8.41110 | 8.36800 | 8.36800 | | 16.66 | 42,055.50 | 5 | 28.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.59 | Call | | | 26,176.07580 | 0.26176 | 27,757.160 | 17.46 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.59 | Put | | | 48,376.07580 | 0.48376 | 45,647.160 | 17.46 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | | | 8.51220 | 8.51220 | 8.46810 | 8.46810 | | | 0.00 | 0 | 5.00 |
| \$ / 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 | | | 22,190.00000 | 0.22190 | 17,780.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | | | 8.60550 | 8.60550 | 8.56120 | 8.56120 | | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 48,694.44320 | 0.48694 | 50,371.870 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 68,574.44320 | 0.68574 | 65,821.870 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 49,330.56720 | 0.49331 | 51,033.294 | 17.86 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 67,210.56720 | 0.67211 | 64,483.294 | 17.86 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 49,011.36740 | 0.49011 | 50,701.247 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 67,891.36740 | 0.67891 | 65,151.247 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | | | 12.96840 | 12.96840 | 12.95890 | 12.95890 | | 13.21 | 3,890,520.00 | 300 | 12,816.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 11.35 | Call | | | 1,612.13750 | 1.61214 | 1,621.481 | 16.54 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 11.35 | Put | | | 3.23750 | 0.00324 | 3.081 | 16.54 | 0.00 | 0 | 6,000.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 12.15 | Call | | | 833.94710 | 0.83395 | 843.975 | 13.57 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 12.15 | Put | | | 25.04710 | 0.02505 | 25.575 | 13.57 | 0.00 | 0 | 38,400.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.45 | Call | | | 94.80940 | 0.09481 | 100.768 | 14.68 | 0.00 | 0 | 24,000.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.45 | Put | | | 585.90940 | 0.58591 | 582.368 | 14.68 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.85 | Call | | | 43.09470 | 0.04309 | 46.335 | 15.81 | 0.00 | 0 | 14,400.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.85 | Put | | | 934.19470 | 0.93419 | 927.935 | 15.81 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | | | 13.11840 | 13.11840 | 13.10790 | 13.10790 | | 13.98 | 0.00 | 0 | 1,605.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Call | | | 344.68010 | 0.34468 | 355.852 | 14.66 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Put | | | 606.78010 | 0.60678 | 607.452 | 14.66 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.55 | Call | | | 292.95910 | 0.29296 | 303.176 | 15.12 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.55 | Put | | | 735.05910 | 0.73506 | 734.776 | 15.12 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Call | | | 256.34730 | 0.25635 | 265.761 | 15.50 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Put | | | 848.44730 | 0.84845 | 847.361 | 15.50 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Call | | | 166.63300 | 0.16663 | 173.488 | 16.74 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Put | | | 1,258.73300 | 1.25873 | 1,255.088 | 16.74 | 0.00 | 0 | 0.00 |
| £ / R On | 18/03/2013 | Foreign Exchange Future | | | 13.27690 | 13.27690 | 13.26550 | 13.26550 | | 15.53 | 0.00 | 0 | 2,356.00 |

| 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 | 13.70 | Call | | | 776.97930 | 0.77698 | 782.987 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.70 | Put | | | 1,211.47930 | 1.21148 | 1,206.087 | 23.03 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.90 | Call | | | 701.15140 | 0.70115 | 706.794 | 23.03 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.90 | Put | | | 1,335.65140 | 1.33565 | 1,329.894 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 14.40 | Call | | | 536.94670 | 0.53695 | 541.705 | 23.03 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 14.40 | Put | | | 1,671.44670 | 1.67145 | 1,664.805 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.53 | Call | | | 846.27170 | 0.84627 | 852.593 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.53 | Put | | | 1,110.77170 | 1.11077 | 1,105.693 | 23.03 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | | | 0.10640 | 0.10640 | 0.10600 | 0.10600 | | 20.24 | 0.00 | 0 | 3,435.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | 0.11 | Call | | | 153.98270 | 0.00154 | 165.726 | 20.24 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | 0.11 | Put | | | 553.98270 | 0.00554 | 525.726 | 20.24 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | | | 0.10770 | 0.10770 | 0.10730 | 0.10730 | | 20.28 | 0.00 | 0 | 20,018.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Call | | | 409.93000 | 0.00410 | 428.134 | 20.28 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Put | | | 679.93000 | 0.00680 | 658.134 | 20.28 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.23330 | 10.23330 | 10.18960 | 10.18960 | | 12.73 | 2,404,825.50 | 235 | 25,842.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.45 | Call | | | 752.52240 | 0.75252 | 795.649 | 14.11 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.45 | Put | | | 12.92240 | 0.01292 | 12.350 | 14.11 | 0.00 | 0 | 10,200.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.75 | Call | | | 477.86030 | 0.47786 | 520.048 | 13.07 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.75 | Put | | | 38.26030 | 0.03826 | 36.748 | 13.07 | 0.00 | 0 | 1,625.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.90 | Call | | | 358.48630 | 0.35849 | 398.916 | 12.97 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.90 | Put | | | 68.88630 | 0.06889 | 65.616 | 12.97 | 0.00 | 0 | 33,360.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.20 | Call | | | 170.61460 | 0.17061 | 203.765 | 12.76 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.20 | Put | | | 181.01460 | 0.18101 | 170.465 | 12.76 | 0.00 | 0 | 1,500.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.20 | Call | | | 15.84780 | 0.01585 | 19.431 | 16.88 | 0.00 | 0 | 21,300.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.20 | Put | | | 1,026.24780 | 1.02625 | 986.131 | 16.88 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.25 | Call | | | 13.81600 | 0.01382 | 17.594 | 17.13 | 0.00 | 0 | 15,360.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.25 | Put | | | 1,074.21600 | 1.07422 | 1,034.294 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | | | 10.36440 | 10.36440 | 10.31950 | 10.31950 | | 13.72 | 0.00 | 0 | 52,964.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.82 | Call | | | 182.35990 | 0.18236 | 202.773 | 15.14 | 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 | 10.82 | Put | | | 682.85990 | 0.68286 | 658.373 | 15.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Call | | | 157.48760 | 0.15749 | 175.397 | 15.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Put | | | 787.98760 | 0.78799 | 760.997 | 15.56 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Call | | | 149.00750 | 0.14901 | 166.102 | 15.73 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Put | | | 829.50750 | 0.82951 | 801.701 | 15.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 302.61600 | 0.30262 | 331.754 | 13.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 383.11600 | 0.38312 | 367.354 | 13.87 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 133.64490 | 0.13364 | 149.205 | 16.07 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 914.14490 | 0.91414 | 884.805 | 16.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.50 | Call | | | 88.85750 | 0.08886 | 99.526 | 17.41 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.50 | Put | | | 1,269.35750 | 1.26936 | 1,235.126 | 17.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 879.60540 | 0.87961 | 923.254 | 13.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 60.10540 | 0.06011 | 58.854 | 13.39 | 0.00 | 0 | 5,690.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Call | | | 341.85690 | 0.34186 | 375.066 | 13.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Put | | | 322.35690 | 0.32236 | 310.666 | 13.64 | 0.00 | 0 | 375.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | | | 10.50320 | 10.50320 | 10.45800 | 10.45800 | | 14.14 | 0.00 | 0 | 75.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Call | | | 297.66470 | 0.29766 | 319.215 | 15.33 | 0.00 | 0 | 0.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Put | | | 809.66470 | 0.80966 | 786.014 | 15.33 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 10.78390 | 10.78390 | 10.73680 | 10.73680 | | 14.74 | 0.00 | 0 | 435.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Call | | | 574.44260 | 0.57444 | 596.301 | 15.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Put | | | 1,037.64260 | 1.03764 | 1,012.401 | 15.37 | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | | | 104.95542 | 104.95542 | 104.97584 | 104.97584 | | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 99.99 | Call | | | 4,985.84000 | 4.98584 | 4,965.420 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 99.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 100.00 | Call | | | 4,975.84000 | 4.97584 | 4,955.420 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 100.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 100.01 | Call | | | 4,965.84000 | 4.96584 | 4,945.420 | | 0.00 | 0 | 0.00 |
| 2025 | On | 02/08/2012 | Bond Future | 100.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | | | 106.28845 | 106.28845 | 106.30993 | 106.30993 | | | 6,377,307.00 | 60 | 3,762.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| 2025 | On | 01/11/2012 | Bond Future | 99.99 | Call | | | 6,319.93000 | 6.31993 | 6,298.450 | | 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 | | | 6,309.93000 | 6.30993 | 6,288.450 | | 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 | | | 6,299.93000 | 6.29993 | 6,278.450 | | 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 |
| 2038 | On | 02/08/2012 | Bond Future | | | 102.59210 | 102.59210 | 102.60762 | 102.60762 | | | 0.00 | 0 | 0.00 |
| 2038 | On | 02/08/2012 | Bond Future | 97.99 | Call | | | 4,617.62000 | 4.61762 | 4,602.100 | | 0.00 | 0 | 0.00 |
| 2038 | On | 02/08/2012 | Bond Future | 97.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 02/08/2012 | Bond Future | 98.00 | Call | | | 4,607.62000 | 4.60762 | 4,592.100 | | 0.00 | 0 | 0.00 |
| 2038 | On | 02/08/2012 | Bond Future | 98.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 02/08/2012 | Bond Future | 98.01 | Call | | | 4,597.62000 | 4.59762 | 4,582.100 | | 0.00 | 0 | 0.00 |
| 2038 | On | 02/08/2012 | Bond Future | 98.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | | | 103.89522 | 103.89522 | 103.91152 | 103.91152 | | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 98.99 | Call | | | 4,921.52000 | 4.92152 | 4,905.220 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 98.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 99.00 | Call | | | 4,911.52000 | 4.91152 | 4,895.220 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 99.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 99.01 | Call | | | 4,901.52000 | 4.90152 | 4,885.220 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 99.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 02/08/2012 | Bond Future | | | 109.28515 | 109.28515 | 109.30138 | 109.30138 | | | 0.00 | 0 | 0.00 |
| 2050 | On | 02/08/2012 | Bond Future | 102.99 | Call | | | 6,311.38000 | 6.31138 | 6,295.150 | | 0.00 | 0 | 0.00 |
| 2050 | On | 02/08/2012 | Bond Future | 102.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 02/08/2012 | Bond Future | 103.00 | Call | | | 6,301.38000 | 6.30138 | 6,285.150 | | 0.00 | 0 | 0.00 |
| 2050 | On | 02/08/2012 | Bond Future | 103.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 02/08/2012 | Bond Future | 103.01 | Call | | | 6,291.38000 | 6.29138 | 6,275.150 | | 0.00 | 0 | 0.00 |
| 2050 | On | 02/08/2012 | Bond Future | 103.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | | | 110.67300 | 110.67300 | 110.69036 | 110.69036 | | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 103.99 | Call | | | 6,700.36000 | 6.70036 | 6,683.000 | | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| 2050 | On | 01/11/2012 | Bond Future | 103.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 104.00 | Call | | | 6,690.36000 | 6.69036 | 6,673.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 104.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 104.01 | Call | | | 6,680.36000 | 6.68036 | 6,663.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 104.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| AIR03/R | On | 09/03/2016 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL7T | On | 02/08/2012 | Index Future | | | 466.44800 | 466.44800 | 465.89300 | 465.89300 | | | 0.00 | 0 | 0.00 |
| AL7T | On | 01/11/2012 | Index Future | | | 472.37200 | 472.37200 | 471.81400 | 471.81400 | | | 0.00 | 0 | 13.00 |
| AL7T | On | 07/02/2013 | Index Future | | | 479.17600 | 479.17600 | 478.59100 | 478.59100 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 02/08/2012 | Index Future | | | 419.21900 | 419.21900 | 418.97000 | 418.97000 | | | 930,666,180.00 | 222 | 16.00 |
| ALBI | On | 01/11/2012 | Index Future | | | 424.54400 | 424.54400 | 424.29500 | 424.29500 | | | 441,525,760.00 | 104 | 873.00 |
| ALBI | On | 07/02/2013 | Index Future | | | 430.65900 | 430.65900 | 430.38900 | 430.38900 | | | 508,177,620.00 | 118 | 118.00 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.70830 | 8.70830 | 8.66460 | 8.66460 | | 11.68 | 0.00 | 0 | 7,698.00 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.42 | Call | | | 300.05650 | 0.30006 | 333.993 | 11.99 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.42 | Put | | | 55.45650 | 0.05546 | 45.693 | 11.99 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.74230 | 8.74230 | 8.69730 | 8.69730 | | 12.46 | 0.00 | 0 | 9,894.00 |
| AU\$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.46 | Call | | | 394.40560 | 0.39441 | 423.240 | 12.36 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.46 | Put | | | 157.10560 | 0.15711 | 140.940 | 12.36 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.77870 | 8.77870 | 8.73420 | 8.73420 | | 12.74 | 0.00 | 0 | 3,790.00 |
| AU\$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.51 | Call | | | 465.66110 | 0.46566 | 492.105 | 12.49 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.51 | Put | | | 241.46110 | 0.24146 | 223.405 | 12.49 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 8.83900 | 8.83900 | 10.02690 | 10.02690 | | 14.35 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Future | | | 8.29920 | 8.29920 | 8.23840 | 8.23840 | | 11.18 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Future | 8.27 | Call | | | 118.00970 | 0.11801 | 147.770 | 11.19 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 17/09/2012 | Foreign Exchange Future | 8.27 | Put | | | 149.60970 | 0.14961 | 118.570 | 11.19 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Future | | | 8.37800 | 8.37800 | 8.31590 | 8.31590 | | 11.70 | 0.00 | 0 | 0.00 |
| CAD/ R | On | 14/12/2012 | Foreign Exchange Future | 8.35 | Call | | | 224.46100 | 0.22446 | 251.691 | 11.70 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | 8.35 | Put | | | 258.56100 | 0.25856 | 223.691 | 11.70 | 0.00 | 0 | 0.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.22630 | 0.22630 | 0.24750 | 0.24750 | | | 0.00 | 0 | 11,120.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.03300 | 0.03300 | 0.02730 | 0.02730 | | | 0.00 | 0 | 7,100.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.16300 | 0.16300 | 0.17830 | 0.17830 | | | 0.00 | 0 | 14,700.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.04060 | 0.04060 | 0.03610 | 0.03610 | | | 0.00 | 0 | 8,000.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.17920 | 0.17920 | 0.17820 | 0.17820 | | | 0.00 | 0 | 12,800.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.09270 | 0.09270 | 0.08940 | 0.08940 | | | 0.00 | 0 | 4,800.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.11190 | 0.11190 | 0.11000 | 0.11000 | | | 0.00 | 7,000 | 7,000.00 |
| CHF / R On | 17/09/2012 | Foreign Exchange Future | | | 8.52000 | 8.52000 | 8.49090 | 8.49090 | | 13.84 | 0.00 | 0 | 25.00 |
| CHF / R On | 17/09/2012 | Foreign Exchange Future | 8.91 | Call | | | 56.56480 | 0.05656 | 60.815 | 15.84 | 0.00 | 0 | 0.00 |
| CHF / R On | 17/09/2012 | Foreign Exchange Future | 8.91 | Put | | | 475.66480 | 0.47566 | 450.815 | 15.84 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | | | 8.64040 | 8.64040 | 8.61220 | 8.61220 | | 15.52 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | 9.04 | Call | | | 196.79560 | 0.19680 | 201.507 | 17.13 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | 9.04 | Put | | | 624.59560 | 0.62460 | 601.107 | 17.13 | 0.00 | 0 | 0.00 |
| DAAS On | 02/08/2012 | Any day expiry | | | 8.26560 | 8.26560 | 8.22260 | 8.22260 | | 17.51 | 0.00 | 0 | 0.00 |
| DAAS On | 02/08/2012 | Any day expiry | 8.24 | Call | | | 35.85100 | 0.03585 | 45.196 | 17.82 | 0.00 | 0 | 0.00 |
| DAAS On | 02/08/2012 | Any day expiry | 8.24 | Put | | | 53.25100 | 0.05325 | 19.597 | 17.82 | 0.00 | 0 | 0.00 |
| DAAS On | 02/08/2012 | Any day expiry | 8.25 | Call | | | 32.26120 | 0.03226 | 38.635 | 17.51 | 0.00 | 0 | 0.00 |
| DAAS On | 02/08/2012 | Any day expiry | 8.25 | Put | | | 59.66120 | 0.05966 | 23.035 | 17.51 | 0.00 | 0 | 0.00 |
| DAAS On | 02/08/2012 | Any day expiry | 8.26 | Call | | | 28.99210 | 0.02899 | 33.769 | 17.90 | 0.00 | 0 | 0.00 |
| DAAS On | 02/08/2012 | Any day expiry | 8.26 | Put | | | 66.39210 | 0.06639 | 28.169 | 17.90 | 0.00 | 0 | 0.00 |
| DAAS On | 02/08/2012 | Any day expiry | 8.30 | Call | | | 18.71030 | 0.01871 | 19.226 | 19.47 | 0.00 | 3,000 | 4,000.00 |
| DAAS On | 02/08/2012 | Any day expiry | 8.30 | Put | | | 96.11030 | 0.09611 | 53.626 | 19.47 | 0.00 | 0 | 0.00 |
| DANZ On | 07/08/2012 | Any day expiry | | | 6.71470 | 6.71470 | 6.67000 | 6.67000 | | 15.29 | 0.00 | 3,000 | 3,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DANZ | On | 07/08/2012 | Any day expiry | 6.64 | Call | | | 0.00000 | 0.00000 | 100.773 | 16.29 | 0.00 | 0 | 0.00 |
| DANZ | On | 07/08/2012 | Any day expiry | 6.64 | Put | | | 0.00000 | 0.00000 | 26.073 | 16.29 | 0.00 | 0 | 0.00 |
| DANZ | On | 07/08/2012 | Any day expiry | 6.65 | Call | | | 0.00000 | 0.00000 | 93.385 | 16.12 | 0.00 | 0 | 0.00 |
| DANZ | On | 07/08/2012 | Any day expiry | 6.65 | Put | | | 0.00000 | 0.00000 | 28.686 | 16.12 | 0.00 | 0 | 0.00 |
| DANZ | On | 07/08/2012 | Any day expiry | 6.66 | Call | | | 0.00000 | 0.00000 | 86.225 | 15.95 | 0.00 | 0 | 0.00 |
| DANZ | On | 07/08/2012 | Any day expiry | 6.66 | Put | | | 0.00000 | 0.00000 | 31.525 | 15.95 | 0.00 | 0 | 0.00 |
| DANZ | On | 07/08/2012 | Any day expiry | 6.69 | Call | | | 0.00000 | 0.00000 | 66.243 | 15.45 | 0.00 | 0 | 0.00 |
| DANZ | On | 07/08/2012 | Any day expiry | 6.69 | Put | | | 0.00000 | 0.00000 | 41.543 | 15.45 | 0.00 | 15,000 | 15,000.00 |
| DANZ | On | 07/08/2012 | Any day expiry | 6.71 | Call | | | 0.00000 | 0.00000 | 55.394 | 15.44 | 0.00 | 0 | 0.00 |
| DANZ | On | 07/08/2012 | Any day expiry | 6.71 | Put | | | 0.00000 | 0.00000 | 50.694 | 15.44 | 0.00 | 5,000 | 5,000.00 |
| DAUS | On | 31/08/2012 | Any day expiry | | | 8.29570 | 8.29570 | 8.25430 | 8.25430 | | 15.68 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.40 | Call | | | 856.00000 | 0.85600 | 898.000 | 18.05 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.40 | Put | | | 2.00000 | 0.00200 | 2.000 | 18.05 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.72 | Call | | | 546.00000 | 0.54600 | 586.000 | 16.24 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.72 | Put | | | 12.00000 | 0.01200 | 10.000 | 16.24 | 0.00 | 0 | 6,170.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.25 | Call | | | 150.00000 | 0.15000 | 172.000 | 15.64 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.25 | Put | | | 146.00000 | 0.14600 | 126.000 | 15.64 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.51 | Call | | | 69.00000 | 0.06900 | 78.000 | 16.99 | 0.00 | 0 | 6,170.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.51 | Put | | | 325.00000 | 0.32500 | 292.000 | 16.99 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | | | 8.32760 | 8.32760 | 8.28530 | 8.28530 | | 15.88 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.25 | Call | | | 225.00000 | 0.22500 | 249.000 | 15.76 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.25 | Put | | | 190.00000 | 0.19000 | 171.000 | 15.76 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.51 | Call | | | 133.00000 | 0.13300 | 147.000 | 16.97 | 0.00 | 0 | 7,540.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.51 | Put | | | 358.00000 | 0.35800 | 329.000 | 16.97 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.40 | Call | | | 892.00000 | 0.89200 | 934.000 | 15.89 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.40 | Put | | | 7.00000 | 0.00700 | 6.000 | 15.89 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.72 | Call | | | 593.00000 | 0.59300 | 632.000 | 15.18 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.72 | Put | | | 28.00000 | 0.02800 | 24.000 | 15.18 | 0.00 | 0 | 7,540.00 |
| DAUS | On | 31/10/2012 | Any day expiry | | | 8.36330 | 8.36330 | 8.32070 | 8.32070 | | 16.18 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Call | | | 650.00000 | 0.65000 | 688.000 | 15.09 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Put | | | 49.00000 | 0.04900 | 45.000 | 15.09 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Call | | | 300.00000 | 0.30000 | 323.000 | 15.87 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Put | | | 229.00000 | 0.22900 | 210.000 | 15.87 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Call | | | 203.00000 | 0.20300 | 218.000 | 16.96 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Put | | | 392.00000 | 0.39200 | 365.000 | 16.96 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Call | | | 937.00000 | 0.93700 | 979.000 | 15.74 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Put | | | 16.00000 | 0.01600 | 16.000 | 15.74 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | | | 8.39590 | 8.39590 | 8.35290 | 8.35290 | | 16.60 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.72 | Call | | | 703.00000 | 0.70300 | 740.000 | 15.28 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.72 | Put | | | 70.00000 | 0.07000 | 64.000 | 15.28 | 0.00 | 0 | 8,440.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Call | | | 261.00000 | 0.26100 | 278.000 | 17.09 | 0.00 | 0 | 8,440.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Put | | | 418.00000 | 0.41800 | 392.000 | 17.09 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | | | 8.42530 | 8.42530 | 8.38200 | 8.38200 | | 16.64 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Call | | | 309.00000 | 0.30900 | 327.000 | 17.09 | 0.00 | 0 | 7,530.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Put | | | 437.00000 | 0.43700 | 412.000 | 17.09 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Call | | | 747.00000 | 0.74700 | 785.000 | 15.31 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Put | | | 85.00000 | 0.08500 | 80.000 | 15.31 | 0.00 | 0 | 7,530.00 |
| EL28 | On | 01/11/2012 | Bond Future | | | 106.93610 | 106.93610 | 106.81344 | 106.81344 | | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 105.99 | Call | | | 823.44000 | 0.82344 | 946.100 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 105.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 106.00 | Call | | | 813.44000 | 0.81344 | 936.100 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 106.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 106.01 | Call | | | 803.44000 | 0.80344 | 926.100 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 106.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|---------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | | | 8.57598 | 92.52766 | 8.58892 | 92.41264 | | | 0.00 | 0 | 0.00 |
| ES33 | On | 01/11/2012 | Bond Future | | | 8.66301 | 89.92568 | 8.67626 | 89.80988 | | | 0.00 | 0 | 303.00 |
| ES33 | On | 01/11/2012 | Bond Future | 9.20 | Call | | | 4,396.99000 | 4.39699 | 4,512.790 | | 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 | 07/02/2013 | Bond Future | | | 8.75463 | 91.22130 | 8.76872 | 91.10034 | | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.54 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.54 | Put | | | 1,995.59000 | 1.99559 | 1,874.630 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.55 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.55 | Put | | | 1,906.90000 | 1.90690 | 1,785.940 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.56 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.56 | Put | | | 1,818.34000 | 1.81834 | 1,697.380 | | 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 | | | 419.14300 | 419.14300 | 418.94400 | 418.94400 | | | 0.00 | 0 | 130.00 |
| GOVI | On | 02/08/2012 | GOVI | 398.23 | Call | | | 207,140.00000 | 20.71400 | 209,130.000 | | 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 | | | 424.46700 | 424.46700 | 424.26800 | 424.26800 | | | 12,734,010.00 | 3 | 236.00 |
| GOVI | On | 01/11/2012 | GOVI | 403.96 | Call | | | 203,080.00000 | 20.30800 | 205,070.000 | | 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 |
| GOVI | On | 07/02/2013 | GOVI | | | 430.58100 | 430.58100 | 430.36300 | 430.36300 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 432.99 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 432.99 | Put | | | 26,270.00000 | 2.62700 | 24,090.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 433.00 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 433.00 | Put | | | 26,370.00000 | 2.63700 | 24,190.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 433.01 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 433.01 | Put | | | 26,470.00000 | 2.64700 | 24,290.000 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| IGOV | On | 02/08/2012 | Index Future | | | 182.58800 | 182.58800 | 182.59500 | 182.59500 | | | 0.00 | 0 | 110.00 |
| IGOV | On | 01/11/2012 | Index Future | | | 184.90700 | 184.90700 | 184.91600 | 184.91600 | | | 3,698,140.00 | 2 | 592.00 |
| IGOV | On | 07/02/2013 | Index Future | | | 187.57100 | 187.57100 | 187.57200 | 187.57200 | | | 0.00 | 0 | 14.00 |
| ILBI | On | 02/08/2012 | Index Future | | | 494.13600 | 494.13600 | 493.82100 | 493.82100 | | | 835,089,840.00 | 169 | 0.00 |
| ILBI | On | 01/11/2012 | Index Future | | | 500.73800 | 500.73800 | 501.16300 | 501.16300 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 07/02/2013 | Index Future | | | 501.16000 | 501.16000 | 501.16000 | 501.16000 | | | 846,960,400.00 | 169 | 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 | 15/08/2012 | Jibar Tradeable Future | | | 5.06000 | 94.94000 | 5.06000 | 94.94000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/09/2012 | Jibar Tradeable Future | | | 4.99000 | 95.01000 | 4.98000 | 95.02000 | | | 0.00 | 0 | 44,760.00 |
| JIBAR F | On | 17/10/2012 | Jibar Tradeable Future | | | 4.95000 | 95.05000 | 4.93000 | 95.07000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/11/2012 | Jibar Tradeable Future | | | 4.88000 | 95.12000 | 4.85000 | 95.15000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/12/2012 | Jibar Tradeable Future | | | 4.84000 | 95.16000 | 4.81000 | 95.19000 | | | 0.00 | 0 | 840.00 |
| JIBAR F | On | 16/01/2013 | Jibar Tradeable Future | | | 4.84000 | 95.16000 | 4.82000 | 95.18000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 20/03/2013 | Jibar Tradeable Future | | | 4.84000 | 95.16000 | 4.82000 | 95.18000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR F | On | 19/06/2013 | Jibar Tradeable Future | | | 4.91000 | 95.09000 | 4.89000 | 95.11000 | | | 0.00 | 0 | 500.00 |
| JIBAR F | On | 18/09/2013 | Jibar Tradeable Future | | | 5.02000 | 94.98000 | 5.00000 | 95.00000 | | | 0.00 | 0 | 1,700.00 |
| JIBAR F | On | 18/12/2013 | Jibar Tradeable Future | | | 5.15000 | 94.85000 | 5.13000 | 94.87000 | | | 0.00 | 0 | 1,500.00 |
| JIBAR F | On | 19/03/2014 | Jibar Tradeable Future | | | 5.29000 | 94.71000 | 5.27000 | 94.73000 | | | 0.00 | 0 | 800.00 |
| JIBAR F | On | 18/06/2014 | Jibar Tradeable Future | | | 5.44000 | 94.56000 | 5.42000 | 94.58000 | | | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| NZ\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 6.73520 | 6.73520 | 6.69260 | 6.69260 | | 10.71 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 17/09/2012 | Foreign Exchange Future | 6.59 | Call | | | 162.16600 | 0.16217 | 192.529 | 10.93 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 17/09/2012 | Foreign Exchange Future | 6.59 | Put | | | 59.56600 | 0.05957 | 47.329 | 10.93 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 6.78580 | 6.78580 | 6.74310 | 6.74310 | | 12.48 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 14/12/2012 | Foreign Exchange Future | 6.63 | Call | | | 260.81850 | 0.26082 | 289.227 | 12.40 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 14/12/2012 | Foreign Exchange Future | 6.63 | Put | | | 147.71850 | 0.14772 | 133.427 | 12.40 | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | | | 7.08721 | 106.21118 | 7.05000 | 7.05000 | | | 59,584,471.98 | 561 | 561.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.04 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.04 | Put | | | 0.00000 | 0.00000 | 352.710 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.05 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.05 | Put | | | 0.00000 | 0.00000 | 277.870 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.06 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.06 | Put | | | 0.00000 | 0.00000 | 203.100 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | | | 7.15462 | 107.74117 | 7.05000 | 7.05000 | | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.04 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.04 | Put | | | 0.00000 | 0.00000 | 837.560 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.05 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.05 | Put | | | 0.00000 | 0.00000 | 764.140 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.06 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.06 | Put | | | 0.00000 | 0.00000 | 690.790 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | | | 7.21240 | 105.15158 | 7.05000 | 7.05000 | | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.04 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.04 | Put | | | 0.00000 | 0.00000 | 1,236.220 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.05 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.05 | Put | | | 0.00000 | 0.00000 | 1,164.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.06 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.06 | Put | | | 0.00000 | 0.00000 | 1,091.840 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | | | 5.50053 | 127.86043 | 5.50209 | 127.85542 | | 2.32 | 341,770,929.39 | 2,673 | 4,397.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.15 | Call | | | 2,056.80000 | 2.05680 | 2,061.810 | 2.47 | 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 | 02/08/2012 | Bond Future | 6.15 | Put | | | 0.00000 | 0.00000 | 0.000 | 2.47 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.35 | Call | | | 2,682.81000 | 2.68281 | 2,687.820 | 2.51 | 0.00 | 0 | 1,250.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.35 | Put | | | 0.00000 | 0.00000 | 0.000 | 2.51 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.55 | Call | | | 3,304.70000 | 3.30470 | 3,309.710 | 2.55 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.55 | Put | | | 0.00000 | 0.00000 | 0.000 | 2.55 | 0.00 | 0 | 1,250.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.95 | Call | | | 4,536.19000 | 4.53619 | 4,541.200 | 2.55 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 6.95 | Put | | | 0.00000 | 0.00000 | 0.000 | 2.55 | 0.00 | 0 | 3,750.00 |
| R157 | On | 01/11/2012 | Bond Future | | | 5.53985 | 122.68548 | 5.54126 | 122.68133 | | 2.39 | 413,818,124.04 | 3,373 | 12,349.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Call | | | 1,016.25000 | 1.01625 | 1,016.160 | 2.45 | 0.00 | 0 | 5,630.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Put | | | 316.08000 | 0.31608 | 311.840 | 2.45 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Call | | | 2,104.83000 | 2.10483 | 2,107.170 | 2.54 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Put | | | 70.14000 | 0.07014 | 68.330 | 2.54 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | | | 5.56266 | 124.45326 | 5.56602 | 124.44433 | | 2.31 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Call | | | 2,116.66000 | 2.11666 | 2,122.280 | 2.46 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Put | | | 238.46000 | 0.23846 | 235.150 | 2.46 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | | | 5.58234 | 119.18021 | 5.59064 | 119.16014 | | 2.65 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.35 | Call | | | 824.07000 | 0.82407 | 830.580 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.35 | Put | | | 1,407.75000 | 1.40775 | 1,394.190 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.36 | Call | | | 834.52000 | 0.83452 | 841.100 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.36 | Put | | | 1,393.87000 | 1.39387 | 1,380.380 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.34 | Call | | | 813.70000 | 0.81370 | 820.150 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.34 | Put | | | 1,421.72000 | 1.42172 | 1,408.100 | 2.64 | 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 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R2On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | | | 7.33077 | 129.20052 | 7.33308 | 129.17634 | | 11.21 | 189,407,962.32 | 1,466 | 16,340.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.66 | Call | | | 3,358.28000 | 3.35828 | 3,382.130 | 11.61 | 0.00 | 0 | 276.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.66 | Put | | | 0.33000 | 0.00033 | 0.000 | 11.61 | 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 | 02/08/2012 | Bond Future | 7.70 | Call | | | 3,760.31000 | 3.76031 | 3,784.400 | 11.65 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.70 | Put | | | 0.09000 | 0.00009 | 0.000 | 11.65 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.76 | Call | | | 4,360.21000 | 4.36021 | 4,384.380 | 11.71 | 0.00 | 0 | 43.00 |
| R186 | On | 02/08/2012 | Bond Future | 7.76 | Put | | | 0.01000 | 0.00001 | 0.000 | 11.71 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.30 | Call | | | 9,579.11000 | 9.57911 | 9,603.290 | 12.19 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.30 | Put | | | 0.00000 | 0.00000 | 0.000 | 12.19 | 0.00 | 0 | 900.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.76 | Call | | | 13,779.66000 | 13.77966 | 13,803.840 | 12.19 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.76 | Put | | | 0.00000 | 0.00000 | 0.000 | 12.19 | 0.00 | 0 | 43.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.00 | Call | | | 6,719.37000 | 6.71937 | 6,743.550 | 11.95 | 0.00 | 0 | 1,099.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.00 | Put | | | 0.00000 | 0.00000 | 0.000 | 11.95 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.25 | Call | | | 9,109.23000 | 9.10923 | 9,133.410 | 12.19 | 0.00 | 0 | 8,750.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.25 | Put | | | 0.00000 | 0.00000 | 0.000 | 12.19 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 9.00 | Call | | | 15,886.41000 | 15.88641 | 15,910.590 | 12.19 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 9.00 | Put | | | 0.00000 | 0.00000 | 0.000 | 12.19 | 0.00 | 0 | 199.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.66 | Call | | | 12,884.95000 | 12.88495 | 12,909.130 | 12.19 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.66 | Put | | | 0.00000 | 0.00000 | 0.000 | 12.19 | 0.00 | 0 | 276.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Call | | | 13,690.64000 | 13.69064 | 13,714.820 | 12.19 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Put | | | 0.00000 | 0.00000 | 0.000 | 12.19 | 0.00 | 0 | 2,700.00 |
| R186 | On | 01/11/2012 | Bond Future | | | 7.39799 | 130.84158 | 7.40029 | 130.81798 | | 11.57 | 146,019,203.28 | 1,116 | 34,190.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Call | | | 10,935.43000 | 10.93543 | 10,950.280 | 12.44 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Put | | | 323.88000 | 0.32388 | 315.130 | 12.44 | 0.00 | 0 | 200.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Call | | | 13,594.09000 | 13.59409 | 13,613.070 | 12.44 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Put | | | 132.37000 | 0.13237 | 127.750 | 12.44 | 0.00 | 0 | 1,858.00 |
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Call | | | 5,620.75000 | 5.62075 | 5,623.480 | 11.85 | 0.00 | 0 | 1,858.00 |
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Put | | | 1,415.00000 | 1.41500 | 1,394.130 | 11.85 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Call | | | 6,932.57000 | 6.93257 | 6,938.830 | 12.00 | 0.00 | 0 | 200.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Put | | | 983.30000 | 0.98330 | 965.960 | 12.00 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | | | 7.46514 | 127.43590 | 7.46801 | 127.40705 | | 12.19 | 44,602,565.00 | 350 | 350.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Call | | | 10,847.68000 | 10.84768 | 10,862.500 | 13.00 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Put | | | 1,319.88000 | 1.31988 | 1,305.850 | 13.00 | 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 | 07/02/2013 | Bond Future | 7.00 | Call | | | 2,465.85000 | 2.46585 | 2,465.250 | 11.94 | 0.00 | 0 | 10,300.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.00 | Put | | | 7,294.21000 | 7.29421 | 7,264.760 | 11.94 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | | | 7.52653 | 129.00178 | 7.53066 | 128.96103 | | 12.93 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.41 | Call | | | 5,200.67000 | 5.20067 | 5,210.160 | 12.89 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.41 | Put | | | 6,398.74000 | 6.39874 | 6,367.480 | 12.89 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.39 | Call | | | 5,108.60000 | 5.10860 | 5,117.880 | 12.88 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.39 | Put | | | 6,506.80000 | 6.50680 | 6,475.330 | 12.88 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.40 | Call | | | 5,154.52000 | 5.15452 | 5,163.910 | 12.89 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.40 | Put | | | 6,452.60000 | 6.45260 | 6,421.240 | 12.89 | 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/R1On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R2On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R2On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On | 02/08/2012 | Bond Future | | | 218.76768 | 218.76768 | 218.83869 | 218.83869 | | | 0.00 | 0 | 0.00 |
| R189 | On | 02/08/2012 | Bond Future | 219.65 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/08/2012 | Bond Future | 219.65 | Put | | | 811.31000 | 0.81131 | 882.320 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | | | 215.04718 | 215.04718 | 215.12064 | 215.12064 | | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 218.99 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 218.99 | Put | | | 3,869.36000 | 3.86936 | 3,942.820 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 219.00 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 219.00 | Put | | | 3,879.36000 | 3.87936 | 3,952.820 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 219.01 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 219.01 | Put | | | 3,889.36000 | 3.88936 | 3,962.820 | | 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 | | | 268.44587 | 268.44587 | 268.49898 | 268.49898 | | | 0.00 | 0 | 0.00 |
| R197 | On | 02/08/2012 | Bond Future | 256.15 | Call | | | 12,348.98000 | 12.34898 | 12,295.870 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R197 | On | 01/11/2012 | Bond Future | | | 271.85532 | 271.85532 | 271.91112 | 271.91112 | | | 10,874,212.80 | 40 | 5,528.00 |
| R197 | On | 01/11/2012 | Bond Future | 266.99 | Call | | | 4,921.12000 | 4.92112 | 4,865.320 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 266.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 267.00 | Call | | | 4,911.12000 | 4.91112 | 4,855.320 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 267.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 267.01 | Call | | | 4,901.12000 | 4.90112 | 4,845.320 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 267.01 | 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 | | | 4.90992 | 109.61240 | 4.93981 | 109.54271 | | 1.64 | 0.00 | 0 | 1,034.00 |
| R201 | On | 02/08/2012 | Bond Future | 5.20 | Call | | | 604.26000 | 0.60426 | 673.950 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 5.20 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | | | 4.88016 | 111.00463 | 4.91352 | 110.93483 | | 1.54 | 0.00 | 0 | 1,560.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Call | | | 590.15000 | 0.59015 | 637.160 | | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Put | | | 180.24000 | 0.18024 | 157.450 | | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | | | 4.79866 | 108.19495 | 4.83954 | 108.11995 | | 1.51 | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Call | | | 621.56000 | 0.62156 | 665.220 | | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Put | | | 364.43000 | 0.36443 | 333.090 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | | | 4.71233 | 109.52446 | 4.76556 | 109.43871 | | 1.61 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.04 | Call | | | 183.12000 | 0.18312 | 201.660 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.04 | Put | | | 1,359.99000 | 1.35999 | 1,292.780 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.05 | Call | | | 186.91000 | 0.18691 | 205.740 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.05 | Put | | | 1,347.45000 | 1.34745 | 1,280.530 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.06 | Call | | | 190.76000 | 0.19076 | 209.870 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.06 | Put | | | 1,334.96000 | 1.33496 | 1,268.320 | | 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/R20 | On | 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 | | | 196.99995 | 196.99995 | 197.02933 | 197.02933 | | | 1,575,999.60 | 8 | 834.00 |
| R202 | On | 02/08/2012 | Bond Future | 188.44 | Call | | | 8,589.33000 | 8.58933 | 8,559.950 | | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R202 | On | 02/08/2012 | Bond Future | 188.44 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | | | 199.50194 | 199.50194 | 199.53334 | 199.53334 | | | 0.00 | 0 | 48,828.00 |
| R202 | On | 01/11/2012 | Bond Future | 191.99 | Call | | | 7,543.34000 | 7.54334 | 7,511.940 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 191.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 192.00 | Call | | | 7,533.34000 | 7.53334 | 7,501.940 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 192.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 192.01 | Call | | | 7,523.34000 | 7.52334 | 7,491.940 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 192.01 | 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 | | | 5.91059 | 113.42328 | 5.92739 | 113.34571 | | 4.69 | 0.00 | 0 | 13,000.00 |
| R203 | On | 02/08/2012 | Bond Future | 6.60 | Call | | | 3,051.44000 | 3.05144 | 3,129.010 | | 0.00 | 0 | 4,200.00 |
| R203 | On | 02/08/2012 | Bond Future | 6.60 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 6.85 | Call | | | 4,159.17000 | 4.15917 | 4,236.740 | | 0.00 | 0 | 1,400.00 |
| R203 | On | 02/08/2012 | Bond Future | 6.85 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.15 | Call | | | 5,469.96000 | 5.46996 | 5,547.530 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.15 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 1,400.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.20 | Call | | | 5,686.49000 | 5.68649 | 5,764.060 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.20 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.55 | Call | | | 7,186.89000 | 7.18689 | 7,264.460 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 7.55 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 4,200.00 |
| R203 | On | 01/11/2012 | Bond Future | | | 5.95957 | 110.70897 | 5.97723 | 110.63125 | | 4.54 | 0.00 | 0 | 4,737.00 |
| R203 | On | 01/11/2012 | Bond Future | 6.87 | Call | | | 3,933.46000 | 3.93346 | 4,003.640 | | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 6.87 | Put | | | 90.65000 | 0.09065 | 83.110 | | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | | | 6.00249 | 112.30395 | 6.02243 | 112.22085 | | 4.77 | 107,811,792.00 | 960 | 2,860.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.11 | Call | | | 1,743.94000 | 1.74394 | 1,785.460 | | 0.00 | 0 | 6,300.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.11 | Put | | | 1,379.90000 | 1.37990 | 1,338.320 | | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.94 | Call | | | 4,134.29000 | 4.13429 | 4,200.430 | | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.94 | Put | | | 392.75000 | 0.39275 | 375.790 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | | | 6.04084 | 109.52698 | 6.06455 | 109.43286 | | 5.15 | 0.00 | 0 | 8.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 02/05/2013 | Bond Future | 5.90 | Call | | | 1,641.02000 | 1.64102 | 1,680.730 | 5.13 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.90 | Put | | | 2,296.28000 | 2.29628 | 2,241.870 | 5.13 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.91 | Call | | | 1,659.34000 | 1.65934 | 1,699.350 | 5.14 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.91 | Put | | | 2,274.64000 | 2.27464 | 2,220.530 | 5.14 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.89 | Call | | | 1,622.82000 | 1.62282 | 1,662.230 | 5.13 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.89 | Put | | | 2,318.06000 | 2.31806 | 2,263.350 | 5.13 | 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/R1 | On | 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 | | | 6.21066 | 110.31403 | 6.23267 | 110.19328 | | 5.90 | 0.00 | 0 | 1,552.00 |
| R204 | On | 02/08/2012 | Bond Future | 7.15 | Call | | | 4,889.52000 | 4.88952 | 5,010.270 | 6.39 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 7.15 | Put | | | 0.00000 | 0.00000 | 0.000 | 6.39 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | | | 6.26528 | 111.71516 | 6.28828 | 111.59366 | | 5.85 | 0.00 | 0 | 3,787.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Call | | | 4,920.37000 | 4.92037 | 5,029.390 | 6.32 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Put | | | 135.62000 | 0.13562 | 123.140 | 6.32 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | | | 6.31486 | 109.29359 | 6.34003 | 109.16606 | | 6.15 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Call | | | 5,176.38000 | 5.17638 | 5,278.810 | 6.60 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Put | | | 495.38000 | 0.49538 | 470.280 | 6.60 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | | | 6.36321 | 110.63660 | 6.39170 | 110.49761 | | 6.51 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.29 | Call | | | 2,261.62000 | 2.26162 | 2,324.370 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.29 | Put | | | 2,758.77000 | 2.75877 | 2,682.530 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.30 | Call | | | 2,285.64000 | 2.28564 | 2,348.810 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.30 | Put | | | 2,733.78000 | 2.73378 | 2,657.960 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.31 | Call | | | 2,309.79000 | 2.30979 | 2,373.390 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.31 | Put | | | 2,708.95000 | 2.70895 | 2,633.560 | 6.53 | 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/R1 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R2 | On | 21/12/2018 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R206 | On | 02/08/2012 | Bond Future | | | 5.05010 | 103.81990 | 5.05035 | 103.81955 | | 0.90 | 0.00 | 0 | 541.00 |
| R206 | On | 02/08/2012 | Bond Future | 5.19 | Call | | | 195.72000 | 0.19572 | 195.940 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 5.19 | Put | | | 0.13000 | 0.00013 | 0.000 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | | | 5.02410 | 105.13858 | 5.02378 | 105.13895 | | 0.81 | 0.00 | 0 | 1,120.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Call | | | 227.34000 | 0.22734 | 226.010 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Put | | | 196.75000 | 0.19675 | 195.790 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | | | 4.90475 | 102.88771 | 4.90874 | 102.88408 | | 0.71 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Call | | | 234.35000 | 0.23435 | 235.150 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Put | | | 369.63000 | 0.36963 | 366.800 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | | | 4.75720 | 104.15199 | 4.77623 | 104.13897 | | 0.65 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.39 | Call | | | 68.32000 | 0.06832 | 69.870 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.39 | Put | | | 1,024.54000 | 1.02454 | 1,013.070 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.40 | Call | | | 69.33000 | 0.06933 | 70.910 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.40 | Put | | | 1,018.60000 | 1.01860 | 1,007.160 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.41 | Call | | | 70.36000 | 0.07036 | 71.960 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.41 | Put | | | 1,012.68000 | 1.01268 | 1,001.260 | 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 | | | 6.48068 | 104.93067 | 6.51278 | 104.73864 | | 6.99 | 85,833,288.06 | 818 | 10,000.00 |
| R207 | On | 02/08/2012 | Bond Future | 7.51 | Call | | | 5,754.06000 | 5.75406 | 5,946.090 | 7.64 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 7.51 | Put | | | 0.00000 | 0.00000 | 0.000 | 7.64 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | | | 6.53831 | 106.26344 | 6.57172 | 106.06969 | | 7.25 | 0.00 | 0 | 19,077.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Call | | | 5,798.51000 | 5.79851 | 5,974.210 | 7.83 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Put | | | 155.15000 | 0.15515 | 137.100 | 7.83 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | | | 6.59369 | 104.15427 | 6.62950 | 103.95367 | | 7.37 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Call | | | 6,090.18000 | 6.09018 | 6,255.680 | 7.91 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Put | | | 516.90000 | 0.51690 | 481.800 | 7.91 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | | | 6.64876 | 105.43409 | 6.68789 | 105.22162 | | 7.77 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.44 | Call | | | 2,194.62000 | 2.19462 | 2,283.690 | 7.69 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.44 | Put | | | 3,549.75000 | 3.54975 | 3,426.350 | 7.69 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R207 | On | 02/05/2013 | Bond Future | 6.45 | Call | | | 2,218.42000 | 2.21842 | 2,308.150 | 7.70 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.45 | Put | | | 3,518.46000 | 3.51846 | 3,395.720 | 7.70 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.46 | Call | | | 2,242.38000 | 2.24238 | 2,332.750 | 7.70 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.46 | Put | | | 3,487.37000 | 3.48737 | 3,365.270 | 7.70 | 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/R1 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R2 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | | | 6.63069 | 103.14337 | 6.65280 | 102.99901 | | 7.94 | 198,654,130.62 | 1,926 | 11,890.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.20 | Call | | | 3,492.10000 | 3.49210 | 3,636.460 | 8.26 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.20 | Put | | | 0.00000 | 0.00000 | 0.000 | 8.26 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.50 | Call | | | 5,342.51000 | 5.34251 | 5,486.870 | 8.48 | 0.00 | 0 | 1,150.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.50 | Put | | | 0.00000 | 0.00000 | 0.000 | 8.48 | 0.00 | 0 | 1,150.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.80 | Call | | | 7,149.03000 | 7.14903 | 7,293.390 | 8.66 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 7.80 | Put | | | 0.00000 | 0.00000 | 0.000 | 8.66 | 0.00 | 0 | 1,150.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.25 | Call | | | 9,779.00000 | 9.77900 | 9,923.360 | 8.66 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.25 | Put | | | 0.00000 | 0.00000 | 0.000 | 8.66 | 0.00 | 0 | 3,450.00 |
| R208 | On | 01/11/2012 | Bond Future | | | 6.68952 | 101.06101 | 6.71240 | 100.91556 | | 8.47 | 261,242,710.85 | 2,585 | 9,360.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Call | | | 6,224.15000 | 6.22415 | 6,353.630 | 9.12 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Put | | | 187.98000 | 0.18798 | 172.010 | 9.12 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 6.81 | Call | | | 2,050.51000 | 2.05051 | 2,124.530 | 8.51 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 6.81 | Put | | | 1,432.96000 | 1.43296 | 1,361.530 | 8.51 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.50 | Call | | | 5,165.40000 | 5.16540 | 5,286.790 | 8.98 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.50 | Put | | | 314.25000 | 0.31425 | 290.190 | 8.98 | 0.00 | 0 | 12,250.00 |
| R208 | On | 07/02/2013 | Bond Future | | | 6.74605 | 102.51710 | 6.77057 | 102.36566 | | 8.44 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 6.00 | Call | | | 754.17000 | 0.75417 | 783.680 | 8.16 | 0.00 | 0 | 12,250.00 |
| R208 | On | 07/02/2013 | Bond Future | 6.00 | Put | | | 5,652.02000 | 5.65202 | 5,530.090 | 8.16 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Call | | | 6,623.99000 | 6.62399 | 6,745.730 | 9.06 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Put | | | 628.97000 | 0.62897 | 599.270 | 9.06 | 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 | On | 02/05/2013 | Bond Future | | | 6.79802 | 100.38352 | 6.82501 | 100.22107 | | 9.18 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.64 | Call | | | 2,661.76000 | 2.66176 | 2,731.380 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.64 | Put | | | 3,781.96000 | 3.78196 | 3,689.130 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.65 | Call | | | 2,689.01000 | 2.68901 | 2,759.130 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.65 | Put | | | 3,748.26000 | 3.74826 | 3,655.930 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.66 | Call | | | 2,716.43000 | 2.71643 | 2,787.030 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.66 | Put | | | 3,714.79000 | 3.71479 | 3,622.940 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/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 | | | 7.96073 | 84.09298 | 7.96793 | 84.02766 | | 16.25 | 0.00 | 0 | 4,211.00 |
| R209 | On | 02/08/2012 | Bond Future | 8.91 | Call | | | 7,893.44000 | 7.89344 | 7,958.760 | 17.45 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 8.91 | Put | | | 0.00000 | 0.00000 | 0.000 | 17.45 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | | | 8.02458 | 82.01995 | 8.03190 | 81.95443 | | 17.51 | 0.00 | 0 | 3,756.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Call | | | 8,447.39000 | 8.44739 | 8,495.580 | 18.75 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Put | | | 532.76000 | 0.53276 | 515.430 | 18.75 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | | | 8.08921 | 83.20177 | 8.09710 | 83.13212 | | 17.82 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Call | | | 9,340.18000 | 9.34018 | 9,386.260 | 18.98 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Put | | | 1,492.37000 | 1.49237 | 1,468.800 | 18.98 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | | | 8.14648 | 81.08219 | 8.15541 | 81.00430 | | 19.73 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 7.99 | Call | | | 4,833.10000 | 4.83310 | 4,861.510 | 19.57 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 7.99 | Put | | | 6,294.91000 | 6.29491 | 6,245.430 | 19.57 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.00 | Call | | | 4,872.91000 | 4.87291 | 4,901.510 | 19.58 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.00 | Put | | | 6,245.19000 | 6.24519 | 6,195.900 | 19.58 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.01 | Call | | | 4,912.88000 | 4.91288 | 4,941.680 | 19.59 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.01 | Put | | | 6,195.78000 | 6.19578 | 6,146.690 | 19.59 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| 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 | | | 150.63718 | 150.63718 | 150.46816 | 150.46816 | | | 0.00 | 0 | 237.00 |
| R210 | On | 02/08/2012 | Bond Future | 142.66 | Call | | | 7,808.16000 | 7.80816 | 7,977.180 | | 0.00 | 0 | 0.00 |
| R210 | On | 02/08/2012 | Bond Future | 142.66 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | | | 150.73953 | 150.73953 | 150.56945 | 150.56945 | | | 5,125,144.02 | 34 | 3,362.00 |
| R210 | On | 01/11/2012 | Bond Future | 144.99 | Call | | | 5,579.45000 | 5.57945 | 5,749.530 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 144.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 145.00 | Call | | | 5,569.45000 | 5.56945 | 5,739.530 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 145.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 145.01 | Call | | | 5,559.45000 | 5.55945 | 5,729.530 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 145.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 02/08/2012 | Bond Future | | | 121.15395 | 121.15395 | 121.18785 | 121.18785 | | | 0.00 | 0 | 0.00 |
| R211 | On | 02/08/2012 | Bond Future | 120.36 | Call | | | 827.85000 | 0.82785 | 793.950 | | 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 |
| R211 | On | 01/11/2012 | Bond Future | | | 122.69279 | 122.69279 | 122.72798 | 122.72798 | | | 0.00 | 0 | 480.00 |
| R211 | On | 01/11/2012 | Bond Future | 121.99 | Call | | | 737.98000 | 0.73798 | 702.790 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 121.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 122.00 | Call | | | 727.98000 | 0.72798 | 692.790 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 122.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 122.01 | Call | | | 717.98000 | 0.71798 | 682.790 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 122.01 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| 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 | | | 123.49937 | 123.49937 | 123.52440 | 123.52440 | | | 0.00 | 0 | 98.00 |
| R212 | On | 02/08/2012 | Bond Future | 117.39 | Call | | | 6,134.40000 | 6.13440 | 6,109.370 | | 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 | 01/11/2012 | Bond Future | | | 125.06793 | 125.06793 | 125.09417 | 125.09417 | | | 0.00 | 0 | 3,064.00 |
| R212 | On | 01/11/2012 | Bond Future | 121.99 | Call | | | 3,104.17000 | 3.10417 | 3,077.930 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 121.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 122.00 | Call | | | 3,094.17000 | 3.09417 | 3,067.930 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 122.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 122.01 | Call | | | 3,084.17000 | 3.08417 | 3,057.930 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 122.01 | 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 | | | 7.77074 | 95.52860 | 7.78799 | 95.36995 | | 14.17 | 0.00 | 0 | 290.00 |
| R213 | On | 02/08/2012 | Bond Future | 8.74 | Call | | | 8,173.47000 | 8.17347 | 8,332.120 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 8.74 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | | | 7.83739 | 93.20915 | 7.85504 | 93.04925 | | 15.25 | 0.00 | 0 | 4,830.00 |
| R213 | On | 01/11/2012 | Bond Future | 7.75 | Call | | | 2,418.06000 | 2.41806 | 2,477.310 | | 0.00 | 0 | 140.00 |
| R213 | On | 01/11/2012 | Bond Future | 7.75 | Put | | | 3,375.64000 | 3.37564 | 3,274.990 | | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Call | | | 8,584.69000 | 8.58469 | 8,716.220 | | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Put | | | 504.52000 | 0.50452 | 476.150 | | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | | | 7.90622 | 94.55195 | 7.92483 | 94.38605 | | 15.50 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Call | | | 9,498.22000 | 9.49822 | 9,621.840 | | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Put | | | 1,384.25000 | 1.38425 | 1,341.970 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | | | 7.96459 | 92.17897 | 7.98463 | 92.00270 | | 17.14 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.86 | Call | | | 4,930.52000 | 4.93052 | 5,008.740 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.86 | Put | | | 6,034.83000 | 6.03483 | 5,936.780 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.84 | Call | | | 4,849.28000 | 4.84928 | 4,926.590 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.84 | Put | | | 6,132.61000 | 6.13261 | 6,033.650 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.85 | Call | | | 4,889.81000 | 4.88981 | 4,967.580 | | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 02/05/2013 | Bond Future | 7.85 | Put | | | 6,083.57000 | 6.08357 | 5,985.070 | 17.06 | 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 | | | 7.98069 | 86.25210 | 8.01279 | 85.94296 | | | 0.00 | 0 | 0.00 |
| R214 | On | 02/08/2012 | Bond Future | 8.95 | Call | | | 8,252.20000 | 8.25220 | 8,561.340 | | 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 | 01/11/2012 | Bond Future | | | 8.04234 | 84.06720 | 8.07521 | 83.75480 | | | 0.00 | 0 | 1,700.00 |
| R214 | On | 01/11/2012 | Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | 7.99 | Put | | | 813.85000 | 0.81385 | 501.450 | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | 8.00 | Put | | | 717.66000 | 0.71766 | 405.260 | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | 8.01 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | 8.01 | Put | | | 621.65000 | 0.62165 | 309.250 | | 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 | | | 1.30100 | 1.30100 | 1.29590 | 1.29590 | | 15.18 | 0.00 | 0 | 0.00 |
| YUAN/R | On | 17/09/2012 | Foreign Exchange Future | 1.33 | Call | | | 160.27200 | 0.01603 | 176.447 | 15.90 | 0.00 | 0 | 0.00 |
| YUAN/R | On | 17/09/2012 | Foreign Exchange Future | 1.33 | Put | | | 501.27200 | 0.05013 | 466.447 | 15.90 | 0.00 | 0 | 0.00 |
| YUAN/R | On | 14/12/2012 | Foreign Exchange Future | | | 1.31020 | 1.31020 | 1.30510 | 1.30510 | | 15.95 | 0.00 | 0 | 0.00 |
| YUAN/R | On | 14/12/2012 | Foreign Exchange Future | 1.34 | Call | | | 381.95210 | 0.03820 | 401.763 | 16.73 | 0.00 | 0 | 0.00 |
| YUAN/R | On | 14/12/2012 | Foreign Exchange Future | 1.34 | Put | | | 730.95210 | 0.07310 | 699.763 | 16.73 | 0.00 | 0 | 0.00 |

Total for Derivatives :

5,610,444,753.36 68,597 1,516,269.00

i-Bonds

| | | | | | | | | | | | | | | |
|------|----|------------|-----------|--|--|-----------|----------|-----------|----------|--|--|------|---|------|
| AA02 | On | 28/03/2016 | Spot Bond | | | 100.00000 | 10.34209 | 100.00000 | 10.26711 | | | 0.00 | 0 | 0.00 |
| AA03 | On | 11/05/2015 | Spot Bond | | | 100.00000 | 21.43006 | 100.00000 | 21.28886 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| AA04 | On | 22/03/2017 | Spot Bond | | | 100.00000 | 9.28562 | 100.00000 | 9.21830 | | | 0.00 | 0 | 5,000,000.00 |
| AA05 | On | 22/03/2019 | Spot Bond | | | 5.00000 | 127.27877 | 5.00000 | 127.22754 | | | 15,000,000,000.00 | 3,000,000 | 18,000,000.00 |
| AB05 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 97.43446 | 100.00000 | 96.69257 | | | 0.00 | 0 | 1,800,000.00 |
| AB06 | On | 27/03/2015 | Spot Bond | | | 100.00000 | 21.62638 | 100.00000 | 21.48388 | | | 84,300,000,000.00 | 843,000 | 16,853,000.00 |
| AB07 | On | 07/03/2014 | Spot Bond | | | 100.00000 | 37.48362 | 100.00000 | 37.23664 | | | 0.00 | 0 | 7,900,000.00 |
| AB08 | On | 03/05/2017 | Spot Bond | | | 100.00000 | 9.07131 | 100.00000 | 9.00554 | | | 0.00 | 0 | 0.00 |
| AB09 | On | 03/05/2017 | Spot Bond | | | 100.00000 | 14.59209 | 100.00000 | 14.49593 | | | 1,500,000,000,000.00 | 15,000,000 | 20,000,000.00 |
| ABCL1 | On | 22/09/2013 | Spot Bond | | | 100.00000 | 41.61226 | 100.00000 | 41.31057 | | | 0.00 | 0 | 0.00 |
| ABCP11 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| ABCP12 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 29.94372 | 100.00000 | 29.74409 | | | 0.00 | 0 | 0.00 |
| ABCP13 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.29161 | 100.00000 | 6.24993 | | | 0.00 | 0 | 1,100,000.00 |
| ABFN04 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 18.24660 | 100.00000 | 18.11431 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On | 17/03/2014 | Spot Bond | | | 100.00000 | 29.59061 | 100.00000 | 29.37608 | | | 780,000,000,000.00 | 7,800,000 | 2,600,000.00 |
| ABFN06 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 11.43320 | 100.00000 | 11.35030 | | | 0.00 | 0 | 1,600,000.00 |
| ABFN07 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 8.57840 | 100.00000 | 8.51622 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On | 17/03/2020 | Spot Bond | | | 100.00000 | 8.40125 | 100.00000 | 8.34034 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On | 17/03/2026 | Spot Bond | | | 100.00000 | 8.52394 | 100.00000 | 8.46214 | | | 0.00 | 0 | 0.00 |
| ABL10A | On | 15/03/2015 | Spot Bond | | | 100.00000 | 26.46562 | 100.00000 | 26.29124 | | | 0.00 | 0 | 3,700,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| ABL10B | On | 15/03/2015 | | | 100.00000 | 18.81299 | 100.00000 | 18.67660 | | | 0.00 | 0 | 27,500,000.00 |
| ABL11A | On | 29/09/2014 | | | 100.00000 | 28.52233 | 100.00000 | 28.33440 | | | 0.00 | 0 | 0.00 |
| ABL11B | On | 29/09/2014 | | | 100.00000 | 22.41230 | 100.00000 | 22.24981 | | 3,275,000,000,000.00 | | 32,750,000 | 32,750,000.00 |
| ABL12B | On | 08/03/2015 | | | 100.00000 | 18.32299 | 100.00000 | 18.19014 | | | 0.00 | 0 | 0.00 |
| ABL13 | On | 11/10/2016 | | | 100.00000 | 10.81575 | 100.00000 | 10.73734 | | | 0.00 | 0 | 0.00 |
| ABL7 | On | 18/02/2013 | | | 100.00000 | 74.52252 | 100.00000 | 74.02610 | | | 0.00 | 0 | 0.00 |
| ABL8A | On | 19/09/2013 | | | 100.00000 | 52.79167 | 100.00000 | 52.44382 | | 3,900,000,000.00 | | 39,000 | 2,039,000.00 |
| ABL8B | On | 19/09/2013 | | | 100.00000 | 43.30974 | 100.00000 | 42.99574 | | | 0.00 | 0 | 10,000,000.00 |
| ABL9 | On | 19/02/2013 | | | 100.00000 | 67.25920 | 100.00000 | 66.77158 | | | 0.00 | 0 | 0.00 |
| ABLC04 | On | 15/02/2013 | | | 100.00000 | 84.43760 | 100.00000 | 84.04908 | | | 0.00 | 0 | 0.00 |
| ABLC06 | On | 15/08/2012 | | | 100.00000 | 97.59358 | 100.00000 | 98.74686 | | | 0.00 | 0 | 0.00 |
| ABLI01 | On | 31/03/2013 | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On | 08/05/2014 | | | 100.00000 | 38.01008 | 100.00000 | 37.75667 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On | 15/03/2015 | | | 100.00000 | 20.82952 | 100.00000 | 20.69066 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On | 11/10/2016 | | | 8.00000 | 91.76499 | 8.00000 | 91.69911 | | | 0.00 | 0 | 0.00 |
| ABLS1 | On | 08/08/2012 | | | 100.00000 | 99.45504 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On | 13/07/2016 | | | 100.00000 | 19.81793 | 100.00000 | 19.68735 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On | 13/07/2016 | | | 100.00000 | 15.87324 | 100.00000 | 15.75817 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABLS3 | On | 31/03/2018 | Spot Bond | | | 9.58000 | 101.06700 | 9.58000 | 100.98902 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On | 29/03/2019 | Spot Bond | | | 100.00000 | 11.31897 | 100.00000 | 11.23690 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On | 29/06/2019 | Spot Bond | | | 100.00000 | 14.05418 | 100.00000 | 13.92295 | | | 0.00 | 0 | 0.00 |
| ABLSI1 | On | 29/06/2019 | Spot Bond | | | 4.50000 | 100.95740 | 4.50000 | 100.91266 | | | 0.00 | 0 | 0.00 |
| ABN05 | On | 18/04/2021 | Spot Bond | | | 100.00000 | 5.54197 | 100.00000 | 5.50483 | | | 0.00 | 0 | 0.00 |
| ABN07 | On | 13/06/2015 | Spot Bond | | | 100.00000 | 18.84325 | 100.00000 | 18.71696 | | | 0.00 | 0 | 0.00 |
| ABN09 | On | 27/06/2023 | Spot Bond | | | 100.00000 | 4.88092 | 100.00000 | 4.84820 | | | 0.00 | 0 | 0.00 |
| ABN13 | On | 04/03/2013 | Spot Bond | | | 100.00000 | 91.25415 | 100.00000 | 90.64574 | | | 0.00 | 0 | 0.00 |
| ABN14 | On | 10/10/2033 | Spot Bond | | | 100.00000 | 5.26301 | 100.00000 | 5.22772 | | | 0.00 | 0 | 0.00 |
| ABN17 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| ABN23 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| ABN32 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| ABN33 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 2.23920 | 100.00000 | 2.22651 | | | 0.00 | 0 | 0.00 |
| ABN34 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 2.23920 | 100.00000 | 2.22651 | | | 0.00 | 0 | 0.00 |
| ABN35 | On | 04/03/2013 | Spot Bond | | | 6.82500 | 101.20251 | 6.82500 | 101.14669 | | | 0.00 | 0 | 0.00 |
| ABN37 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 6.61641 | 100.00000 | 6.57882 | | | 0.00 | 0 | 0.00 |
| ABN38 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 12.23876 | 100.00000 | 12.16846 | | | 0.00 | 0 | 0.00 |
| ABN39 | On | 21/09/2016 | Spot Bond | | | 100.00000 | 10.60474 | 100.00000 | 10.52785 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN40 | On | 29/09/2015 | Spot Bond | | | 100.00000 | 11.26237 | 100.00000 | 11.19732 | | | 0.00 | 0 | 0.00 |
| ABN41 | On | 01/10/2014 | Spot Bond | | | 100.00000 | 22.19368 | 100.00000 | 22.05257 | | | 0.00 | 0 | 0.00 |
| ABN42 | On | 16/11/2015 | Spot Bond | | | 100.00000 | 10.27672 | 100.00000 | 10.21769 | | | 0.00 | 0 | 0.00 |
| ABN44 | On | 14/12/2015 | Spot Bond | | | 100.00000 | 9.73206 | 100.00000 | 9.67601 | | | 0.00 | 0 | 0.00 |
| ABN45 | On | 23/02/2016 | Spot Bond | | | 100.00000 | 19.86307 | 100.00000 | 19.74834 | | | 0.00 | 0 | 0.00 |
| ABN46 | On | 23/03/2016 | Spot Bond | | | 100.00000 | 19.01115 | 100.00000 | 18.90105 | | | 0.00 | 0 | 0.00 |
| ABN47 | On | 05/04/2017 | Spot Bond | | | 100.00000 | 10.26152 | 100.00000 | 10.16571 | | | 0.00 | 0 | 0.00 |
| ABN48 | On | 13/04/2017 | Spot Bond | | | 100.00000 | 10.04485 | 100.00000 | 9.95105 | | | 0.00 | 0 | 0.00 |
| ABN49 | On | 12/04/2016 | Spot Bond | | | 100.00000 | 18.28905 | 100.00000 | 18.18312 | | | 0.00 | 0 | 0.00 |
| ABN50 | On | 21/12/2014 | Spot Bond | | | 100.00000 | 22.50002 | 100.00000 | 22.39416 | | | 0.00 | 0 | 0.00 |
| ABN51 | On | 09/09/2015 | Spot Bond | | | 100.00000 | 16.63589 | 100.00000 | 16.46235 | | | 0.00 | 0 | 0.00 |
| ABN52 | On | 18/05/2016 | Spot Bond | | | 100.00000 | 16.61495 | 100.00000 | 16.51872 | | | 0.00 | 0 | 0.00 |
| ABN53 | On | 01/06/2016 | Spot Bond | | | 100.00000 | 15.93942 | 100.00000 | 15.84710 | | | 0.00 | 0 | 0.00 |
| ABN54 | On | 14/06/2016 | Spot Bond | | | 100.00000 | 15.63454 | 100.00000 | 15.54399 | | | 0.00 | 0 | 0.00 |
| ABN55 | On | 27/06/2017 | Spot Bond | | | 100.00000 | 10.41554 | 100.00000 | 10.31154 | | | 0.00 | 0 | 0.00 |
| ABN56 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 22.42930 | 100.00000 | 22.06846 | | | 0.00 | 0 | 0.00 |
| ABN57 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 56.02841 | 100.00000 | 55.71011 | | | 0.00 | 0 | 0.00 |
| ABN58 | On | 16/07/2017 | Spot Bond | | | 100.00000 | 9.86295 | 100.00000 | 9.73340 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| ABN59 | On | 20/07/2016 | Spot Bond | | | 100.00000 | 13.63649 | 100.00000 | 13.55750 | | | 0.00 | 0 | 0.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 14.45972 | 100.00000 | 14.36444 | | | 44,600,000,000.00 | 446,000 | 8,246,000.00 |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 100.00000 | 20.24702 | 100.00000 | 20.11361 | | | 231,600,000,000.00 | 2,316,000 | 11,016,000.00 |
| ABS6 | On | 01/06/2020 | Spot Bond | | | 100.00000 | 9.65299 | 100.00000 | 9.58904 | | | 33,000,000,000.00 | 330,000 | 5,430,000.00 |
| ABS7 | On | 11/09/2026 | Spot Bond | | | 100.00000 | 12.19429 | 100.00000 | 12.11394 | | | 0.00 | 0 | 0.00 |
| ABS9 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 17.64804 | 100.00000 | 17.53175 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 100.00000 | 30.54961 | 100.00000 | 30.34483 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 4.00000 | 118.22888 | 4.00000 | 118.18121 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.29161 | 100.00000 | 6.24993 | | | 0.00 | 0 | 500,000.00 |
| ABSI3 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.56485 | 100.00000 | 5.52775 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 3.08715 | 100.00000 | 3.06656 | | | 0.00 | 0 | 0.00 |
| ACL001 | On | 31/07/2013 | Spot Bond | | | 100.00000 | 55.05764 | 100.00000 | 54.65848 | | | 140,000,000,000.00 | 1,400,000 | 700,000.00 |
| ACL017 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 61.15613 | 100.00000 | 60.71275 | | | 0.00 | 0 | 0.00 |
| ACL019 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 61.48429 | 100.00000 | 61.03853 | | | 0.00 | 0 | 0.00 |
| ACL01U | On | 30/06/2015 | Spot Bond | | | 100.00000 | 19.99570 | 100.00000 | 19.85074 | | | 0.00 | 0 | 0.00 |
| ACL020 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 45.37211 | 100.00000 | 45.04316 | | | 0.00 | 0 | 0.00 |
| ACL024 | On | 20/04/2013 | Spot Bond | | | 100.00000 | 56.94303 | 100.00000 | 56.53019 | | | 0.00 | 0 | 0.00 |
| ACL025 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 45.37211 | 100.00000 | 45.04316 | | | 0.00 | 0 | 0.00 |
| ACL026 | On | 08/05/2013 | Spot Bond | | | 100.00000 | 68.27654 | 100.00000 | 67.78153 | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL027 On 20/05/2013 Spot Bond | | | 100.00000 | 61.32313 | 100.00000 | 60.91906 | | | 0.00 | 0 | 0.00 |
| ACL028 On 15/09/2015 Spot Bond | | | 13.50000 | 105.24488 | 13.50000 | 105.13285 | | | 0.00 | 0 | 0.00 |
| ACL029 On 20/08/2015 Spot Bond | | | 100.00000 | 17.57565 | 100.00000 | 17.44823 | | | 0.00 | 0 | 0.00 |
| ACL033 On 20/08/2015 Spot Bond | | | 100.00000 | 17.86111 | 100.00000 | 17.73162 | | | 0.00 | 0 | 0.00 |
| ACL036 On 20/08/2015 Spot Bond | | | 100.00000 | 21.91465 | 100.00000 | 21.75577 | | | 0.00 | 0 | 0.00 |
| ACL038 On 16/10/2012 Spot Bond | | | 100.00000 | 85.13457 | 100.00000 | 84.55279 | | | 0.00 | 0 | 0.00 |
| ACL039 On 20/09/2013 Spot Bond | | | 100.00000 | 42.04443 | 100.00000 | 41.73961 | | | 0.00 | 0 | 0.00 |
| ACL041 On 20/09/2013 Spot Bond | | | 100.00000 | 41.99922 | 100.00000 | 41.69473 | | | 0.00 | 0 | 0.00 |
| ACL042 On 20/08/2015 Spot Bond | | | 100.00000 | 17.29019 | 100.00000 | 17.16484 | | | 0.00 | 0 | 0.00 |
| ACL047 On 22/10/2018 Spot Bond | | | 100.00000 | 1.35048 | 100.00000 | 1.34283 | | | 0.00 | 0 | 0.00 |
| ACL053 On 29/01/2013 Spot Bond | | | 100.00000 | 82.79491 | 100.00000 | 82.24901 | | | 0.00 | 0 | 0.00 |
| ACL054 On 29/01/2013 Spot Bond | | | 100.00000 | 82.79491 | 100.00000 | 82.24901 | | | 0.00 | 0 | 0.00 |
| ACL068 On 22/02/2014 Spot Bond | | | 100.00000 | 32.36723 | 100.00000 | 32.13257 | | | 0.00 | 0 | 0.00 |
| ACL070 On 31/12/2013 Spot Bond | | | 100.00000 | 41.43774 | 100.00000 | 41.13731 | | | 0.00 | 0 | 0.00 |
| ACL071 On 20/06/2015 Spot Bond | | | 100.00000 | 13.66699 | 100.00000 | 13.58935 | | | 0.00 | 0 | 0.00 |
| ACL072 On 31/10/2012 Spot Bond | | | 100.00000 | 82.56506 | 100.00000 | 82.01948 | | | 0.00 | 0 | 0.00 |
| ACL073 On 20/09/2015 Spot Bond | | | 100.00000 | 11.47884 | 100.00000 | 11.41381 | | | 0.00 | 0 | 0.00 |
| ACL074 On 20/09/2015 Spot Bond | | | 100.00000 | 11.47884 | 100.00000 | 11.41381 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL075 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 42.60202 | 100.00000 | 42.29315 | | | 0.00 | 0 | 0.00 |
| ACL076 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.81452 | 100.00000 | 14.70712 | | | 0.00 | 0 | 0.00 |
| ACL077 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 15.69360 | 100.00000 | 15.57982 | | | 0.00 | 0 | 0.00 |
| ACL078 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.42263 | 100.00000 | 14.31807 | | | 0.00 | 0 | 0.00 |
| ACL080 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.68743 | 100.00000 | 14.58094 | | | 0.00 | 0 | 0.00 |
| ACL081 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.80393 | 100.00000 | 14.69660 | | | 0.00 | 0 | 0.00 |
| ACL082 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.47015 | 100.00000 | 9.40775 | | | 0.00 | 0 | 0.00 |
| ACL083 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.47015 | 100.00000 | 9.40775 | | | 0.00 | 0 | 0.00 |
| ACL084 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.52005 | 100.00000 | 9.45732 | | | 0.00 | 0 | 0.00 |
| ACL085 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 14.21081 | 100.00000 | 14.10778 | | | 0.00 | 0 | 0.00 |
| ACL086 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.52005 | 100.00000 | 9.45732 | | | 0.00 | 0 | 0.00 |
| ACL087 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.42025 | 100.00000 | 9.35818 | | | 0.00 | 0 | 0.00 |
| ACL088 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 22.08173 | 100.00000 | 21.95663 | | | 0.00 | 0 | 0.00 |
| ACL089 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 22.28106 | 100.00000 | 22.11953 | | | 0.00 | 0 | 0.00 |
| ACL090 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 90.66344 | 100.00000 | 90.00962 | | | 0.00 | 0 | 0.00 |
| ACL091 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 42.26295 | 100.00000 | 41.95654 | | | 0.00 | 0 | 0.00 |
| ACL092 | On | 26/12/2015 | Spot Bond | | | 100.00000 | 13.90634 | 100.00000 | 13.80551 | | | 0.00 | 0 | 0.00 |
| ACL093 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 42.26295 | 100.00000 | 41.95654 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL094 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 90.66344 | 100.00000 | 90.00962 | | | 0.00 | 0 | 0.00 |
| ACL095 | On | 20/12/2018 | Spot Bond | | | 100.00000 | 9.24388 | 100.00000 | 9.17686 | | | 0.00 | 0 | 0.00 |
| ACL096 | On | 20/06/2020 | Spot Bond | | | 100.00000 | 9.23605 | 100.00000 | 9.16910 | | | 0.00 | 0 | 0.00 |
| ACL097 | On | 20/12/2025 | Spot Bond | | | 100.00000 | 9.24693 | 100.00000 | 9.17989 | | | 0.00 | 0 | 0.00 |
| ACL098 | On | 20/12/2025 | Spot Bond | | | 100.00000 | 9.02279 | 100.00000 | 8.95737 | | | 0.00 | 0 | 0.00 |
| ACL099 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 41.88619 | 100.00000 | 41.58251 | | | 0.00 | 0 | 0.00 |
| ACL100 | On | 20/12/2017 | Spot Bond | | | 100.00000 | 9.47284 | 100.00000 | 9.40416 | | | 0.00 | 0 | 0.00 |
| ACL101 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 84.90181 | 100.00000 | 84.32815 | | | 0.00 | 0 | 0.00 |
| ACL102 | On | 12/07/2013 | Spot Bond | | | 100.00000 | 58.06910 | 100.00000 | 57.64810 | | | 0.00 | 0 | 0.00 |
| ACL103 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 84.90181 | 100.00000 | 84.32815 | | | 0.00 | 0 | 0.00 |
| ACL104 | On | 20/12/2019 | Spot Bond | | | 100.00000 | 11.36357 | 100.00000 | 11.28119 | | | 0.00 | 0 | 930,000.00 |
| ACL114 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 29.70379 | 100.00000 | 29.48844 | | | 0.00 | 0 | 0.00 |
| ACL115 | On | 31/01/2014 | Spot Bond | | | 100.00000 | 36.47013 | 100.00000 | 36.22983 | | | 0.00 | 0 | 0.00 |
| ACL116 | On | 31/01/2014 | Spot Bond | | | 100.00000 | 37.83599 | 100.00000 | 37.56167 | | | 0.00 | 0 | 0.00 |
| ACL117 | On | 15/08/2012 | Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 98.80979 | | | 0.00 | 0 | 0.00 |
| ACL118 | On | 26/01/2021 | Spot Bond | | | 100.00000 | 7.56286 | 100.00000 | 7.50803 | | | 0.00 | 0 | 0.00 |
| ACL120 | On | 26/01/2021 | Spot Bond | | | 100.00000 | 7.57313 | 100.00000 | 7.51822 | | | 0.00 | 0 | 0.00 |
| ACL122 | On | 20/06/2016 | Spot Bond | | | 100.00000 | 6.83349 | 100.00000 | 6.79467 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL123 | On | 27/01/2014 | Spot Bond | | | 100.00000 | 38.27374 | 100.00000 | 37.99625 | | | 0.00 | 0 | 0.00 |
| ACL124 | On | 09/06/2018 | Spot Bond | | | 100.00000 | 3.75376 | 100.00000 | 3.72890 | | | 0.00 | 0 | 0.00 |
| ACL125 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 4.59149 | 100.00000 | 4.56124 | | | 0.00 | 0 | 0.00 |
| ACL126 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 5.73942 | 100.00000 | 5.70691 | | | 0.00 | 0 | 0.00 |
| ACL127 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 3.90380 | 100.00000 | 3.87808 | | | 0.00 | 0 | 0.00 |
| ACL128 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 4.05315 | 100.00000 | 4.02644 | | | 0.00 | 0 | 0.00 |
| ACL129 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.76867 | 100.00000 | 8.70509 | | | 0.00 | 0 | 0.00 |
| ACL130 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 23.70679 | 100.00000 | 23.53491 | | | 0.00 | 0 | 0.00 |
| ACL131 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 23.70679 | 100.00000 | 23.53491 | | | 0.00 | 0 | 0.00 |
| ACL132 | On | 27/01/2014 | Spot Bond | | | 100.00000 | 38.27374 | 100.00000 | 37.99625 | | | 0.00 | 0 | 0.00 |
| ACL133 | On | 26/08/2014 | Spot Bond | | | 100.00000 | 23.38524 | 100.00000 | 23.21570 | | | 0.00 | 0 | 0.00 |
| ACL134 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 22.36839 | 100.00000 | 22.20622 | | | 0.00 | 0 | 0.00 |
| ACL135 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 22.31017 | 100.00000 | 22.14842 | | | 0.00 | 0 | 0.00 |
| ACL136 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.62301 | 100.00000 | 8.56049 | | | 0.00 | 0 | 0.00 |
| ACL137 | On | 02/09/2016 | Spot Bond | | | 100.00000 | 11.30515 | 100.00000 | 11.22319 | | | 0.00 | 0 | 0.00 |
| ACL138 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.61181 | 100.00000 | 8.54937 | | | 0.00 | 0 | 0.00 |
| ACL139 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.32045 | 100.00000 | 9.25904 | | | 0.00 | 0 | 0.00 |
| ACL140 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 90.84164 | 100.00000 | 90.18653 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL141 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.37035 | 100.00000 | 9.30861 | | | 0.00 | 0 | 0.00 |
| ACL142 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 22.36839 | 100.00000 | 22.20622 | | | 0.00 | 0 | 0.00 |
| ACL143 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.45212 | 100.00000 | 11.36910 | | | 0.00 | 0 | 29,990.00 |
| ACL144 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 10.74004 | 100.00000 | 10.66218 | | | 0.00 | 0 | 0.00 |
| ACL145 | On | 20/12/2021 | Spot Bond | | | 100.00000 | 8.80229 | 100.00000 | 8.73847 | | | 0.00 | 0 | 0.00 |
| ACL146 | On | 30/11/2013 | Spot Bond | | | 100.00000 | 50.49354 | 100.00000 | 50.12746 | | | 0.00 | 0 | 0.00 |
| ACL149 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 28.53183 | 100.00000 | 29.71733 | | | 0.00 | 0 | 0.00 |
| ACL150 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 28.30883 | 100.00000 | 29.43788 | | | 0.00 | 0 | 0.00 |
| ACL151 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.08169 | 100.00000 | 10.55579 | | | 0.00 | 0 | 0.00 |
| ACL152 | On | 08/02/2014 | Spot Bond | | | 100.00000 | 30.93383 | 100.00000 | 30.70956 | | | 0.00 | 0 | 0.00 |
| ACL153 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.60519 | 100.00000 | 16.88124 | | | 0.00 | 0 | 0.00 |
| ACL154 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.45077 | 100.00000 | 16.69388 | | | 0.00 | 0 | 0.00 |
| ACL155 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.75052 | 100.00000 | 17.05759 | | | 0.00 | 0 | 0.00 |
| ACL156 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.06196 | 100.00000 | 10.53219 | | | 0.00 | 0 | 0.00 |
| ACL157 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 8.71656 | 100.00000 | 10.11911 | | | 0.00 | 0 | 0.00 |
| ACL158 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.63243 | 100.00000 | 16.91431 | | | 0.00 | 0 | 0.00 |
| ACL159 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.73236 | 100.00000 | 17.03555 | | | 0.00 | 0 | 0.00 |
| ACL161 | On | 20/03/2022 | Spot Bond | | | 100.00000 | 11.03306 | 100.00000 | 10.98143 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL162 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 13.32913 | 100.00000 | 13.25012 | | | 0.00 | 0 | 0.00 |
| ACL163 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.67785 | 100.00000 | 16.96942 | | | 0.00 | 0 | 0.00 |
| ACL164 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 32.00663 | 100.00000 | 31.77459 | | | 0.00 | 0 | 0.00 |
| ACL165 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 21.33223 | 100.00000 | 21.17757 | | | 0.00 | 0 | 0.00 |
| ACL166 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 29.41151 | 100.00000 | 29.19826 | | | 0.00 | 0 | 0.00 |
| ACL167 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 12.45054 | 100.00000 | 12.39196 | | | 0.00 | 0 | 0.00 |
| ACL168 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.03221 | 100.00000 | 9.95947 | | | 0.00 | 0 | 0.00 |
| ACL169 | On | 20/06/2017 | Spot Bond | | | 1.75000 | 102.40250 | 1.75000 | 102.38470 | | | 0.00 | 0 | 0.00 |
| ACL170 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.79850 | 100.00000 | 16.67672 | | | 0.00 | 0 | 0.00 |
| ACL171 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 79.67585 | 100.00000 | 79.18199 | | | 0.00 | 0 | 0.00 |
| ACL172 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 16.81900 | 100.00000 | 16.69706 | | | 0.00 | 0 | 0.00 |
| ACL173 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.95488 | 100.00000 | 9.88271 | | | 0.00 | 0 | 0.00 |
| ACL174 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 8.99168 | 100.00000 | 8.92649 | | | 0.00 | 0 | 0.00 |
| ACL175 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 8.42708 | 100.00000 | 8.36598 | | | 0.00 | 0 | 0.00 |
| ACL176 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 75.88358 | 100.00000 | 75.41322 | | | 0.00 | 0 | 0.00 |
| ACL177 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 41.91762 | 100.00000 | 41.49907 | | | 0.00 | 0 | 0.00 |
| ACL178 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 23.01827 | 100.00000 | 22.78843 | | | 0.00 | 0 | 0.00 |
| ACL179 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 79.39319 | 100.00000 | 78.90109 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ACL180 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 9.47247 | 100.00000 | 9.34753 | | | 0.00 | 0 | 0.00 |
| ACL181 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.68590 | 100.00000 | 1.66366 | | | 0.00 | 0 | 0.00 |
| ACL182 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.68590 | 100.00000 | 1.66366 | | | 0.00 | 0 | 0.00 |
| ACL183 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 0.30005 | 100.00000 | 0.29610 | | | 0.00 | 0 | 0.00 |
| ACL184 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.03151 | 100.00000 | 100.00000 | | 11,000,000,000,000.00 | 110,000,000 | 85,000,000.00 | |
| ADB01S | On | 14/12/2012 | Spot Bond | | | 100.00000 | 77.07031 | 100.00000 | 76.60603 | | | 0.00 | 0 | 0.00 |
| ADB02S | On | 14/12/2012 | Spot Bond | | | 100.00000 | 77.04819 | 100.00000 | 76.58404 | | | 0.00 | 0 | 0.00 |
| ADB03S | On | 09/04/2013 | Spot Bond | | | 100.00000 | 64.74459 | 100.00000 | 64.31566 | | | 0.00 | 0 | 0.00 |
| AER01U | On | 18/11/2016 | Spot Bond | | | 100.00000 | 2.73401 | 100.00000 | 2.71418 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On | 21/11/2014 | Spot Bond | | | 100.00000 | 23.43055 | 100.00000 | 23.26068 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On | 21/11/2014 | Spot Bond | | | 100.00000 | 24.21322 | 100.00000 | 24.03768 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On | 21/11/2014 | Spot Bond | | | 100.00000 | 24.73500 | 100.00000 | 24.55568 | | | 0.00 | 0 | 0.00 |
| AIR01 | On | 15/03/2019 | Spot Bond | | | 100.00000 | 12.21425 | 100.00000 | 12.13377 | | 27,200,000,000.00 | 272,000 | 8,072,000.00 | |
| AIR02 | On | 30/04/2023 | Spot Bond | | | 100.00000 | 14.52720 | 100.00000 | 14.43095 | | | 0.00 | 0 | 0.00 |
| AIR02U | On | 05/10/2014 | Spot Bond | | | 100.00000 | 23.41713 | 100.00000 | 23.24735 | | | 0.00 | 0 | 0.00 |
| AIR03 | On | 09/03/2016 | Spot Bond | | | 100.00000 | 19.95466 | 100.00000 | 19.82318 | | 8,000,000,000.00 | 80,000 | 14,580,000.00 | |
| AIR03U | On | 26/10/2014 | Spot Bond | | | 100.00000 | 22.48010 | 100.00000 | 22.31712 | | | 0.00 | 0 | 0.00 |
| AIR04U | On | 26/10/2029 | Spot Bond | | | 100.00000 | 14.52897 | 100.00000 | 14.43272 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AIRL01 | On | 30/04/2028 | Spot Bond | | | 100.00000 | 5.90268 | 100.00000 | 5.86312 | | | 0.00 | 0 | 300,000.00 |
| AIRL02 | On | 18/02/2014 | Spot Bond | | | 100.00000 | 35.29373 | 100.00000 | 35.05864 | | | 0.00 | 0 | 0.00 |
| BAW10 | On | 01/10/2016 | Spot Bond | | | 100.00000 | 10.08929 | 100.00000 | 10.01614 | | | 0.00 | 0 | 0.00 |
| BAW11 | On | 01/10/2018 | Spot Bond | | | 100.00000 | 13.59876 | 100.00000 | 13.50868 | | | 0.00 | 0 | 0.00 |
| BAW12 | On | 17/04/2015 | Spot Bond | | | 100.00000 | 17.01182 | 100.00000 | 16.85298 | | | 0.00 | 0 | 0.00 |
| BAW13 | On | 17/04/2017 | Spot Bond | | | 100.00000 | 10.28382 | 100.00000 | 10.18780 | | | 0.00 | 0 | 800,000.00 |
| BAW14U | On | 01/01/2014 | Spot Bond | | | 100.00000 | 35.41067 | 100.00000 | 35.08004 | | | 0.00 | 0 | 0.00 |
| BAW2 | On | 02/10/2015 | Spot Bond | | | 100.00000 | 22.26275 | 100.00000 | 22.11526 | | | 0.00 | 0 | 0.00 |
| BAW3 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 9.85363 | 100.00000 | 9.78219 | | | 0.00 | 0 | 0.00 |
| BAW4 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 42.73666 | 100.00000 | 42.42681 | | | 0.00 | 0 | 0.00 |
| BAW5 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 48.72619 | 100.00000 | 48.40512 | | | 0.00 | 0 | 0.00 |
| BAW6 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 21.63719 | 100.00000 | 21.48032 | | | 0.00 | 0 | 0.00 |
| BAW7 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 27.43104 | 100.00000 | 27.24931 | | | 0.00 | 0 | 0.00 |
| BAW8 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 14.51752 | 100.00000 | 14.42134 | | | 0.00 | 0 | 0.00 |
| BAW9 | On | 03/02/2014 | Spot Bond | | | 100.00000 | 37.83256 | 100.00000 | 37.55828 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 17.09412 | 100.00000 | 16.97019 | | | 0.00 | 0 | 0.00 |
| BAYA02 | On | 30/06/2013 | Spot Bond | | | 100.00000 | 61.53500 | 100.00000 | 61.08888 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 17.88125 | 100.00000 | 17.75161 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA05 On | 30/09/2015 | Spot Bond | | | 100.00000 | 17.85023 | 100.00000 | 17.72083 | | | 0.00 | 0 | 0.00 |
| BAYA06 On | 30/09/2016 | Spot Bond | | | 100.00000 | 13.53541 | 100.00000 | 13.43729 | | | 0.00 | 0 | 0.00 |
| BAYA07 On | 31/12/2015 | Spot Bond | | | 100.00000 | 17.75720 | 100.00000 | 17.62846 | | | 0.00 | 0 | 0.00 |
| BAYA08 On | 31/12/2017 | Spot Bond | | | 100.00000 | 13.77614 | 100.00000 | 13.67627 | | | 0.00 | 0 | 0.00 |
| BAYA09 On | 31/12/2015 | Spot Bond | | | 100.00000 | 16.97671 | 100.00000 | 16.85363 | | | 0.00 | 0 | 0.00 |
| BAYA10 On | 31/12/2015 | Spot Bond | | | 100.00000 | 16.97671 | 100.00000 | 16.85363 | | | 0.00 | 0 | 0.00 |
| BAYA11 On | 31/03/2016 | Spot Bond | | | 100.00000 | 15.04136 | 100.00000 | 14.93231 | | | 0.00 | 0 | 0.00 |
| BAYA12 On | 31/03/2016 | Spot Bond | | | 100.00000 | 15.46353 | 100.00000 | 15.35141 | | | 0.00 | 0 | 0.00 |
| BAYA13 On | 31/03/2016 | Spot Bond | | | 100.00000 | 16.58752 | 100.00000 | 16.46727 | | | 0.00 | 0 | 0.00 |
| BAYA14 On | 30/09/2015 | Spot Bond | | | 100.00000 | 17.88125 | 100.00000 | 17.75161 | | | 0.00 | 0 | 0.00 |
| BAYA15 On | 30/06/2016 | Spot Bond | | | 100.00000 | 16.01760 | 100.00000 | 15.90148 | | | 0.00 | 0 | 0.00 |
| BAYA16 On | 30/09/2016 | Spot Bond | | | 8.00000 | 100.79959 | 8.00000 | 100.73453 | | | 0.00 | 0 | 0.00 |
| BAYA17 On | 30/09/2016 | Spot Bond | | | 100.00000 | 13.21464 | 100.00000 | 13.11883 | | | 0.00 | 0 | 0.00 |
| BAYA18 On | 31/12/2016 | Spot Bond | | | 100.00000 | 13.21464 | 100.00000 | 13.11883 | | | 0.00 | 0 | 0.00 |
| BAYA19 On | 31/12/2016 | Spot Bond | | | 100.00000 | 13.21464 | 100.00000 | 13.11883 | | | 0.00 | 0 | 0.00 |
| BAYA20 On | 30/09/2014 | Spot Bond | | | 100.00000 | 23.68390 | 100.00000 | 23.51220 | | | 0.00 | 0 | 0.00 |
| BAYA21 On | 31/03/2013 | Spot Bond | | | 100.00000 | 59.93355 | 100.00000 | 59.49902 | | | 0.00 | 0 | 0.00 |
| BAYA22 On | 30/09/2015 | Spot Bond | | | 100.00000 | 15.73104 | 100.00000 | 15.61699 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| BAYA23 | On | 30/06/2017 | | | 100.00000 | 15.11685 | 100.00000 | 14.97258 | | | 1,000,000,000,000.00 | 10,000,000 | 1,000,000.00 |
| BAYA24 | On | 30/06/2017 | | | 100.00000 | 15.85584 | 100.00000 | 15.70452 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On | 31/03/2016 | | | 100.00000 | 20.26033 | 100.00000 | 20.11344 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On | 31/12/2016 | | | 100.00000 | 18.88706 | 100.00000 | 18.75013 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On | 31/03/2017 | | | 100.00000 | 16.91822 | 100.00000 | 16.79556 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On | 31/12/2016 | | | 100.00000 | 4.73124 | 100.00000 | 4.70443 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On | 30/06/2035 | | | 100.00000 | 20.44485 | 100.00000 | 20.29663 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On | 30/06/2035 | | | 100.00000 | 18.60711 | 100.00000 | 18.47221 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On | 30/06/2035 | | | 100.00000 | 11.48587 | 100.00000 | 11.40260 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On | 30/06/2035 | | | 100.00000 | 11.48587 | 100.00000 | 11.40260 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On | 30/06/2035 | | | 100.00000 | 13.88697 | 100.00000 | 13.78629 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On | 30/06/2035 | | | 100.00000 | 12.03282 | 100.00000 | 11.94558 | | | 0.00 | 0 | 0.00 |
| BCP1 | On | 30/09/2014 | | | 100.00000 | 24.72569 | 100.00000 | 24.54642 | | | 0.00 | 0 | 0.00 |
| BCP2 | On | 30/09/2015 | | | 100.00000 | 17.23515 | 100.00000 | 17.11020 | | | 0.00 | 0 | 0.00 |
| BCP59U | On | 17/08/2012 | | | 100.00000 | 97.07447 | 100.00000 | 96.30607 | | | 0.00 | 0 | 0.00 |
| BCP60U | On | 07/09/2012 | | | 100.00000 | 91.93955 | 100.00000 | 91.25000 | | | 0.00 | 0 | 0.00 |
| BCP61U | On | 24/10/2012 | | | 100.00000 | 82.20721 | 100.00000 | 81.65548 | | | 0.00 | 0 | 0.00 |
| BD0202 | On | 31/12/2018 | | | 100.00000 | 3.70925 | 100.00000 | 3.68481 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BD0205 | On | 28/04/2028 | Spot Bond | | | 100.00000 | 8.81629 | 100.00000 | 8.76620 | | | 0.00 | 0 | 0.00 |
| BD0206 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 9.84438 | 100.00000 | 9.78846 | | | 0.00 | 0 | 0.00 |
| BD0302 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 10.36131 | 100.00000 | 10.29266 | | | 0.00 | 0 | 0.00 |
| BD310A | On | 08/05/2014 | Spot Bond | | | 100.00000 | 34.58623 | 100.00000 | 34.33548 | | | 0.00 | 0 | 0.00 |
| BD310B | On | 03/07/2013 | Spot Bond | | | 100.00000 | 59.85409 | 100.00000 | 59.42015 | | | 0.00 | 0 | 0.00 |
| BD310C | On | 18/02/2014 | Spot Bond | | | 100.00000 | 32.64440 | 100.00000 | 32.40773 | | | 0.00 | 0 | 0.00 |
| BD311A | On | 08/02/2014 | Spot Bond | | | 100.00000 | 30.18485 | 100.00000 | 29.96601 | | | 0.00 | 0 | 0.00 |
| BD311B | On | 04/07/2013 | Spot Bond | | | 100.00000 | 60.48623 | 100.00000 | 60.04770 | | | 0.00 | 0 | 0.00 |
| BD311C | On | 31/10/2013 | Spot Bond | | | 100.00000 | 37.41304 | 100.00000 | 37.14179 | | | 0.00 | 0 | 0.00 |
| BD311D | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.05632 | 100.00000 | 59.62092 | | | 0.00 | 0 | 0.00 |
| BD311E | On | 07/12/2023 | Spot Bond | | | 100.00000 | 8.76629 | 100.00000 | 8.70273 | | | 0.00 | 0 | 0.00 |
| BD311F | On | 20/09/2014 | Spot Bond | | | 100.00000 | 22.02393 | 100.00000 | 21.86425 | | | 0.00 | 0 | 0.00 |
| BD32AU | On | 08/05/2014 | Spot Bond | | | 100.00000 | 26.58424 | 100.00000 | 25.40371 | | | 0.00 | 0 | 0.00 |
| BEER01 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 51.98554 | 100.00000 | 51.64301 | | | 0.00 | 0 | 0.00 |
| BG22A1 | On | 21/07/2016 | Spot Bond | | | 100.00000 | 10.15205 | 100.00000 | 10.07845 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On | 21/07/2016 | Spot Bond | | | 100.00000 | 10.20220 | 100.00000 | 10.12823 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On | 21/07/2016 | Spot Bond | | | 100.00000 | 10.35264 | 100.00000 | 10.27759 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On | 21/07/2016 | Spot Bond | | | 100.00000 | 10.85414 | 100.00000 | 10.77545 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BG22C1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 11.35564 | 100.00000 | 11.27332 | | | 0.00 | 0 | 0.00 |
| BG22D1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 12.75983 | 100.00000 | 12.66732 | | | 0.00 | 0 | 0.00 |
| BG22YU On | 21/07/2016 | Spot Bond | | | 100.00000 | 3.65766 | 100.00000 | 3.63115 | | | 0.00 | 0 | 0.00 |
| BG32A1 On | 30/10/2016 | Spot Bond | | | 100.00000 | 8.47937 | 100.00000 | 8.41790 | | | 0.00 | 0 | 0.00 |
| BG32A2 On | 30/10/2016 | Spot Bond | | | 100.00000 | 8.82736 | 100.00000 | 8.76335 | | | 0.00 | 0 | 0.00 |
| BG32A3 On | 30/10/2016 | Spot Bond | | | 100.00000 | 8.97648 | 100.00000 | 8.91141 | | | 0.00 | 0 | 0.00 |
| BG32A4 On | 30/10/2016 | Spot Bond | | | 100.00000 | 9.02619 | 100.00000 | 8.96076 | | | 0.00 | 0 | 0.00 |
| BG32B On | 30/10/2016 | Spot Bond | | | 100.00000 | 9.62273 | 100.00000 | 9.55296 | | | 0.00 | 0 | 0.00 |
| BG32C On | 30/10/2016 | Spot Bond | | | 100.00000 | 10.41810 | 100.00000 | 10.34257 | | | 0.00 | 0 | 0.00 |
| BG32DU On | 30/10/2016 | Spot Bond | | | 100.00000 | 2.29036 | 100.00000 | 2.27375 | | | 0.00 | 0 | 0.00 |
| BG32YU On | 30/10/2016 | Spot Bond | | | 100.00000 | 2.29036 | 100.00000 | 2.27375 | | | 0.00 | 0 | 0.00 |
| BG42A1 On | 15/03/2017 | Spot Bond | | | 100.00000 | 9.17629 | 100.00000 | 9.10976 | | | 0.00 | 0 | 0.00 |
| BG42A2 On | 15/03/2017 | Spot Bond | | | 100.00000 | 9.79123 | 100.00000 | 9.72025 | | | 0.00 | 0 | 0.00 |
| BG42A3 On | 15/03/2017 | Spot Bond | | | 100.00000 | 9.95895 | 100.00000 | 9.88674 | | | 0.00 | 0 | 0.00 |
| BG42A4 On | 15/03/2017 | Spot Bond | | | 8.00000 | 106.42663 | 8.00000 | 106.35590 | | | 0.00 | 0 | 0.00 |
| BG42B On | 15/03/2017 | Spot Bond | | | 100.00000 | 10.46208 | 100.00000 | 10.38623 | | | 0.00 | 0 | 0.00 |
| BG42C On | 15/06/2017 | Spot Bond | | | 100.00000 | 11.35654 | 100.00000 | 11.27420 | | | 0.00 | 0 | 0.00 |
| BG42DU On | 15/03/2017 | Spot Bond | | | 100.00000 | 1.63488 | 100.00000 | 1.62302 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-------------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| BG42YU | On | 15/03/2017 | Spot Bond | | | 100.00000 | 1.63488 | 100.00000 | 1.62302 | | | 0.00 | 0 | 0.00 |
| BID01 | On | 06/08/2014 | Spot Bond | | | 100.00000 | 27.93025 | 100.00000 | 32.80526 | | | 232,500,000,000.00 | 2,325,000 | 20,525,000.00 |
| BIDC14 | On | 26/10/2012 | Spot Bond | | | 100.00000 | 81.83857 | 100.00000 | 81.29176 | | | 0.00 | 0 | 0.00 |
| BIDC20 | On | 02/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| BIDC21 | On | 17/10/2012 | Spot Bond | | | 1,000.00000 | 33.64055 | 1,000.00000 | 32.73543 | | | 0.00 | 0 | 0.00 |
| BIDC23 | On | 26/10/2012 | Spot Bond | | | 100.00000 | 81.83857 | 100.00000 | 81.29176 | | | 0.00 | 0 | 0.00 |
| BIDC24 | On | 27/11/2012 | Spot Bond | | | 100.00000 | 76.35983 | 100.00000 | 75.88358 | | | 90,000,000,000,000.00 | 900,000,000 | 180,000,000.00 |
| BIDC25 | On | 25/01/2013 | Spot Bond | | | 100.00000 | 67.97020 | 100.00000 | 67.59259 | | | 36,000,000,000,000.00 | 360,000,000 | 360,000,000.00 |
| BIDC26 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 50.38125 | 100.00000 | 50.09504 | | | 46,000,000,000,000.00 | 460,000,000 | 460,000,000.00 |
| BLG1A4 | On | 21/11/2015 | Spot Bond | | | 100.00000 | 13.60326 | 100.00000 | 13.50464 | | | 0.00 | 0 | 0.00 |
| BLG1A5 | On | 21/11/2032 | Spot Bond | | | 100.00000 | 7.62378 | 100.00000 | 7.56850 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On | 21/11/2032 | Spot Bond | | | 100.00000 | 8.64831 | 100.00000 | 8.58562 | | | 0.00 | 0 | 0.00 |
| BLG1B | On | 21/11/2015 | Spot Bond | | | 100.00000 | 13.62604 | 100.00000 | 13.52726 | | | 0.00 | 0 | 0.00 |
| BLG1C | On | 21/11/2015 | Spot Bond | | | 100.00000 | 14.00194 | 100.00000 | 13.90042 | | | 0.00 | 0 | 0.00 |
| BLG1D | On | 21/11/2015 | Spot Bond | | | 100.00000 | 14.68538 | 100.00000 | 14.57891 | | | 0.00 | 0 | 0.00 |
| BLG1E | On | 21/11/2015 | Spot Bond | | | 100.00000 | 17.53307 | 100.00000 | 17.40595 | | | 0.00 | 0 | 0.00 |
| BLG1F | On | 21/11/2032 | Spot Bond | | | 100.00000 | 16.36249 | 100.00000 | 16.24386 | | | 0.00 | 0 | 0.00 |
| BMWF03 | On | 15/06/2013 | Spot Bond | | | 100.00000 | 61.98259 | 100.00000 | 61.53322 | | | 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 | 59.90550 | 100.00000 | 59.47119 | | | 0.00 | 0 | 0.00 |
| BSR08 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 77.13803 | 100.00000 | 76.66673 | | | 0.00 | 0 | 0.00 |
| BSR09 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 42.66769 | 100.00000 | 42.26929 | | | 0.00 | 0 | 0.00 |
| BUS01U | On | 30/09/2016 | Spot Bond | | | 100.00000 | 7.54222 | 100.00000 | 7.48754 | | | 0.00 | 0 | 0.00 |
| CBL05 | On | 02/11/2012 | Spot Bond | | | 100.00000 | 82.44730 | 100.00000 | 81.90488 | | | 0.00 | 0 | 5,300,000.00 |
| CBL06 | On | 02/11/2014 | Spot Bond | | | 100.00000 | 30.21852 | 100.00000 | 30.01941 | | | 21,300,000,000.00 | 213,000 | 4,795,000.00 |
| CBL08 | On | 02/11/2016 | Spot Bond | | | 100.00000 | 20.18266 | 100.00000 | 20.04967 | | | 0.00 | 0 | 0.00 |
| CBL09 | On | 29/01/2017 | Spot Bond | | | 100.00000 | 12.43667 | 100.00000 | 12.34650 | | | 0.00 | 0 | 0.00 |
| CBL10 | On | 06/05/2014 | Spot Bond | | | 100.00000 | 27.11598 | 100.00000 | 31.71959 | | | 0.00 | 0 | 15,000,000.00 |
| CBL11 | On | 06/05/2016 | Spot Bond | | | 100.00000 | 17.16036 | 100.00000 | 17.04728 | | | 1,224,200,000,000.00 | 12,242,000 | 131,000.00 |
| CBL12 | On | 06/09/2018 | Spot Bond | | | 8.00000 | 120.44074 | 8.00000 | 120.36374 | | | 0.00 | 0 | 0.00 |
| CBL13 | On | 01/02/2019 | Spot Bond | | | 100.00000 | 11.79723 | 100.00000 | 11.71170 | | | 0.00 | 0 | 0.00 |
| CBL14 | On | 01/02/2019 | Spot Bond | | | 8.00000 | 117.85006 | 8.00000 | 117.77473 | | | 0.00 | 0 | 0.00 |
| CBL15 | On | 18/05/2015 | Spot Bond | | | 100.00000 | 18.59050 | 100.00000 | 18.41692 | | | 0.00 | 0 | 0.00 |
| CBL16 | On | 18/05/2017 | Spot Bond | | | 100.00000 | 13.13307 | 100.00000 | 13.04654 | | | 254,000,000,000.00 | 2,540,000 | 8,240,000.00 |
| CCT01 | On | 23/06/2023 | Spot Bond | | | 100.00000 | 13.87004 | 100.00000 | 13.77815 | | | 0.00 | 0 | 0.00 |
| CCT02 | On | 12/06/2024 | Spot Bond | | | 100.00000 | 13.12621 | 100.00000 | 13.03924 | | | 0.00 | 0 | 1,000,000.00 |
| CCT03 | On | 15/03/2025 | Spot Bond | | | 100.00000 | 15.33084 | 100.00000 | 15.22982 | | | 100,000,000,000.00 | 1,000,000 | 19,000,000.00 |

| 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 | 14.86378 | 100.00000 | 14.75602 | | | 0.00 | 0 | 0.00 |
| CGR11 | On | 28/03/2016 | Spot Bond | | | 12.05000 | 100.83819 | 12.05000 | 100.77347 | | | 0.00 | 0 | 0.00 |
| CGR6 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 69.31854 | 100.00000 | 68.81598 | | | 0.00 | 0 | 0.00 |
| CGR7 | On | 22/07/2014 | Spot Bond | | | 100.00000 | 32.46439 | 100.00000 | 32.22902 | | | 0.00 | 0 | 0.00 |
| CGR8 | On | 22/07/2015 | Spot Bond | | | 100.00000 | 23.19886 | 100.00000 | 23.03067 | | | 0.00 | 0 | 0.00 |
| CGR9 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 97.61273 | 100.00000 | 98.91210 | | | 0.00 | 0 | 0.00 |
| CIG01 | On | 06/06/2015 | Spot Bond | | | 100.00000 | 18.83850 | 100.00000 | 18.66261 | | | 0.00 | 0 | 0.00 |
| CLN100 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 90.49191 | 100.00000 | 89.83932 | | | 0.00 | 0 | 0.00 |
| CLN103 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 63.53526 | 100.00000 | 63.07463 | | | 0.00 | 0 | 0.00 |
| CLN104 | On | 15/06/2014 | Spot Bond | | | 100.00000 | 34.45466 | 100.00000 | 34.20486 | | | 0.00 | 0 | 0.00 |
| CLN108 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 61.51164 | 100.00000 | 61.06568 | | | 0.00 | 0 | 0.00 |
| CLN110 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| CLN111 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| CLN112 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| CLN113 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| CLN114 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 61.51164 | 100.00000 | 61.06568 | | | 0.00 | 0 | 0.00 |
| CLN115 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 61.51164 | 100.00000 | 61.06568 | | | 0.00 | 0 | 0.00 |
| CLN116 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 45.33256 | 100.00000 | 45.00389 | | | 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 | 61.53898 | 100.00000 | 61.09282 | | | 0.00 | 0 | 0.00 |
| CLN118 On | 20/06/2013 | Spot Bond | | | 100.00000 | 61.26553 | 100.00000 | 60.82135 | | | 0.00 | 0 | 0.00 |
| CLN120 On | 20/06/2013 | Spot Bond | | | 100.00000 | 61.04675 | 100.00000 | 60.60416 | | | 0.00 | 0 | 0.00 |
| CLN123 On | 23/05/2013 | Spot Bond | | | 100.00000 | 65.86348 | 100.00000 | 65.38597 | | | 0.00 | 0 | 0.00 |
| CLN126 On | 20/08/2015 | Spot Bond | | | 100.00000 | 21.50359 | 100.00000 | 21.34769 | | | 0.00 | 0 | 0.00 |
| CLN127 On | 01/07/2013 | Spot Bond | | | 100.00000 | 59.92148 | 100.00000 | 59.48706 | | | 0.00 | 0 | 0.00 |
| CLN130 On | 20/08/2015 | Spot Bond | | | 100.00000 | 21.34373 | 100.00000 | 21.18899 | | | 0.00 | 0 | 0.00 |
| CLN132 On | 20/09/2013 | Spot Bond | | | 100.00000 | 42.07457 | 100.00000 | 41.76953 | | | 0.00 | 0 | 0.00 |
| CLN133 On | 20/09/2013 | Spot Bond | | | 100.00000 | 41.81084 | 100.00000 | 41.50772 | | | 0.00 | 0 | 0.00 |
| CLN134 On | 20/08/2015 | Spot Bond | | | 100.00000 | 22.18869 | 100.00000 | 22.02782 | | | 0.00 | 0 | 0.00 |
| CLN135 On | 22/08/2013 | Spot Bond | | | 100.00000 | 45.48418 | 100.00000 | 45.15442 | | | 0.00 | 0 | 0.00 |
| CLN136 On | 22/08/2013 | Spot Bond | | | 100.00000 | 45.21741 | 100.00000 | 44.88958 | | | 0.00 | 0 | 0.00 |
| CLN138 On | 31/08/2013 | Spot Bond | | | 100.00000 | 46.04442 | 100.00000 | 45.71059 | | | 0.00 | 0 | 0.00 |
| CLN140 On | 20/06/2013 | Spot Bond | | | 100.00000 | 61.59368 | 100.00000 | 61.14712 | | | 0.00 | 0 | 0.00 |
| CLN141 On | 20/06/2013 | Spot Bond | | | 100.00000 | 61.40226 | 100.00000 | 60.95709 | | | 0.00 | 0 | 0.00 |
| CLN143 On | 20/09/2013 | Spot Bond | | | 100.00000 | 42.33830 | 100.00000 | 42.03134 | | | 0.00 | 0 | 0.00 |
| CLN145 On | 20/09/2013 | Spot Bond | | | 100.00000 | 53.79388 | 100.00000 | 53.43942 | | | 0.00 | 0 | 0.00 |
| CLN147 On | 19/04/2013 | Spot Bond | | | 13.64000 | 104.00790 | 13.64000 | 103.89547 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN149 On | 20/09/2013 | Spot Bond | | | 100.00000 | 49.94157 | 100.00000 | 49.61250 | | | 0.00 | 0 | 0.00 |
| CLN152 On | 20/08/2013 | Spot Bond | | | 100.00000 | 47.53312 | 100.00000 | 47.18851 | | | 0.00 | 0 | 0.00 |
| CLN153 On | 25/11/2012 | Spot Bond | | | 100.00000 | 96.86744 | 100.00000 | 96.12231 | | | 0.00 | 0 | 0.00 |
| CLN154 On | 20/03/2014 | Spot Bond | | | 100.00000 | 32.00663 | 100.00000 | 31.77459 | | | 0.00 | 0 | 0.00 |
| CLN156 On | 20/12/2013 | Spot Bond | | | 100.00000 | 43.58157 | 100.00000 | 43.26561 | | | 0.00 | 0 | 0.00 |
| CLN157 On | 20/12/2013 | Spot Bond | | | 100.00000 | 43.58157 | 100.00000 | 43.26561 | | | 0.00 | 0 | 0.00 |
| CLN158 On | 19/04/2013 | Spot Bond | | | 100.00000 | 57.34639 | 100.00000 | 56.93063 | | | 0.00 | 0 | 0.00 |
| CLN159 On | 14/02/2015 | Spot Bond | | | 100.00000 | 19.67013 | 100.00000 | 19.52752 | | | 0.00 | 0 | 0.00 |
| CLN161 On | 18/08/2012 | Spot Bond | | | 100.00000 | 99.35842 | 100.00000 | 98.57401 | | | 0.00 | 0 | 0.00 |
| CLN162 On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.53384 | 100.00000 | 14.42847 | | | 0.00 | 0 | 0.00 |
| CLN163 On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.33261 | 100.00000 | 14.22870 | | | 0.00 | 0 | 0.00 |
| CLN164 On | 30/04/2014 | Spot Bond | | | 100.00000 | 31.16199 | 100.00000 | 30.93607 | | | 0.00 | 0 | 0.00 |
| CLN165 On | 30/04/2014 | Spot Bond | | | 100.00000 | 31.16199 | 100.00000 | 30.93607 | | | 0.00 | 0 | 0.00 |
| CLN166 On | 30/04/2014 | Spot Bond | | | 100.00000 | 31.16199 | 100.00000 | 30.93607 | | | 0.00 | 0 | 0.00 |
| CLN167 On | 30/04/2014 | Spot Bond | | | 100.00000 | 31.16199 | 100.00000 | 30.93607 | | | 0.00 | 0 | 0.00 |
| CLN168 On | 30/04/2014 | Spot Bond | | | 100.00000 | 31.16199 | 100.00000 | 30.93607 | | | 0.00 | 0 | 0.00 |
| CLN169 On | 30/04/2014 | Spot Bond | | | 100.00000 | 31.16199 | 100.00000 | 30.93607 | | | 0.00 | 0 | 0.00 |
| CLN170 On | 20/12/2015 | Spot Bond | | | 100.00000 | 14.42263 | 100.00000 | 14.31807 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN172 On | 30/04/2014 | Spot Bond | | | 100.00000 | 31.16199 | 100.00000 | 30.93607 | | | 0.00 | 0 | 0.00 |
| CLN173 On | 25/11/2012 | Spot Bond | | | 100.00000 | 96.58217 | 100.00000 | 95.83923 | | | 0.00 | 0 | 0.00 |
| CLN174 On | 31/03/2013 | Spot Bond | | | 100.00000 | 59.68265 | 100.00000 | 59.24995 | | | 0.00 | 0 | 0.00 |
| CLN175 On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.04564 | 100.00000 | 59.61031 | | | 0.00 | 0 | 0.00 |
| CLN176 On | 31/03/2013 | Spot Bond | | | 100.00000 | 59.81076 | 100.00000 | 59.37714 | | | 0.00 | 0 | 0.00 |
| CLN177 On | 31/03/2013 | Spot Bond | | | 100.00000 | 59.81076 | 100.00000 | 59.37714 | | | 0.00 | 0 | 0.00 |
| CLN178 On | 15/04/2014 | Spot Bond | | | 100.00000 | 29.35245 | 100.00000 | 29.13964 | | | 0.00 | 0 | 0.00 |
| CLN179 On | 20/03/2016 | Spot Bond | | | 100.00000 | 11.78283 | 100.00000 | 11.69740 | | | 0.00 | 0 | 0.00 |
| CLN180 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66722 | 100.00000 | 66.66719 | | | 0.00 | 0 | 0.00 |
| CLN181 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66722 | 100.00000 | 66.66719 | | | 0.00 | 0 | 0.00 |
| CLN183 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.49322 | 100.00000 | 14.38815 | | | 0.00 | 0 | 0.00 |
| CLN184 On | 01/07/2021 | Spot Bond | | | 100.00000 | 11.01054 | 100.00000 | 10.93799 | | | 0.00 | 0 | 0.00 |
| CLN185 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.49322 | 100.00000 | 14.38815 | | | 0.00 | 0 | 0.00 |
| CLN186 On | 06/07/2016 | Spot Bond | | | 100.00000 | 11.27711 | 100.00000 | 11.19536 | | | 0.00 | 0 | 0.00 |
| CLN187 On | 15/06/2014 | Spot Bond | | | 100.00000 | 36.60631 | 100.00000 | 36.34090 | | | 0.00 | 0 | 0.00 |
| CLN188 On | 20/06/2014 | Spot Bond | | | 100.00000 | 38.20661 | 100.00000 | 37.92962 | | | 0.00 | 0 | 0.00 |
| CLN189 On | 18/08/2012 | Spot Bond | | | 100.00000 | 101.43030 | 100.00000 | 100.62954 | | | 0.00 | 0 | 0.00 |
| CLN190 On | 18/08/2012 | Spot Bond | | | 100.00000 | 99.36649 | 100.00000 | 98.58202 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN191 On | 23/08/2016 | Spot Bond | | | 2.76000 | 101.25030 | 2.76000 | 101.22743 | | | 0.00 | 0 | 0.00 |
| CLN192 On | 24/08/2016 | Spot Bond | | | 100.00000 | 14.06941 | 100.00000 | 13.96740 | | | 0.00 | 0 | 0.00 |
| CLN193 On | 29/08/2021 | Spot Bond | | | 2.76000 | 106.96786 | 2.76000 | 106.93543 | | | 0.00 | 0 | 0.00 |
| CLN194 On | 31/08/2016 | Spot Bond | | | 8.25000 | 103.55778 | 8.25000 | 103.48992 | | | 0.00 | 0 | 0.00 |
| CLN195 On | 15/06/2014 | Spot Bond | | | 100.00000 | 38.22004 | 100.00000 | 37.94294 | | | 0.00 | 0 | 0.00 |
| CLN196 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.49322 | 100.00000 | 14.38815 | | | 0.00 | 0 | 0.00 |
| CLN197 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.49322 | 100.00000 | 14.38815 | | | 0.00 | 0 | 0.00 |
| CLN198 On | 13/09/2021 | Spot Bond | | | 100.00000 | 4.78859 | 100.00000 | 4.75666 | | | 0.00 | 0 | 0.00 |
| CLN199 On | 13/09/2016 | Spot Bond | | | 2.40000 | 111.46813 | 2.40000 | 111.43768 | | | 0.00 | 0 | 0.00 |
| CLN200 On | 20/12/2016 | Spot Bond | | | 100.00000 | 14.72771 | 100.00000 | 14.62093 | | | 0.00 | 0 | 0.00 |
| CLN205 On | 24/03/2013 | Spot Bond | | | 100.00000 | 61.04503 | 100.00000 | 60.60245 | | | 0.00 | 0 | 0.00 |
| CLN209 On | 20/03/2013 | Spot Bond | | | 100.00000 | 61.37491 | 100.00000 | 60.92994 | | | 0.00 | 0 | 0.00 |
| CLN210 On | 20/06/2013 | Spot Bond | | | 100.00000 | 62.15701 | 100.00000 | 61.70637 | | | 0.00 | 0 | 0.00 |
| CLN211 On | 20/12/2013 | Spot Bond | | | 100.00000 | 44.64401 | 100.00000 | 44.32034 | | | 0.00 | 0 | 0.00 |
| CLN213 On | 12/10/2014 | Spot Bond | | | 100.00000 | 20.49316 | 100.00000 | 20.34459 | | | 0.00 | 0 | 0.00 |
| CLN214 On | 12/10/2014 | Spot Bond | | | 100.00000 | 20.57596 | 100.00000 | 20.42678 | | | 0.00 | 0 | 0.00 |
| CLN215 On | 17/10/2016 | Spot Bond | | | 8.52000 | 102.56269 | 8.52000 | 102.49258 | | | 0.00 | 0 | 0.00 |
| CLN216 On | 11/10/2014 | Spot Bond | | | 100.00000 | 20.78268 | 100.00000 | 20.63201 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN217 On | 11/10/2014 | Spot Bond | | | 100.00000 | 20.69047 | 100.00000 | 20.54047 | | | 0.00 | 0 | 0.00 |
| CLN219 On | 20/10/2016 | Spot Bond | | | 100.00000 | 9.40059 | 100.00000 | 9.33244 | | | 0.00 | 0 | 0.00 |
| CLN220 On | 20/10/2016 | Spot Bond | | | 100.00000 | 9.40059 | 100.00000 | 9.33244 | | | 0.00 | 0 | 0.00 |
| CLN221 On | 20/10/2016 | Spot Bond | | | 8.64500 | 102.52883 | 8.64500 | 102.45774 | | | 0.00 | 0 | 0.00 |
| CLN222 On | 20/10/2016 | Spot Bond | | | 8.64500 | 102.52883 | 8.64500 | 102.45774 | | | 0.00 | 0 | 0.00 |
| CLN223 On | 15/06/2014 | Spot Bond | | | 100.00000 | 37.77178 | 100.00000 | 37.49794 | | | 0.00 | 0 | 0.00 |
| CLN224 On | 15/06/2014 | Spot Bond | | | 100.00000 | 39.56481 | 100.00000 | 39.27797 | | | 0.00 | 0 | 0.00 |
| CLN225 On | 09/12/2016 | Spot Bond | | | 100.00000 | 12.57148 | 100.00000 | 12.48820 | | | 0.00 | 0 | 0.00 |
| CLN226 On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.28780 | 100.00000 | 11.20596 | | | 0.00 | 0 | 0.00 |
| CLN227 On | 20/12/2016 | Spot Bond | | | 100.00000 | 12.22994 | 100.00000 | 12.14127 | | | 0.00 | 0 | 0.00 |
| CLN228 On | 14/06/2013 | Spot Bond | | | 100.00000 | 61.76129 | 100.00000 | 61.31353 | | | 0.00 | 0 | 0.00 |
| CLN229 On | 14/06/2013 | Spot Bond | | | 100.00000 | 61.78349 | 100.00000 | 61.33556 | | | 0.00 | 0 | 0.00 |
| CLN230 On | 17/01/2015 | Spot Bond | | | 100.00000 | 20.31430 | 100.00000 | 20.16702 | | | 0.00 | 0 | 0.00 |
| CLN231 On | 17/01/2015 | Spot Bond | | | 100.00000 | 20.31430 | 100.00000 | 20.16702 | | | 0.00 | 0 | 0.00 |
| CLN232 On | 20/06/2014 | Spot Bond | | | 100.00000 | 36.45206 | 100.00000 | 39.64246 | | | 0.00 | 0 | 0.00 |
| CLN233 On | 02/02/2013 | Spot Bond | | | 100.00000 | 82.01316 | 100.00000 | 81.47713 | | | 0.00 | 0 | 0.00 |
| CLN234 On | 19/04/2013 | Spot Bond | | | 100.00000 | 57.70323 | 100.00000 | 57.28489 | | | 0.00 | 0 | 0.00 |
| CLN235 On | 19/04/2013 | Spot Bond | | | 100.00000 | 57.70323 | 100.00000 | 57.28489 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN236 On | 15/06/2016 | Spot Bond | | | 100.00000 | 13.87656 | 100.00000 | 13.79430 | | | 0.00 | 0 | 0.00 |
| CLN237 On | 14/02/2017 | Spot Bond | | | 100.00000 | 8.60494 | 100.00000 | 10.27083 | | | 0.00 | 0 | 0.00 |
| CLN238 On | 15/02/2013 | Spot Bond | | | 100.00000 | 64.88993 | 100.00000 | 65.98572 | | | 0.00 | 0 | 0.00 |
| CLN239 On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.52085 | 100.00000 | 11.08100 | | | 0.00 | 0 | 0.00 |
| CLN240 On | 24/02/2015 | Spot Bond | | | 100.00000 | 18.02293 | 100.00000 | 17.89226 | | | 0.00 | 0 | 0.00 |
| CLN241 On | 24/02/2017 | Spot Bond | | | 100.00000 | 10.62862 | 100.00000 | 10.55156 | | | 0.00 | 0 | 0.00 |
| CLN242 On | 24/02/2019 | Spot Bond | | | 9.35000 | 104.20307 | 9.35000 | 104.12462 | | | 0.00 | 0 | 0.00 |
| CLN243 On | 24/02/2019 | Spot Bond | | | 9.35000 | 104.20307 | 9.35000 | 104.12462 | | | 0.00 | 0 | 0.00 |
| CLN244 On | 25/02/2015 | Spot Bond | | | 100.00000 | 17.97926 | 100.00000 | 17.84892 | | | 0.00 | 0 | 0.00 |
| CLN245 On | 25/02/2015 | Spot Bond | | | 100.00000 | 18.00109 | 100.00000 | 17.87058 | | | 0.00 | 0 | 0.00 |
| CLN246 On | 24/02/2017 | Spot Bond | | | 100.00000 | 15.64089 | 100.00000 | 15.52749 | | | 0.00 | 0 | 0.00 |
| CLN247 On | 24/02/2017 | Spot Bond | | | 100.00000 | 15.58192 | 100.00000 | 15.46895 | | | 0.00 | 0 | 0.00 |
| CLN248 On | 14/03/2015 | Spot Bond | | | 100.00000 | 16.89403 | 100.00000 | 16.77155 | | | 0.00 | 0 | 0.00 |
| CLN249 On | 24/02/2017 | Spot Bond | | | 100.00000 | 15.31067 | 100.00000 | 15.19967 | | | 0.00 | 0 | 0.00 |
| CLN250 On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.48008 | 100.00000 | 16.36060 | | | 0.00 | 0 | 0.00 |
| CLN251 On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.48008 | 100.00000 | 16.36060 | | | 0.00 | 0 | 0.00 |
| CLN252 On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.48008 | 100.00000 | 16.36060 | | | 0.00 | 0 | 0.00 |
| CLN253 On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.48008 | 100.00000 | 16.36060 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN254 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.48008 | 100.00000 | 16.36060 | | | 0.00 | 0 | 0.00 |
| CLN255 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.66183 | 100.00000 | 16.54103 | | | 0.00 | 0 | 0.00 |
| CLN256 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.65320 | 100.00000 | 9.58322 | | | 0.00 | 0 | 0.00 |
| CLN257 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.65320 | 100.00000 | 9.58322 | | | 0.00 | 0 | 0.00 |
| CLN258 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.65320 | 100.00000 | 9.58322 | | | 0.00 | 0 | 0.00 |
| CLN259 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.65320 | 100.00000 | 9.58322 | | | 0.00 | 0 | 0.00 |
| CLN260 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.65320 | 100.00000 | 9.58322 | | | 0.00 | 0 | 0.00 |
| CLN261 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.70764 | 100.00000 | 9.63726 | | | 0.00 | 0 | 0.00 |
| CLN262 | On | 26/03/2019 | Spot Bond | | | 9.65000 | 103.46478 | 9.65000 | 103.38532 | | | 0.00 | 0 | 0.00 |
| CLN263 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 31.79406 | 100.00000 | 31.56356 | | | 0.00 | 0 | 0.00 |
| CLN264 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 23.49654 | 100.00000 | 23.32620 | | | 0.00 | 0 | 0.00 |
| CLN265 | On | 02/04/2013 | Spot Bond | | | 100.00000 | 59.37900 | 100.00000 | 58.82458 | | | 0.00 | 0 | 0.00 |
| CLN266 | On | 16/03/2014 | Spot Bond | | | 100.00000 | 29.63563 | 100.00000 | 29.42078 | | | 0.00 | 0 | 0.00 |
| CLN267 | On | 16/03/2014 | Spot Bond | | | 100.00000 | 29.63563 | 100.00000 | 29.42078 | | | 0.00 | 0 | 0.00 |
| CLN268 | On | 30/04/2017 | Spot Bond | | | 100.00000 | 9.66921 | 100.00000 | 9.57893 | | | 0.00 | 0 | 0.00 |
| CLN269 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.72224 | 100.00000 | 11.63725 | | | 0.00 | 0 | 0.00 |
| CLN270 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 14.69740 | 100.00000 | 14.59085 | | | 0.00 | 0 | 0.00 |
| CLN271 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 13.37913 | 100.00000 | 13.28214 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN272 | On | 20/06/2017 | | | 100.00000 | 9.84442 | 100.00000 | 9.77305 | | | 0.00 | 0 | 0.00 |
| CLN273 | On | 20/06/2017 | | | 100.00000 | 9.78919 | 100.00000 | 9.71821 | | | 0.00 | 0 | 0.00 |
| CLN274 | On | 20/06/2017 | | | 100.00000 | 9.84442 | 100.00000 | 9.77305 | | | 0.00 | 0 | 0.00 |
| CLN275 | On | 22/05/2017 | | | 100.00000 | 9.67031 | 100.00000 | 9.58002 | | | 0.00 | 0 | 0.00 |
| CLN276 | On | 24/05/2017 | | | 100.00000 | 11.14306 | 100.00000 | 11.03902 | | | 0.00 | 0 | 0.00 |
| CLN277 | On | 25/05/2017 | | | 100.00000 | 11.10827 | 100.00000 | 11.00455 | | | 0.00 | 0 | 0.00 |
| CLN278 | On | 20/06/2017 | | | 100.00000 | 9.82233 | 100.00000 | 9.75111 | | | 0.00 | 0 | 0.00 |
| CLN279 | On | 20/06/2015 | | | 100.00000 | 20.02561 | 100.00000 | 19.88042 | | | 0.00 | 0 | 0.00 |
| CLN280 | On | 07/06/2017 | | | 100.00000 | 9.50624 | 100.00000 | 9.41747 | | | 0.00 | 0 | 0.00 |
| CLN281 | On | 21/06/2015 | | | 100.00000 | 18.64383 | 100.00000 | 18.46976 | | | 0.00 | 0 | 0.00 |
| CLN282 | On | 27/06/2015 | | | 100.00000 | 9.82521 | 100.00000 | 9.73347 | | | 0.00 | 0 | 0.00 |
| CLN283 | On | 20/09/2015 | | | 100.00000 | 14.18056 | 100.00000 | 14.03387 | | | 0.00 | 0 | 0.00 |
| CLN284 | On | 20/06/2017 | | | 100.00000 | 1.68066 | 100.00000 | 1.65815 | | | 0.00 | 0 | 0.00 |
| CLN285 | On | 20/06/2017 | | | 100.00000 | 1.66973 | 100.00000 | 1.64665 | | | 0.00 | 0 | 0.00 |
| CLN286 | On | 20/06/2017 | | | 100.00000 | 1.66973 | 100.00000 | 1.64665 | | | 0.00 | 0 | 0.00 |
| CLN287 | On | 20/06/2017 | | | 100.00000 | 1.65209 | 100.00000 | 1.62810 | | | 0.00 | 0 | 0.00 |
| CLN39 | On | 07/02/2016 | | | 100.00000 | 22.63765 | 100.00000 | 22.48685 | | | 0.00 | 0 | 0.00 |
| CLN40 | On | 07/02/2016 | | | 100.00000 | 22.63765 | 100.00000 | 22.48685 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN42 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 0.00030 | 100.00000 | 0.00029 | | | 0.00 | 0 | 0.00 |
| CLN44 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 61.17963 | 100.00000 | 60.77431 | | | 0.00 | 0 | 0.00 |
| CLN46 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 62.70596 | 100.00000 | 62.25135 | | | 0.00 | 0 | 0.00 |
| CLN47 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 62.67774 | 100.00000 | 62.22333 | | | 0.00 | 0 | 0.00 |
| CLN48 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 97.66969 | 100.00000 | 97.01852 | | | 0.00 | 0 | 0.00 |
| CLN49 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 92.72527 | 100.00000 | 92.10372 | | | 0.00 | 0 | 0.00 |
| CLN50 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 62.66363 | 100.00000 | 62.20931 | | | 0.00 | 0 | 0.00 |
| CLN51 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 64.26318 | 100.00000 | 63.83974 | | | 0.00 | 0 | 0.00 |
| CLN52 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 55.04740 | 100.00000 | 54.64831 | | | 0.00 | 0 | 0.00 |
| CLN54 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 55.04740 | 100.00000 | 54.64831 | | | 0.00 | 0 | 0.00 |
| CLN55 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 7.56866 | 100.00000 | 7.51378 | | | 0.00 | 0 | 0.00 |
| CLN56 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 61.04870 | 100.00000 | 60.64426 | | | 0.00 | 0 | 0.00 |
| CLN57 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 61.06251 | 100.00000 | 60.65798 | | | 0.00 | 0 | 0.00 |
| CLN58 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 62.67774 | 100.00000 | 62.22333 | | | 0.00 | 0 | 0.00 |
| CLN59 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 62.67774 | 100.00000 | 62.22333 | | | 0.00 | 0 | 0.00 |
| CLN61 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 15.06195 | 100.00000 | 14.95275 | | | 0.00 | 0 | 0.00 |
| CLN71 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00033 | 100.00000 | 0.00033 | | | 0.00 | 0 | 0.00 |
| CLN72 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00033 | 100.00000 | 0.00033 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN78 | On | 19/04/2013 | Spot Bond | | | 100.00000 | 63.34707 | 100.00000 | 62.92740 | | | 0.00 | 0 | 0.00 |
| CLN81 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 10.36131 | 100.00000 | 10.29266 | | | 0.00 | 0 | 0.00 |
| CLN88 | On | 28/04/2028 | Spot Bond | | | 100.00000 | 0.00184 | 100.00000 | 0.00183 | | | 0.00 | 0 | 0.00 |
| CLN89 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00206 | 100.00000 | 0.00204 | | | 0.00 | 0 | 0.00 |
| CLN93 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 90.84048 | 100.00000 | 90.18063 | | | 0.00 | 0 | 0.00 |
| CLN95 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 90.88203 | 100.00000 | 90.22187 | | | 0.00 | 0 | 0.00 |
| CLN96 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 90.86423 | 100.00000 | 90.20420 | | | 0.00 | 0 | 0.00 |
| CLN97 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 126.28337 | 100.00000 | 125.35620 | | | 0.00 | 0 | 0.00 |
| CLN99 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 90.90281 | 100.00000 | 90.24250 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 10.84485 | 100.00000 | 10.78341 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 10.84485 | 100.00000 | 10.78341 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 10.64372 | 100.00000 | 10.56655 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 10.64372 | 100.00000 | 10.56655 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.39735 | 100.00000 | 11.31472 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 10.79482 | 100.00000 | 10.71656 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.06534 | 100.00000 | 9.99236 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On | 10/07/2013 | Spot Bond | | | 100.00000 | 58.77639 | 100.00000 | 58.22759 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.17580 | 100.00000 | 10.10203 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| CLNF10 | On | 24/07/2017 | Spot Bond | | | 100.00000 | 1.82940 | 100.00000 | 1.80511 | | | 0.00 | 0 | 0.00 |
| COJ02 | On | 15/09/2016 | Spot Bond | | | 100.00000 | 19.49146 | 100.00000 | 19.36304 | | | 0.00 | 0 | 0.00 |
| COJ03 | On | 26/04/2013 | Spot Bond | | | 100.00000 | 62.46966 | 100.00000 | 62.05581 | | | 0.00 | 0 | 0.00 |
| COJ04 | On | 05/06/2018 | Spot Bond | | | 100.00000 | 11.12993 | 100.00000 | 11.05619 | | | 13,700,000,000.00 | 137,000 | 147,000.00 |
| COJ05 | On | 05/06/2023 | Spot Bond | | | 100.00000 | 14.01569 | 100.00000 | 13.92283 | | | 0.00 | 0 | 339,547,000.00 |
| COJ06 | On | 09/12/2015 | Spot Bond | | | 100.00000 | 18.23365 | 100.00000 | 18.11286 | | | 0.00 | 0 | 100,000.00 |
| COJ07 | On | 23/03/2021 | Spot Bond | | | 100.00000 | 14.62846 | 100.00000 | 14.53206 | | | 0.00 | 0 | 0.00 |
| COJ10C | On | 18/01/2013 | Spot Bond | | | 100.00000 | 72.90531 | 100.00000 | 72.49496 | | | 0.00 | 0 | 0.00 |
| COJ12C | On | 17/02/2013 | Spot Bond | | | 5.86800 | 102.69105 | 5.86800 | 102.64293 | | | 0.00 | 0 | 0.00 |
| CPL002 | On | 29/11/2014 | Spot Bond | | | 7.17500 | 101.34232 | 7.17500 | 101.28359 | | | 0.00 | 0 | 0.00 |
| CPL003 | On | 28/02/2017 | Spot Bond | | | 100.00000 | 10.29241 | 100.00000 | 10.21779 | | | 0.00 | 0 | 0.00 |
| CPL005 | On | 01/03/2015 | Spot Bond | | | 100.00000 | 17.80532 | 100.00000 | 17.67623 | | | 0.00 | 0 | 0.00 |
| CPL006 | On | 10/09/2012 | Spot Bond | | | 100.00000 | 93.92363 | 100.00000 | 93.22444 | | | 0.00 | 0 | 0.00 |
| CPL007 | On | 01/08/2015 | Spot Bond | | | 100.00000 | 8.97476 | 100.00000 | 8.85688 | | | 2,500,000,000,000.00 | 25,000,000 | 250,000,000.00 |
| DEN37U | On | 28/09/2012 | Spot Bond | | | 100.00000 | 89.85505 | 100.00000 | 89.21476 | | | 0.00 | 0 | 0.00 |
| DENG26 | On | 28/09/2012 | Spot Bond | | | 100.00000 | 90.01987 | 100.00000 | 89.37839 | | | 0.00 | 0 | 0.00 |
| DENG28 | On | 12/02/2013 | Spot Bond | | | 100.00000 | 65.56501 | 100.00000 | 65.12946 | | | 0.00 | 0 | 0.00 |
| DENG29 | On | 01/08/2012 | Spot Bond | | | 100.00000 | 68.67771 | 100.00000 | 68.67768 | | | 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 |
|------------------|------------|-----------|--------|------------|---------------|-----------|---------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| DENG30On | 01/08/2012 | Spot Bond | | | 100.00000 | 68.52938 | 100.00000 | 68.52935 | | | 0.00 | 0 | 0.00 |
| DENG31On | 02/04/2013 | Spot Bond | | | 100.00000 | 62.90722 | 100.00000 | 62.48933 | | | 0.00 | 0 | 0.00 |
| DENG33On | 02/10/2012 | Spot Bond | | | 100.00000 | 89.10325 | 100.00000 | 88.47428 | | | 0.00 | 0 | 0.00 |
| DENG36On | 28/09/2012 | Spot Bond | | | 100.00000 | 89.81139 | 100.00000 | 89.17140 | | | 0.00 | 0 | 0.00 |
| DENG38On | 28/09/2012 | Spot Bond | | | 100.00000 | 89.81139 | 100.00000 | 89.17140 | | | 0.00 | 0 | 0.00 |
| DENG39On | 28/09/2012 | Spot Bond | | | 100.00000 | 89.80703 | 100.00000 | 89.16707 | | | 0.00 | 0 | 0.00 |
| DENG40On | 28/09/2012 | Spot Bond | | | 100.00000 | 89.57999 | 100.00000 | 88.94166 | | 28,000,000,000,000.00 | 280,000,000 | 550,000,000.00 | |
| DRD02 On | 01/10/2012 | Spot Bond | | | 100.00000 | 88.99692 | 100.00000 | 88.36723 | | | 0.00 | 0 | 0.00 |
| DRD03 On | 02/07/2014 | Spot Bond | | | 100,000.00000 | 0.10053 | 100,000.00000 | 0.08208 | | | 0.00 | 0 | 0.00 |
| DRD04 On | 03/07/2015 | Spot Bond | | | 100.00000 | 21.43616 | 100.00000 | 21.15461 | | | 0.00 | 0 | 0.00 |
| DV13 On | 25/08/2013 | Spot Bond | | | 100.00000 | 52.78121 | 100.00000 | 52.42962 | | | 0.00 | 0 | 0.00 |
| DV21 On | 15/06/2016 | Spot Bond | | | 100.00000 | 20.55327 | 100.00000 | 20.41711 | | | 0.00 | 0 | 14,200,000.00 |
| DV22 On | 07/02/2020 | Spot Bond | | | 100.00000 | 14.34978 | 100.00000 | 14.25419 | | 212,200,000,000.00 | 2,122,000 | 81,332,000.00 | |
| DV23 On | 27/02/2023 | Spot Bond | | | 100.00000 | 14.33162 | 100.00000 | 14.23615 | | 319,500,000,000.00 | 3,195,000 | 199,255,000.00 | |
| DVF12 On | 13/10/2012 | Spot Bond | | | 100.00000 | 85.70229 | 100.00000 | 85.11260 | | | 0.00 | 0 | 0.00 |
| E170 On | 01/08/2020 | Spot Bond | | | 100.00000 | 13.78271 | 100.00000 | 13.69190 | | 415,000,000,000.00 | 4,150,000 | 16,150,000.00 | |
| EDC01 On | 04/04/2016 | Spot Bond | | | 100.00000 | 16.19220 | 100.00000 | 16.07481 | | | 0.00 | 0 | 0.00 |
| EL15 On | 29/06/2015 | Spot Bond | | | 100.00000 | 14.60435 | 100.00000 | 14.50646 | | 100,000,000,000.00 | 1,000,000 | 80,000,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| EL28 | On | 02/05/2028 | Spot Bond | | | 2.55000 | 102.74414 | 2.55000 | 102.71485 | | | 0.00 | 0 | 18,000,000.00 |
| EMM01 | On | 28/07/2020 | Spot Bond | | | 100.00000 | 10.91041 | 100.00000 | 10.83853 | | | 0.00 | 0 | 0.00 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 100.00000 | 14.93736 | 100.00000 | 14.83894 | | | 0.00 | 0 | 0.00 |
| EMM03 | On | 04/05/2024 | Spot Bond | | | 8.00000 | 117.96831 | 8.00000 | 117.89290 | | | 0.00 | 0 | 0.00 |
| EPF001 | On | 19/08/2015 | Spot Bond | | | 100.00000 | 14.67667 | 100.00000 | 14.57027 | | | 0.00 | 0 | 0.00 |
| EQ156U | On | 07/09/2012 | Spot Bond | | | 100.00000 | 91.93955 | 100.00000 | 91.25000 | | | 0.00 | 0 | 0.00 |
| EQ178U | On | 13/09/2012 | Spot Bond | | | 100.00000 | 93.28784 | 100.00000 | 92.59852 | | | 0.00 | 0 | 0.00 |
| EQ179U | On | 13/09/2012 | Spot Bond | | | 100.00000 | 93.27652 | 100.00000 | 92.58728 | | | 0.00 | 0 | 0.00 |
| EQS01 | On | 18/11/2014 | Spot Bond | | | 100.00000 | 26.08125 | 100.00000 | 25.90736 | | 800,000,000,000.00 | 0.00 | 8,000,000 | 4,000,000.00 |
| EQS02 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 22.26275 | 100.00000 | 22.11606 | | | 0.00 | 0 | 0.00 |
| EQS04 | On | 22/09/2015 | Spot Bond | | | 100.00000 | 17.30935 | 100.00000 | 17.18385 | | | 0.00 | 0 | 3,300,000.00 |
| EQS05 | On | 25/04/2017 | Spot Bond | | | 100.00000 | 10.79860 | 100.00000 | 10.69777 | | | 0.00 | 0 | 0.00 |
| ERS3A7 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 97.09763 | 100.00000 | 98.18953 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On | 17/11/2014 | Spot Bond | | | 100.00000 | 22.89909 | 100.00000 | 24.69046 | | | 0.00 | 0 | 0.00 |
| ERS3B1 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 97.09762 | 100.00000 | 98.47854 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 22.37238 | 100.00000 | 24.01049 | | | 0.00 | 0 | 0.00 |
| ERS3C1 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 97.09762 | 100.00000 | 98.59896 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 23.02063 | 100.00000 | 24.84737 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| ERSA10 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 43.70442 | 100.00000 | 44.99456 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 21.92670 | 100.00000 | 23.43514 | | | 0.00 | 0 | 0.00 |
| ERSA12 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 13.12904 | 100.00000 | 14.74959 | | | 0.00 | 0 | 0.00 |
| ERSA13 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 43.72166 | 100.00000 | 45.01893 | | | 0.00 | 0 | 0.00 |
| ES15 | On | 30/08/2015 | Spot Bond | | | 100.00000 | 18.70774 | 100.00000 | 18.58448 | | | 600,000,000,000.00 | 6,000,000 | 49,500,000.00 |
| ES18 | On | 20/04/2018 | Spot Bond | | | 9.25000 | 102.70419 | 9.25000 | 102.62809 | | | 114,533,500,000.00 | 12,382,000 | 709,182,000.00 |
| ES23 | On | 25/01/2023 | Spot Bond | | | 10.00000 | 100.31871 | 10.00000 | 100.23894 | | | 0.00 | 0 | 274,000,000.00 |
| ES26 | On | 02/04/2026 | Spot Bond | | | 7.85000 | 102.68621 | 7.85000 | 102.62143 | | | 697,865,000,000.00 | 88,900,000 | 136,050,000.00 |
| ES33 | On | 15/09/2033 | Spot Bond | | | 7.50000 | 102.92299 | 7.50000 | 102.86124 | | | 400,447,500,000.00 | 53,393,000 | 642,913,000.00 |
| FIFC01 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 92.34186 | 100.00000 | 91.66619 | | | 0.00 | 0 | 0.00 |
| FR002U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 10.33085 | 100.00000 | 10.25595 | | | 0.00 | 0 | 0.00 |
| FR003U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 10.05319 | 100.00000 | 9.98031 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 46.09856 | 100.00000 | 45.76435 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 46.30413 | 100.00000 | 45.96842 | | | 0.00 | 0 | 0.00 |
| FR2C3C | On | 15/08/2013 | Spot Bond | | | 8.37500 | 101.88700 | 8.37500 | 101.81819 | | | 0.00 | 0 | 0.00 |
| FR2D3D | On | 15/08/2013 | Spot Bond | | | 100.00000 | 47.33195 | 100.00000 | 46.98880 | | | 0.00 | 0 | 0.00 |
| FRB03 | On | 15/09/2014 | Spot Bond | | | 100.00000 | 28.81968 | 100.00000 | 28.62979 | | | 72,600,000,000.00 | 726,000 | 21,826,000.00 |
| FRB05 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 9.93260 | 100.00000 | 9.86680 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRB06 | On | 05/11/2012 | Spot Bond | | | 100.00000 | 81.29454 | 100.00000 | 101.01352 | | | 0.00 | 0 | 23,000,000.00 |
| FRB07 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 93.66591 | 100.00000 | 92.96692 | | | 0.00 | 0 | 0.00 |
| FRB08 | On | 10/06/2016 | Spot Bond | | | 100.00000 | 11.01964 | 100.00000 | 10.93974 | | | 0.00 | 0 | 0.00 |
| FRB09 | On | 10/06/2017 | Spot Bond | | | 100.00000 | 8.78464 | 100.00000 | 8.72095 | | | 0.00 | 0 | 0.00 |
| FRB10 | On | 25/01/2017 | Spot Bond | | | 100.00000 | 9.43823 | 100.00000 | 9.36980 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 13.78822 | 100.00000 | 13.69688 | | | 0.00 | 0 | 20,000.00 |
| FRBC22 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 10.00115 | 100.00000 | 9.92864 | | | 0.00 | 0 | 13,000,000.00 |
| FRBI01 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 38.03067 | 100.00000 | 37.77711 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On | 07/07/2013 | Spot Bond | | | 100.00000 | 52.18557 | 100.00000 | 51.84171 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 3.12817 | 100.00000 | 3.10731 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.29161 | 100.00000 | 6.24993 | | | 0.00 | 0 | 300,000.00 |
| FRBI28 | On | 31/03/2028 | Spot Bond | | | 100.00000 | 3.45286 | 100.00000 | 3.42998 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On | 07/12/2033 | Spot Bond | | | 100.00000 | 3.94052 | 100.00000 | 3.91442 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.49473 | 100.00000 | 25.32674 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.49473 | 100.00000 | 25.32674 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.49473 | 100.00000 | 25.32674 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On | 30/11/2020 | Spot Bond | | | 100.00000 | 0.31358 | 100.00000 | 0.31181 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRBZ02 | On | 28/10/2024 | | | 100.00000 | 0.02086 | 100.00000 | 0.02074 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On | 10/12/2024 | | | 100.00000 | 0.01923 | 100.00000 | 0.01912 | | | 0.00 | 0 | 0.00 |
| FRC04 | On | 03/06/2014 | | | 100.00000 | 32.35645 | 100.00000 | 32.14209 | | | 0.00 | 0 | 0.00 |
| FRC08 | On | 29/04/2013 | | | 100.00000 | 55.74830 | 100.00000 | 55.34412 | | | 0.00 | 0 | 0.00 |
| FRC101 | On | 24/02/2017 | | | 100.00000 | 15.07479 | 100.00000 | 14.96550 | | | 0.00 | 0 | 0.00 |
| FRC103 | On | 20/03/2014 | | | 100.00000 | 33.10711 | 100.00000 | 35.45078 | | | 0.00 | 0 | 0.00 |
| FRC104 | On | 20/03/2014 | | | 100.00000 | 29.49303 | 100.00000 | 30.92183 | | | 0.00 | 0 | 0.00 |
| FRC105 | On | 24/02/2017 | | | 100.00000 | 14.69740 | 100.00000 | 14.59085 | | | 0.00 | 0 | 0.00 |
| FRC106 | On | 24/02/2017 | | | 100.00000 | 14.69740 | 100.00000 | 14.59085 | | | 0.00 | 0 | 0.00 |
| FRC107 | On | 03/06/2021 | | | 100.00000 | 11.53512 | 100.00000 | 11.45148 | | | 0.00 | 0 | 0.00 |
| FRC108 | On | 24/02/2017 | | | 100.00000 | 14.47333 | 100.00000 | 14.36839 | | | 0.00 | 0 | 0.00 |
| FRC109 | On | 20/06/2017 | | | 100.00000 | 11.66700 | 100.00000 | 11.58242 | | | 0.00 | 0 | 0.00 |
| FRC11 | On | 26/05/2013 | | | 100.00000 | 65.04602 | 100.00000 | 64.57443 | | | 0.00 | 0 | 0.00 |
| FRC110 | On | 15/06/2016 | | | 100.00000 | 14.96386 | 100.00000 | 14.85537 | | | 0.00 | 0 | 0.00 |
| FRC111 | On | 20/08/2012 | | | 100.00000 | 98.76188 | 100.00000 | 97.98626 | | | 0.00 | 0 | 0.00 |
| FRC112 | On | 20/06/2017 | | | 100.00000 | 10.23103 | 100.00000 | 10.15685 | | | 0.00 | 0 | 0.00 |
| FRC113 | On | 20/06/2017 | | | 100.00000 | 11.13680 | 100.00000 | 11.05605 | | | 0.00 | 0 | 0.00 |
| FRC114 | On | 20/06/2014 | | | 100.00000 | 32.36092 | 100.00000 | 32.12630 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC115 On | 20/06/2017 | Spot Bond | | | 100.00000 | 8.72555 | 100.00000 | 9.46059 | | | 0.00 | 0 | 0.00 |
| FRC116 On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.23225 | 100.00000 | 9.12762 | | | 0.00 | 0 | 0.00 |
| FRC117 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.79968 | 100.00000 | 14.69238 | | | 0.00 | 0 | 0.00 |
| FRC118 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.10918 | 100.00000 | 11.02864 | | | 0.00 | 0 | 0.00 |
| FRC119 On | 20/06/2017 | Spot Bond | | | 100.00000 | 13.20792 | 100.00000 | 13.11216 | | | 0.00 | 0 | 0.00 |
| FRC120 On | 20/06/2017 | Spot Bond | | | 100.00000 | 14.14682 | 100.00000 | 14.04427 | | | 0.00 | 0 | 0.00 |
| FRC121 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.63420 | 100.00000 | 10.55710 | | | 0.00 | 0 | 0.00 |
| FRC122 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.93763 | 100.00000 | 11.85108 | | | 0.00 | 0 | 0.00 |
| FRC123 On | 20/06/2017 | Spot Bond | | | 100.00000 | 15.46130 | 100.00000 | 15.34920 | | | 0.00 | 0 | 0.00 |
| FRC124 On | 20/06/2017 | Spot Bond | | | 100.00000 | 12.84063 | 100.00000 | 12.71388 | | | 0.00 | 0 | 0.00 |
| FRC125 On | 20/09/2017 | Spot Bond | | | 100.00000 | 7.28230 | 100.00000 | 7.18881 | | | 0.00 | 0 | 0.00 |
| FRC126 On | 20/09/2017 | Spot Bond | | | 100.00000 | 12.23635 | 100.00000 | 12.09997 | | | 0.00 | 0 | 0.00 |
| FRC127 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.36734 | 100.00000 | 14.20720 | | | 0.00 | 0 | 0.00 |
| FRC128 On | 20/09/2017 | Spot Bond | | | 100.00000 | 11.18759 | 100.00000 | 11.06289 | | | 0.00 | 0 | 0.00 |
| FRC129 On | 20/09/2017 | Spot Bond | | | 100.00000 | 11.85701 | 100.00000 | 11.72485 | | | 0.00 | 0 | 0.00 |
| FRC130 On | 20/09/2017 | Spot Bond | | | 100.00000 | 13.70907 | 100.00000 | 13.55627 | | | 0.00 | 0 | 0.00 |
| FRC131 On | 20/09/2017 | Spot Bond | | | 100.00000 | 12.80536 | 100.00000 | 12.66263 | | | 0.00 | 0 | 0.00 |
| FRC132 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.25576 | 100.00000 | 14.09687 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| FRC133 | On | 20/09/2017 | | | 100.00000 | 15.05908 | 100.00000 | 14.89123 | | | 0.00 | 0 | 0.00 |
| FRC134 | On | 20/09/2017 | | | 100.00000 | 13.51686 | 100.00000 | 13.35581 | | | 0.00 | 0 | 0.00 |
| FRC135 | On | 20/09/2017 | | | 100.00000 | 13.00677 | 100.00000 | 12.84509 | | | 0.00 | 0 | 0.00 |
| FRC136 | On | 20/09/2017 | | | 100.00000 | 11.77036 | 100.00000 | 11.62405 | | | 0.00 | 0 | 0.00 |
| FRC137 | On | 20/09/2017 | | | 100.00000 | 11.57341 | 100.00000 | 11.42956 | | | 0.00 | 0 | 0.00 |
| FRC138 | On | 20/09/2017 | | | 100.00000 | 14.24317 | 100.00000 | 14.06613 | | | 0.00 | 0 | 0.00 |
| FRC139 | On | 20/09/2017 | | | 100.00000 | 14.07905 | 100.00000 | 13.90405 | | | 0.00 | 0 | 0.00 |
| FRC140 | On | 20/09/2017 | | | 100.00000 | 13.63044 | 100.00000 | 13.46101 | | | 0.00 | 0 | 0.00 |
| FRC141 | On | 20/09/2017 | | | 100.00000 | 14.14392 | 100.00000 | 13.96017 | | | 0.00 | 0 | 0.00 |
| FRC142 | On | 20/09/2017 | | | 100.00000 | 1.07307 | 100.00000 | 1.05748 | | | 0.00 | 0 | 0.00 |
| FRC143 | On | 20/09/2017 | | | 100.00000 | 1.05608 | 100.00000 | 1.03964 | | | 0.00 | 0 | 0.00 |
| FRC144 | On | 20/09/2017 | | | 100.00000 | 1.05608 | 100.00000 | 1.03964 | | | 0.00 | 0 | 0.00 |
| FRC145 | On | 20/09/2017 | | | 100.00000 | 1.03151 | 100.00000 | 1.01386 | | 500,000,000,000.00 | 5,000,000 | 5,000,000.00 | |
| FRC17 | On | 03/06/2014 | | | 100.00000 | 32.88817 | 100.00000 | 32.67029 | | | 0.00 | 0 | 0.00 |
| FRC29 | On | 22/07/2014 | | | 100.00000 | 28.07971 | 100.00000 | 27.87613 | | | 0.00 | 0 | 0.00 |
| FRC37 | On | 20/06/2015 | | | 100.00000 | 18.28399 | 100.00000 | 18.15144 | | | 0.00 | 0 | 0.00 |
| FRC40 | On | 20/12/2015 | | | 100.00000 | 15.05811 | 100.00000 | 14.94894 | | | 0.00 | 0 | 0.00 |
| FRC41 | On | 25/10/2013 | | | 100.00000 | 39.15203 | 100.00000 | 38.86818 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC42 | On | 25/11/2012 | Spot Bond | | | 6.90500 | 100.87451 | 6.90500 | 100.81822 | | | 0.00 | 0 | 0.00 |
| FRC46 | On | 10/09/2017 | Spot Bond | | | 100.00000 | 10.10360 | 100.00000 | 10.03034 | | | 0.00 | 0 | 0.00 |
| FRC47 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 68.92091 | 100.00000 | 68.52938 | | | 0.00 | 0 | 0.00 |
| FRC55 | On | 11/07/2013 | Spot Bond | | | 100.00000 | 58.11136 | 100.00000 | 57.69005 | | | 0.00 | 0 | 0.00 |
| FRC57 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 29.83664 | 100.00000 | 29.62033 | | | 0.00 | 0 | 0.00 |
| FRC61 | On | 28/07/2017 | Spot Bond | | | 100.00000 | 8.80135 | 100.00000 | 8.73754 | | | 0.00 | 0 | 0.00 |
| FRC66 | On | 31/01/2022 | Spot Bond | | | 5.87500 | 100.09446 | 5.87500 | 100.04722 | | | 0.00 | 0 | 0.00 |
| FRC67 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.90129 | 100.00000 | 11.81500 | | | 0.00 | 0 | 0.00 |
| FRC68 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.99989 | 100.00000 | 11.91288 | | | 0.00 | 0 | 0.00 |
| FRC69 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.60354 | 100.00000 | 4.57322 | | | 0.00 | 0 | 0.00 |
| FRC70 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 22.95769 | 100.00000 | 22.82762 | | | 0.00 | 0 | 0.00 |
| FRC71 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.21867 | 100.00000 | 4.19086 | | | 0.00 | 0 | 0.00 |
| FRC72 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.90266 | 100.00000 | 5.86377 | | | 0.00 | 0 | 0.00 |
| FRC73 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 90.86719 | 100.00000 | 90.20714 | | | 0.00 | 0 | 0.00 |
| FRC74 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.66423 | 100.00000 | 11.59815 | | | 0.00 | 0 | 0.00 |
| FRC75 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 90.96862 | 100.00000 | 90.31260 | | | 0.00 | 0 | 0.00 |
| FRC76 | On | 28/07/2017 | Spot Bond | | | 100.00000 | 9.82884 | 100.00000 | 9.75758 | | | 0.00 | 0 | 0.00 |
| FRC77 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 17.63446 | 100.00000 | 17.50661 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC78 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 17.84241 | 100.00000 | 17.71306 | | | 0.00 | 0 | 0.00 |
| FRC79 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 16.08025 | 100.00000 | 15.96367 | | | 0.00 | 0 | 0.00 |
| FRC80 | On | 15/06/2016 | Spot Bond | | | 4.73000 | 105.46057 | 4.73000 | 105.41189 | | | 0.00 | 0 | 0.00 |
| FRC81 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 91.39855 | 100.00000 | 90.73942 | | | 0.00 | 0 | 0.00 |
| FRC82 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 16.29916 | 100.00000 | 16.18099 | | | 0.00 | 0 | 0.00 |
| FRC83 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 10.63049 | 100.00000 | 10.55342 | | | 0.00 | 0 | 0.00 |
| FRC84 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.83555 | 100.00000 | 11.74975 | | | 0.00 | 0 | 0.00 |
| FRC85 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 25.95859 | 100.00000 | 25.77039 | | | 0.00 | 0 | 0.00 |
| FRC86 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 13.45692 | 100.00000 | 13.35935 | | | 0.00 | 0 | 0.00 |
| FRC87 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 13.04061 | 100.00000 | 12.94607 | | | 0.00 | 0 | 0.00 |
| FRC88 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 90.54092 | 100.00000 | 89.88798 | | | 0.00 | 0 | 0.00 |
| FRC89 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 90.52978 | 100.00000 | 89.87693 | | | 0.00 | 0 | 0.00 |
| FRC90 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 60.64460 | 100.00000 | 61.54014 | | | 0.00 | 0 | 0.00 |
| FRC91 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 60.64882 | 100.00000 | 61.54633 | | | 0.00 | 0 | 0.00 |
| FRC92 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 60.66571 | 100.00000 | 61.57108 | | | 0.00 | 0 | 0.00 |
| FRC93 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 60.91002 | 100.00000 | 60.46842 | | | 0.00 | 0 | 0.00 |
| FRC94 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.63433 | 100.00000 | 11.21672 | | | 0.00 | 0 | 0.00 |
| FRC95 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 13.77916 | 100.00000 | 13.69749 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC96 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.62447 | 100.00000 | 11.20491 | | | 0.00 | 0 | 0.00 |
| FRC97 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 18.08493 | 100.00000 | 19.89014 | | | 0.00 | 0 | 0.00 |
| FRC98 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.27588 | 100.00000 | 14.19125 | | | 0.00 | 0 | 0.00 |
| FRC99 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 15.16914 | 100.00000 | 15.05916 | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 54.71729 | 100.00000 | 54.32059 | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 56.66615 | 100.00000 | 56.25532 | | | 0.00 | 0 | 10,000.00 |
| FRE2B1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 54.78136 | 100.00000 | 54.38419 | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 56.73514 | 100.00000 | 56.32381 | | | 0.00 | 0 | 0.00 |
| FRE2C | On | 02/08/2013 | Spot Bond | | | 100.00000 | 54.93903 | 100.00000 | 54.54072 | | | 0.00 | 0 | 0.00 |
| FRE2D | On | 02/08/2013 | Spot Bond | | | 100.00000 | 54.98831 | 100.00000 | 54.58965 | | | 0.00 | 0 | 0.00 |
| FRE2E | On | 02/08/2013 | Spot Bond | | | 100.00000 | 55.50571 | 100.00000 | 55.10329 | | | 0.00 | 0 | 0.00 |
| FRE2F | On | 02/08/2013 | Spot Bond | | | 100.00000 | 56.14136 | 100.00000 | 55.73434 | | | 0.00 | 0 | 0.00 |
| FRE2G | On | 02/08/2013 | Spot Bond | | | 100.00000 | 56.54050 | 100.00000 | 56.13058 | | | 0.00 | 0 | 0.00 |
| FRI15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 21.02022 | 100.00000 | 20.88006 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On | 01/09/2013 | Spot Bond | | | 100.00000 | 43.84192 | 100.00000 | 43.52406 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On | 20/07/2014 | Spot Bond | | | 100.00000 | 27.84566 | 100.00000 | 27.64377 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On | 04/04/2015 | Spot Bond | | | 100.00000 | 17.42159 | 100.00000 | 17.25892 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On | 21/01/2016 | Spot Bond | | | 100.00000 | 12.42011 | 100.00000 | 12.33006 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRJ17 | On | 04/04/2017 | Spot Bond | | | 100.00000 | 10.52102 | 100.00000 | 10.42278 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On | 21/02/2018 | Spot Bond | | | 100.00000 | 9.17696 | 100.00000 | 9.11043 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On | 04/04/2019 | Spot Bond | | | 100.00000 | 0.30449 | 100.00000 | 0.30165 | | | 0.00 | 0 | 0.00 |
| FRS36 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.29161 | 100.00000 | 6.24993 | | | 0.00 | 0 | 0.00 |
| FRS37 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.29161 | 100.00000 | 6.24993 | | | 0.00 | 0 | 0.00 |
| FRS43 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.29161 | 100.00000 | 6.24993 | | | 0.00 | 0 | 0.00 |
| FRS46 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 2.83106 | 100.00000 | 2.81240 | | | 0.00 | 0 | 0.00 |
| FRS49 | On | 27/10/2020 | Spot Bond | | | 100.00000 | 7.00188 | 100.00000 | 6.95111 | | | 0.00 | 0 | 0.00 |
| FRS51 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 3.05287 | 100.00000 | 3.03251 | | | 0.00 | 0 | 0.00 |
| FRS56 | On | 19/07/2016 | Spot Bond | | | 100.00000 | 11.39071 | 100.00000 | 11.30812 | | | 0.00 | 0 | 0.00 |
| FRS59 | On | 07/10/2016 | Spot Bond | | | 100.00000 | 10.19582 | 100.00000 | 10.12190 | | | 0.00 | 0 | 0.00 |
| FRS60 | On | 24/10/2012 | Spot Bond | | | 100.00000 | 83.31598 | 100.00000 | 82.75681 | | | 0.00 | 0 | 0.00 |
| FRS61 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 55.78904 | 100.00000 | 55.38457 | | | 0.00 | 0 | 0.00 |
| FRS62 | On | 04/11/2026 | Spot Bond | | | 100.00000 | 7.43626 | 100.00000 | 7.38242 | | | 0.00 | 0 | 0.00 |
| FRS63 | On | 22/12/2013 | Spot Bond | | | 100.00000 | 41.94970 | 100.00000 | 41.64556 | | | 0.00 | 0 | 0.00 |
| FRS64 | On | 26/01/2042 | Spot Bond | | | 2.00000 | 103.27413 | 2.00000 | 103.24928 | | | 0.00 | 0 | 0.00 |
| FRS65 | On | 30/03/2013 | Spot Bond | | | 100.00000 | 58.99669 | 100.00000 | 58.56896 | | | 0.00 | 0 | 0.00 |
| FRS66 | On | 22/03/2013 | Spot Bond | | | 100.00000 | 60.39211 | 100.00000 | 59.95426 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| FRS67 | On | 25/05/2013 | Spot Bond | | | 100.00000 | 64.06159 | 100.00000 | 63.46344 | | | 0.00 | 0 | 0.00 |
| FRS68 | On | 09/11/2024 | Spot Bond | | | 100.00000 | 0.74825 | 100.00000 | 0.98493 | | | 0.00 | 0 | 0.00 |
| FRS69 | On | 31/05/2017 | Spot Bond | | | 100.00000 | 12.86314 | 100.00000 | 12.74304 | | | 0.00 | 0 | 0.00 |
| FRS70 | On | 04/06/2013 | Spot Bond | | | 100.00000 | 61.90484 | 100.00000 | 61.32683 | | | 0.00 | 0 | 0.00 |
| FRS71 | On | 08/06/2013 | Spot Bond | | | 100.00000 | 61.13537 | 100.00000 | 60.56454 | | | 0.00 | 0 | 0.00 |
| FRS72 | On | 09/11/2024 | Spot Bond | | | 100.00000 | 7.09351 | 100.00000 | 9.32632 | | | 0.00 | 0 | 0.00 |
| FRS73 | On | 12/06/2017 | Spot Bond | | | 100.00000 | 8.42936 | 100.00000 | 8.35066 | | | 0.00 | 0 | 0.00 |
| FRS74 | On | 14/06/2017 | Spot Bond | | | 100.00000 | 15.59548 | 100.00000 | 15.44987 | | | 0.00 | 0 | 0.00 |
| FRS75 | On | 13/06/2014 | Spot Bond | | | 100.00000 | 29.19283 | 100.00000 | 28.91423 | | | 0.00 | 0 | 0.00 |
| FRS76 | On | 18/06/2017 | Spot Bond | | | 100.00000 | 14.44003 | 100.00000 | 18.55541 | | | 0.00 | 0 | 0.00 |
| FRS77 | On | 19/07/2014 | Spot Bond | | | 100.00000 | 21.30743 | 100.00000 | 21.02451 | | | 0.00 | 0 | 0.00 |
| FRX14 | On | 01/09/2014 | Spot Bond | | | 100.00000 | 29.10768 | 100.00000 | 28.91589 | | | 191,100,000,000.00 | 1,911,000 | 54,111,000.00 |
| FRX15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 23.07102 | 100.00000 | 22.91901 | | | 59,100,000,000.00 | 591,000 | 4,791,000.00 |
| FRX16 | On | 15/09/2016 | Spot Bond | | | 9.00000 | 99.62672 | 9.00000 | 99.54653 | | | 0.00 | 0 | 0.00 |
| FRX17 | On | 15/09/2017 | Spot Bond | | | 8.00000 | 105.26591 | 8.00000 | 105.19042 | | | 0.00 | 0 | 20,000,000.00 |
| FRX18 | On | 14/04/2018 | Spot Bond | | | 100.00000 | 14.40518 | 100.00000 | 14.30975 | | | 0.00 | 0 | 0.00 |
| FRX19 | On | 15/11/2019 | Spot Bond | | | 9.00000 | 101.34229 | 9.00000 | 101.29346 | | | 4,626,000,000.00 | 514,000 | 6,014,000.00 |
| FRX24 | On | 10/12/2024 | Spot Bond | | | 100.00000 | 12.20111 | 100.00000 | 12.12028 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRX31 | On | 21/02/2031 | Spot Bond | | | 100.00000 | 13.78170 | 100.00000 | 13.68989 | | | 0.00 | 0 | 0.00 |
| FRX45 | On | 14/04/2045 | Spot Bond | | | 100.00000 | 10.29879 | 100.00000 | 10.23056 | | | 0.00 | 0 | 0.00 |
| FTG1 | On | 05/09/2016 | Spot Bond | | | 100.00000 | 13.98960 | 100.00000 | 13.88817 | | | 0.00 | 0 | 0.00 |
| GFC03 | On | 10/04/2015 | Spot Bond | | | 100.00000 | 17.96934 | 100.00000 | 17.80156 | | | 0.00 | 0 | 0.00 |
| GFC04 | On | 11/04/2017 | Spot Bond | | | 9.48500 | 103.00670 | 9.48500 | 102.92849 | | | 0.00 | 0 | 0.00 |
| GFC2 | On | 27/02/2013 | Spot Bond | | | 100.00000 | 70.93578 | 100.00000 | 70.46327 | | | 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 | 71.43138 | 100.00000 | 71.03745 | | | 0.00 | 0 | 0.00 |
| GPT12 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 71.60210 | 100.00000 | 71.19534 | | | 0.00 | 0 | 0.00 |
| GPT17 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 97.06453 | 100.00000 | 96.31788 | | | 0.00 | 0 | 0.00 |
| GPT18 | On | 30/10/2012 | Spot Bond | | | 100.00000 | 81.11111 | 100.00000 | 80.57395 | | | 0.00 | 0 | 0.00 |
| GPT2A1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 95.20961 | 100.00000 | 94.48466 | | | 0.00 | 0 | 0.00 |
| GPT2B1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 95.22517 | 100.00000 | 94.50010 | | | 0.00 | 0 | 0.00 |
| GPT2C1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 95.32475 | 100.00000 | 94.59892 | | | 0.00 | 0 | 0.00 |
| GR1A2A | On | 18/11/2012 | Spot Bond | | | 100.00000 | 98.33710 | 100.00000 | 97.56684 | | | 0.00 | 0 | 0.00 |
| GRA284 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 93.35038 | 100.00000 | 92.63959 | | | 0.00 | 0 | 0.00 |
| GRA292 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 69.31468 | 100.00000 | 68.92091 | | | 0.00 | 0 | 0.00 |
| GRA296 | On | 15/08/2012 | Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 96.81698 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRA297 | On | 17/09/2012 | | | 100.00000 | 89.68059 | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| GRB85 | On | 25/01/2013 | | | 100.00000 | 67.97020 | 100.00000 | 67.59259 | | | 0.00 | 0 | 0.00 |
| GRB88 | On | 25/10/2012 | | | 100.00000 | 82.02247 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| GRD164 | On | 18/01/2013 | | | 100.00000 | 68.86792 | 100.00000 | 68.48030 | | | 0.00 | 0 | 0.00 |
| GRD166 | On | 15/02/2013 | | | 100.00000 | 69.31468 | 100.00000 | 68.92091 | | | 0.00 | 0 | 0.00 |
| GRD173 | On | 06/08/2012 | | | 100.00000 | 66.66667 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| GRD174 | On | 02/08/2012 | | | 100.00000 | 66.66670 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| GRD175 | On | 11/10/2012 | | | 100.00000 | 84.68677 | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| GRD176 | On | 17/10/2012 | | | 100.00000 | 83.52403 | 100.00000 | 82.95455 | | | 0.00 | 0 | 0.00 |
| GRD177 | On | 01/11/2012 | | | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| GRD178 | On | 05/11/2012 | | | 100.00000 | 80.04386 | 100.00000 | 99.99980 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On | 10/01/2018 | | | 100.00000 | 7.69671 | 100.00000 | 7.64091 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On | 10/01/2018 | | | 100.00000 | 9.60081 | 100.00000 | 9.53120 | | | 0.00 | 0 | 0.00 |
| GRN1A1 | On | 18/11/2012 | | | 100.00000 | 98.25237 | 100.00000 | 97.48277 | | | 0.00 | 0 | 0.00 |
| GRN1B | On | 18/11/2012 | | | 100.00000 | 98.39763 | 100.00000 | 97.62689 | | | 0.00 | 0 | 0.00 |
| GRN1C | On | 18/11/2012 | | | 100.00000 | 98.45815 | 100.00000 | 97.68694 | | | 0.00 | 0 | 0.00 |
| GRN1D | On | 18/11/2012 | | | 100.00000 | 98.67605 | 100.00000 | 97.90313 | | | 0.00 | 0 | 0.00 |
| GRT01 | On | 08/12/2014 | | | 100.00000 | 22.61443 | 100.00000 | 22.45047 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| GRT02 | On | 13/05/2016 | Spot Bond | | | 100.00000 | 10.82829 | 100.00000 | 10.74978 | | | 0.00 | 0 | 15,000,000.00 |
| GRT03 | On | 15/10/2015 | Spot Bond | | | 100.00000 | 12.80154 | 100.00000 | 12.70873 | | | 0.00 | 0 | 0.00 |
| GRT04 | On | 15/09/2016 | Spot Bond | | | 100.00000 | 10.42198 | 100.00000 | 10.34643 | | | 0.00 | 0 | 0.00 |
| GRT05 | On | 25/01/2015 | Spot Bond | | | 100.00000 | 19.54510 | 100.00000 | 19.40339 | | | 350,000,000,000.00 | 3,500,000 | 18,500,000.00 |
| GSIZ16 | On | 23/09/2016 | Spot Bond | | | 100.00000 | 10.77637 | 100.00000 | 10.69824 | | | 0.00 | 0 | 0.00 |
| HILB01 | On | 18/07/2015 | Spot Bond | | | 100.00000 | 9.54595 | 100.00000 | 9.42057 | | | 0.00 | 0 | 0.00 |
| HILC01 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 85.75209 | 100.00000 | 85.16874 | | | 0.00 | 0 | 0.00 |
| HM1B5U | On | 19/07/2045 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On | 19/07/2045 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 56.58428 | 100.00000 | 56.17404 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 56.58428 | 100.00000 | 56.17404 | | | 0.00 | 0 | 0.00 |
| HMS1B5 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 51.63596 | 100.00000 | 51.34342 | | | 0.00 | 0 | 0.00 |
| HMS1B6 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 57.06258 | 100.00000 | 56.73842 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 57.06602 | 100.00000 | 56.65229 | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On | 19/07/2015 | Spot Bond | | | 100.00000 | 15.87237 | 100.00000 | 15.75729 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On | 19/07/2015 | Spot Bond | | | 100.00000 | 17.31903 | 100.00000 | 17.19347 | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 56.70662 | 100.00000 | 56.29550 | | | 0.00 | 0 | 0.00 |
| HMS1C3 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 57.19346 | 100.00000 | 56.77880 | | | 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 |
|------------------|------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|----------------|------------------|----------------|
| HMS1C4On | 19/07/2015 | Spot Bond | | | | 100.00000 | 16.20658 | 100.00000 | 16.08908 | | | 0.00 | 0 | 0.00 |
| HMS1C5On | 19/07/2015 | Spot Bond | | | | 100.00000 | 17.65324 | 100.00000 | 17.52525 | | | 0.00 | 0 | 0.00 |
| HMS1D2On | 19/07/2013 | Spot Bond | | | | 100.00000 | 56.86465 | 100.00000 | 56.45239 | | | 0.00 | 0 | 0.00 |
| HMS1D3On | 19/07/2013 | Spot Bond | | | | 100.00000 | 57.42286 | 100.00000 | 57.00655 | | | 0.00 | 0 | 0.00 |
| HMS1D4On | 19/07/2015 | Spot Bond | | | | 100.00000 | 16.63628 | 100.00000 | 16.51566 | | | 0.00 | 0 | 0.00 |
| HMS1D5On | 19/07/2015 | Spot Bond | | | | 100.00000 | 18.08295 | 100.00000 | 17.95184 | | | 0.00 | 0 | 0.00 |
| HMS1E2On | 19/07/2013 | Spot Bond | | | | 100.00000 | 57.42541 | 100.00000 | 57.00907 | | | 0.00 | 0 | 0.00 |
| HMS1E3On | 19/07/2013 | Spot Bond | | | | 100.00000 | 57.72873 | 100.00000 | 57.31019 | | | 0.00 | 0 | 0.00 |
| HMS1E4On | 19/07/2015 | Spot Bond | | | | 100.00000 | 17.16148 | 100.00000 | 17.03705 | | | 0.00 | 0 | 0.00 |
| HMS1F2On | 19/07/2013 | Spot Bond | | | | 100.00000 | 58.11361 | 100.00000 | 57.69228 | | | 0.00 | 0 | 0.00 |
| HMS1G2On | 19/07/2013 | Spot Bond | | | | 100.00000 | 59.13316 | 100.00000 | 58.70444 | | | 0.00 | 0 | 0.00 |
| HWAY20On | 31/07/2020 | Spot Bond | | | | 100.00000 | 10.01899 | 100.00000 | 9.95298 | | 1,532,700,000,000.00 | | 15,327,000 | 41,263,000.00 |
| HWAY23On | 07/12/2023 | Spot Bond | | | | 100.00000 | 6.29161 | 100.00000 | 6.24993 | | | 0.00 | 0 | 98,000,000.00 |
| HWAY24On | 07/12/2024 | Spot Bond | | | | 100.00000 | 6.28627 | 100.00000 | 6.24462 | | | 0.00 | 0 | 0.00 |
| HWAY34On | 31/07/2034 | Spot Bond | | | | 100.00000 | 9.37311 | 100.00000 | 9.31136 | | 17,900,000,000.00 | | 179,000 | 30,279,000.00 |
| HWAY35On | 31/07/2035 | Spot Bond | | | | 100.00000 | 9.37311 | 100.00000 | 9.31136 | | | 0.00 | 0 | 0.00 |
| I2025 | On | 31/01/2025 | Spot Bond | | | 2.00000 | 100.41395 | 2.00000 | 100.38977 | | | 164,040,000.00 | 82,020 | 200,000,000.00 |
| I2038 | On | 31/01/2038 | Spot Bond | | | 2.25000 | 100.41800 | 2.25000 | 100.39179 | | | 225,238,500.00 | 100,106 | 260,000,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| I2050 | On | 31/12/2050 | Spot Bond | | | 2.50000 | 100.47646 | 2.50000 | 100.44692 | | | 154,575,000.00 | 61,830 | 350,030,915.00 |
| IBC01 | On | 16/03/2015 | Spot Bond | | | 100.00000 | 16.40015 | 100.00000 | 16.30698 | | | 0.00 | 0 | 0.00 |
| IBL05 | On | 12/08/2012 | Spot Bond | | | 100.00000 | 100.91611 | 100.00000 | 100.10661 | | | 0.00 | 0 | 0.00 |
| IBL06 | On | 14/12/2012 | Spot Bond | | | 100.00000 | 92.06668 | 100.00000 | 91.39303 | | | 0.00 | 0 | 0.00 |
| IBL09 | On | 08/12/2012 | Spot Bond | | | 100.00000 | 93.39377 | 100.00000 | 92.70025 | | | 0.00 | 0 | 0.00 |
| IBL11 | On | 12/03/2015 | Spot Bond | | | 100.00000 | 25.19081 | 100.00000 | 25.02483 | | | 0.00 | 0 | 0.00 |
| IBL12 | On | 12/03/2013 | Spot Bond | | | 100.00000 | 62.49100 | 100.00000 | 62.03795 | | | 0.00 | 0 | 0.00 |
| IBL13 | On | 12/03/2015 | Spot Bond | | | 100.00000 | 17.74915 | 100.00000 | 17.62047 | | | 1,000,000,000,000.00 | 10,000,000 | 5,100,000.00 |
| IBL14 | On | 28/06/2015 | Spot Bond | | | 100.00000 | 16.83239 | 100.00000 | 16.71035 | | | 400,000,000,000.00 | 4,000,000 | 0.00 |
| IBL15 | On | 28/06/2013 | Spot Bond | | | 100.00000 | 60.06942 | 100.00000 | 59.63392 | | | 0.00 | 0 | 0.00 |
| IBL18 | On | 10/12/2013 | Spot Bond | | | 100.00000 | 42.76015 | 100.00000 | 42.45015 | | | 0.00 | 0 | 0.00 |
| IBL19 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 29.92725 | 100.00000 | 29.71028 | | | 0.00 | 0 | 30,000,000.00 |
| IBL20 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 36.77350 | 100.00000 | 36.53121 | | | 0.00 | 0 | 0.00 |
| IBL21 | On | 15/03/2016 | Spot Bond | | | 100.00000 | 17.91076 | 100.00000 | 17.79275 | | | 0.00 | 0 | 0.00 |
| IBL22 | On | 15/03/2018 | Spot Bond | | | 100.00000 | 14.67350 | 100.00000 | 14.57682 | | | 0.00 | 0 | 0.00 |
| IBL23 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 33.64292 | 100.00000 | 33.42004 | | | 0.00 | 0 | 0.00 |
| IBL24 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 26.87448 | 100.00000 | 26.67964 | | | 0.00 | 0 | 0.00 |
| IBL25 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 23.33886 | 100.00000 | 23.16965 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| IBL26 | On | 18/08/2014 | Spot Bond | | | 1.75000 | 106.69914 | 1.75000 | 106.67543 | | | 0.00 | 0 | 0.00 |
| IBL28 | On | 18/08/2016 | Spot Bond | | | 8.27000 | 103.85717 | 8.27000 | 103.78783 | | | 0.00 | 0 | 0.00 |
| IBL32 | On | 03/11/2014 | Spot Bond | | | 100.00000 | 19.27569 | 100.00000 | 19.13594 | | | 0.00 | 0 | 0.00 |
| IBL33 | On | 03/11/2016 | Spot Bond | | | 100.00000 | 9.16058 | 100.00000 | 9.09417 | | | 0.00 | 0 | 0.00 |
| IBL34 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.10323 | 100.00000 | 5.06960 | | | 0.00 | 0 | 0.00 |
| IBL36 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 2.83106 | 100.00000 | 2.81240 | | 120,000,000,000.00 | 1,200,000 | 600,000.00 | |
| IBL37 | On | 02/04/2015 | Spot Bond | | | 100.00000 | 17.72153 | 100.00000 | 17.55606 | | | 0.00 | 0 | 0.00 |
| IBL38 | On | 02/04/2017 | Spot Bond | | | 100.00000 | 10.68871 | 100.00000 | 10.58890 | | | 0.00 | 0 | 800,000.00 |
| IBL39 | On | 02/04/2018 | Spot Bond | | | 8.76500 | 102.99725 | 8.76500 | 102.92485 | | | 0.00 | 0 | 0.00 |
| IBL40 | On | 15/06/2015 | Spot Bond | | | 100.00000 | 16.43143 | 100.00000 | 16.27802 | | | 0.00 | 0 | 800,000.00 |
| IBL42 | On | 15/06/2017 | Spot Bond | | | 100.00000 | 8.91610 | 100.00000 | 8.83285 | | | 0.00 | 0 | 0.00 |
| IC02 | On | 09/05/2013 | Spot Bond | | | 100.00000 | 60.15782 | 100.00000 | 59.76144 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 16.98428 | 100.00000 | 16.87175 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 16.98428 | 100.00000 | 16.87175 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On | 31/01/2017 | Spot Bond | | | 5.00000 | 100.08055 | 5.00000 | 100.04027 | | | 0.00 | 0 | 0.00 |
| IDW001 | On | 30/06/2016 | Spot Bond | | | 100.00000 | 15.61873 | 100.00000 | 15.45521 | | | 0.00 | 0 | 0.00 |
| IDW002 | On | 30/06/2016 | Spot Bond | | | 100.00000 | 15.33602 | 100.00000 | 15.17545 | | | 0.00 | 0 | 0.00 |
| IFM01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 21.13246 | 100.00000 | 20.99246 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IHL01 | On | 29/12/2014 | Spot Bond | | | 100.00000 | 22.12749 | 100.00000 | 21.96706 | | | 0.00 | 0 | 0.00 |
| IHL02 | On | 29/12/2014 | Spot Bond | | | 100.00000 | 22.12749 | 100.00000 | 21.96706 | | | 0.00 | 0 | 0.00 |
| IHL03 | On | 17/05/2017 | Spot Bond | | | 100.00000 | 10.86368 | 100.00000 | 10.76225 | | | 0.00 | 0 | 0.00 |
| IKH1D | On | 09/12/2028 | Spot Bond | | | 100.00000 | 8.29339 | 100.00000 | 8.23326 | | | 0.00 | 0 | 0.00 |
| IN04 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 23.20816 | 100.00000 | 23.05525 | | | 0.00 | 0 | 0.00 |
| IN07 | On | 16/05/2013 | Spot Bond | | | 100.00000 | 59.23699 | 100.00000 | 58.84668 | | | 0.00 | 0 | 0.00 |
| IN09 | On | 01/02/2016 | Spot Bond | | | 100.00000 | 14.24538 | 100.00000 | 14.14210 | | | 0.00 | 0 | 0.00 |
| IN163U | On | 04/10/2012 | Spot Bond | | | 100.00000 | 88.55769 | 100.00000 | 87.93551 | | | 0.00 | 0 | 0.00 |
| IN164U | On | 11/10/2012 | Spot Bond | | | 100.00000 | 87.11940 | 100.00000 | 86.51720 | | | 0.00 | 0 | 0.00 |
| IN165U | On | 18/10/2012 | Spot Bond | | | 100.00000 | 85.72708 | 100.00000 | 85.14391 | | | 0.00 | 0 | 0.00 |
| IND132 | On | 10/08/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.11828 | | | 0.00 | 0 | 0.00 |
| IND147 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 77.16702 | 100.00000 | 76.68067 | | | 0.00 | 0 | 0.00 |
| IND204 | On | 24/01/2013 | Spot Bond | | | 100.00000 | 68.09701 | 100.00000 | 67.71800 | | | 0.00 | 0 | 0.00 |
| IND205 | On | 31/01/2013 | Spot Bond | | | 100.00000 | 67.21915 | 100.00000 | 66.84982 | | | 0.00 | 0 | 0.00 |
| IND207 | On | 14/02/2013 | Spot Bond | | | 100.00000 | 69.44644 | 100.00000 | 69.05192 | | | 0.00 | 0 | 0.00 |
| IND208 | On | 21/02/2013 | Spot Bond | | | 100.00000 | 68.52938 | 100.00000 | 68.14007 | | | 0.00 | 0 | 0.00 |
| IND209 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 67.62443 | 100.00000 | 67.24026 | | | 0.00 | 0 | 0.00 |
| IND232 | On | 07/08/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND233 | On | 14/08/2012 | Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.07447 | | | 0.00 | 0 | 0.00 |
| IND234 | On | 21/08/2012 | Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.30026 | | | 0.00 | 0 | 0.00 |
| IND235 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 93.58974 | | | 0.00 | 0 | 0.00 |
| IND236 | On | 04/09/2012 | Spot Bond | | | 100.00000 | 92.63959 | 100.00000 | 91.93955 | | | 0.00 | 0 | 0.00 |
| IND237 | On | 11/09/2012 | Spot Bond | | | 100.00000 | 91.02244 | 100.00000 | 90.34653 | | | 0.00 | 0 | 0.00 |
| IND238 | On | 18/09/2012 | Spot Bond | | | 100.00000 | 89.46078 | 100.00000 | 88.80779 | | | 0.00 | 0 | 0.00 |
| IND239 | On | 25/09/2012 | Spot Bond | | | 100.00000 | 87.95181 | 100.00000 | 87.32057 | | | 0.00 | 0 | 0.00 |
| IND240 | On | 02/10/2012 | Spot Bond | | | 100.00000 | 86.49289 | 100.00000 | 85.88235 | | | 0.00 | 0 | 0.00 |
| IND241 | On | 09/10/2012 | Spot Bond | | | 100.00000 | 85.08159 | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |
| IND242 | On | 16/10/2012 | Spot Bond | | | 100.00000 | 83.71560 | 100.00000 | 83.14351 | | | 0.00 | 0 | 3,000,000.00 |
| IND243 | On | 23/10/2012 | Spot Bond | | | 100.00000 | 82.39278 | 100.00000 | 81.83857 | | | 0.00 | 0 | 0.00 |
| IND244 | On | 30/10/2012 | Spot Bond | | | 100.00000 | 81.11111 | 100.00000 | 80.57395 | | | 0.00 | 0 | 0.00 |
| IND245 | On | 06/11/2012 | Spot Bond | | | 100.00000 | 79.86871 | 100.00000 | 79.34783 | | | 0.00 | 0 | 0.00 |
| IND246 | On | 13/11/2012 | Spot Bond | | | 100.00000 | 78.66379 | 100.00000 | 78.15846 | | | 0.00 | 0 | 0.00 |
| IND247 | On | 20/11/2012 | Spot Bond | | | 100.00000 | 77.49469 | 100.00000 | 77.00422 | | | 0.00 | 0 | 0.00 |
| IND248 | On | 27/11/2012 | Spot Bond | | | 100.00000 | 76.35983 | 100.00000 | 75.88358 | | | 0.00 | 0 | 0.00 |
| IND249 | On | 04/12/2012 | Spot Bond | | | 100.00000 | 75.25773 | 100.00000 | 74.79508 | | | 0.00 | 0 | 0.00 |
| IND250 | On | 11/12/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| INF001 | On | 30/07/2013 | Spot Bond | | | 100.00000 | 48.62932 | 100.00000 | 100.00000 | | | 10,100,000,000,000.00 | 101,000,000 | 101,000,000.00 |
| ING100 | On | 19/05/2013 | Spot Bond | | | 100.00000 | 66.69768 | 100.00000 | 66.21413 | | | 0.00 | 0 | 0.00 |
| ING114 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 15.16764 | 100.00000 | 15.05768 | | | 0.00 | 0 | 0.00 |
| ING115 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 16.58752 | 100.00000 | 16.46727 | | | 0.00 | 0 | 0.00 |
| ING116 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 15.46353 | 100.00000 | 15.35141 | | | 0.00 | 0 | 0.00 |
| ING126 | On | 25/11/2012 | Spot Bond | | | 100.00000 | 81.20867 | 100.00000 | 80.70006 | | | 0.00 | 0 | 0.00 |
| ING127 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 93.38690 | 100.00000 | 92.69171 | | | 0.00 | 0 | 0.00 |
| ING130 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 69.18318 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |
| ING131 | On | 24/02/2013 | Spot Bond | | | 100.00000 | 68.14007 | 100.00000 | 67.75297 | | | 0.00 | 0 | 0.00 |
| ING132 | On | 22/12/2018 | Spot Bond | | | 100.00000 | 9.53804 | 100.00000 | 9.46888 | | | 0.00 | 0 | 0.00 |
| ING133 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 71.56355 | 100.00000 | 71.15701 | | | 0.00 | 0 | 0.00 |
| ING135 | On | 10/12/2014 | Spot Bond | | | 100.00000 | 25.45264 | 100.00000 | 25.26811 | | | 0.00 | 0 | 0.00 |
| ING138 | On | 22/03/2017 | Spot Bond | | | 100.00000 | 10.43985 | 100.00000 | 10.36416 | | | 0.00 | 0 | 0.00 |
| ING141 | On | 07/09/2012 | Spot Bond | | | 100.00000 | 93.78141 | 100.00000 | 93.07804 | | | 0.00 | 0 | 0.00 |
| ING143 | On | 11/09/2012 | Spot Bond | | | 100.00000 | 92.81255 | 100.00000 | 92.12335 | | | 0.00 | 0 | 0.00 |
| ING146 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 91.41441 | 100.00000 | 90.74553 | | | 0.00 | 0 | 0.00 |
| ING147 | On | 16/12/2012 | Spot Bond | | | 100.00000 | 88.54582 | 100.00000 | 87.69984 | | | 0.00 | 0 | 0.00 |
| ING153 | On | 03/04/2017 | Spot Bond | | | 6.50000 | 100.39317 | 6.50000 | 100.35789 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ING154 | On | 03/04/2013 | Spot Bond | | | 100.00000 | 59.08225 | 100.00000 | 58.53059 | | | 0.00 | 0 | 0.00 |
| ING155 | On | 19/09/2012 | Spot Bond | | | 100.00000 | 91.91024 | 100.00000 | 91.24099 | | | 0.00 | 0 | 0.00 |
| ING156 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 100.17547 | 100.00000 | 99.38042 | | | 0.00 | 0 | 0.00 |
| ING157 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 57.04568 | 100.00000 | 56.51303 | | | 0.00 | 0 | 0.00 |
| ING158 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 89.61039 | 100.00000 | 88.74598 | | | 0.00 | 0 | 0.00 |
| ING159 | On | 05/12/2012 | Spot Bond | | | 100.00000 | 89.91310 | 100.00000 | 89.05950 | | | 0.00 | 0 | 0.00 |
| ING160 | On | 10/12/2012 | Spot Bond | | | 100.00000 | 89.65458 | 100.00000 | 88.80612 | | | 0.00 | 0 | 0.00 |
| ING161 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 12.64237 | 100.00000 | 12.51313 | | | 0.00 | 0 | 0.00 |
| ING166 | On | 02/01/2013 | Spot Bond | | | 100.00000 | 68.53933 | 100.00000 | 67.40331 | | 40,000,000,000,000.00 | 400,000,000 | 400,000,000.00 | |
| ING31 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 82.15029 | 100.00000 | 81.60745 | | | 0.00 | 0 | 0.00 |
| ING32 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 54.93385 | 100.00000 | 54.53558 | | | 0.00 | 0 | 0.00 |
| ING33 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 37.35846 | 100.00000 | 37.08761 | | | 0.00 | 0 | 0.00 |
| ING34 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 37.35846 | 100.00000 | 37.08761 | | | 0.00 | 0 | 0.00 |
| ING46 | On | 16/10/2013 | Spot Bond | | | 100.00000 | 39.66236 | 100.00000 | 39.37480 | | | 0.00 | 0 | 0.00 |
| ING60U | On | 28/02/2014 | Spot Bond | | | 100.00000 | 35.85215 | 100.00000 | 35.59221 | | | 0.00 | 0 | 0.00 |
| ING89 | On | 31/12/2014 | Spot Bond | | | 100.00000 | 23.66023 | 100.00000 | 23.48869 | | | 0.00 | 0 | 0.00 |
| INJ02 | On | 30/04/2015 | Spot Bond | | | 100.00000 | 19.31255 | 100.00000 | 19.17253 | | | 0.00 | 0 | 0.00 |
| IPB3 | On | 04/12/2013 | Spot Bond | | | 100.00000 | 44.50322 | 100.00000 | 44.18057 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| IPF01 | On | 13/04/2015 | Spot Bond | | | 100.00000 | 17.37560 | 100.00000 | 17.21336 | | | 0.00 | 0 | 0.00 |
| IPF02 | On | 13/04/2016 | Spot Bond | | | 100.00000 | 12.53024 | 100.00000 | 12.41325 | | | 0.00 | 0 | 0.00 |
| IPF03 | On | 13/04/2017 | Spot Bond | | | 100.00000 | 10.53607 | 100.00000 | 10.43769 | | | 0.00 | 0 | 0.00 |
| IPF06 | On | 13/04/2017 | Spot Bond | | | 8.80000 | 102.74286 | 8.80000 | 102.67036 | | | 0.00 | 0 | 0.00 |
| IPL4 | On | 29/03/2014 | Spot Bond | | | 100.00000 | 35.96626 | 100.00000 | 35.72927 | | | 7,600,000,000.00 | 76,000 | 76,000.00 |
| IPL5 | On | 28/09/2015 | Spot Bond | | | 100.00000 | 13.92214 | 100.00000 | 13.82121 | | | 0.00 | 0 | 0.00 |
| IPL6 | On | 28/09/2017 | Spot Bond | | | 100.00000 | 14.44503 | 100.00000 | 14.34985 | | | 45,500,000,000.00 | 455,000 | 15,655,000.00 |
| IV012 | On | 26/11/2014 | Spot Bond | | | 100.00000 | 25.08121 | 100.00000 | 24.89937 | | | 0.00 | 0 | 0.00 |
| IV013 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 18.09866 | 100.00000 | 17.96745 | | | 0.00 | 0 | 0.00 |
| IV014 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 20.32736 | 100.00000 | 20.19269 | | | 0.00 | 0 | 0.00 |
| IV015 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 10.19461 | 100.00000 | 10.12070 | | | 0.00 | 0 | 1,200,000.00 |
| IV016 | On | 06/12/2021 | Spot Bond | | | 100.00000 | 9.70907 | 100.00000 | 9.63868 | | | 0.00 | 0 | 0.00 |
| IV017 | On | 31/01/2022 | Spot Bond | | | 2.75000 | 100.04455 | 2.75000 | 100.02227 | | | 0.00 | 0 | 0.00 |
| IV019 | On | 31/03/2028 | Spot Bond | | | 2.60000 | 103.58960 | 2.60000 | 103.55928 | | | 0.00 | 0 | 0.00 |
| IV022 | On | 02/04/2022 | Spot Bond | | | 100.00000 | 10.46241 | 100.00000 | 10.36473 | | | 0.00 | 0 | 800,000.00 |
| IV023 | On | 11/07/2022 | Spot Bond | | | 100.00000 | 9.09761 | 100.00000 | 8.97812 | | | 0.00 | 0 | 0.00 |
| IV024 | On | 27/07/2022 | Spot Bond | | | 100.00000 | 0.03143 | 100.00000 | 0.03102 | | | 0.00 | 0 | 0.00 |
| IV04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 66.94864 | 100.00000 | 66.50512 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IV07 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 59.74671 | 100.00000 | 59.31354 | | | 0.00 | 0 | 0.00 |
| IV08 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 17.87090 | 100.00000 | 17.75315 | | | 0.00 | 0 | 0.00 |
| IV09 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 9.50046 | 100.00000 | 9.43158 | | | 0.00 | 0 | 0.00 |
| IV19A | On | 31/03/2028 | Spot Bond | | | 2.60000 | 102.31020 | 2.60000 | 102.27045 | | | 0.00 | 0 | 0.00 |
| IVA131 | On | 04/08/2012 | Spot Bond | | | 100.00000 | 50.00002 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| IVA133 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 96.81698 | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| IVA134 | On | 25/08/2012 | Spot Bond | | | 100.00000 | 95.05208 | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |
| IVA135 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 93.35038 | 100.00000 | 92.63959 | | | 0.00 | 0 | 0.00 |
| IVA204 | On | 26/01/2013 | Spot Bond | | | 100.00000 | 67.84387 | 100.00000 | 67.46765 | | | 0.00 | 0 | 0.00 |
| IVA206 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 70.10898 | 100.00000 | 69.71070 | | | 0.00 | 0 | 0.00 |
| IVA207 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 69.18318 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |
| IVA208 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 68.26959 | 100.00000 | 67.88176 | | | 0.00 | 0 | 0.00 |
| IVA229 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 46.25784 | 100.00000 | 45.95055 | | | 0.00 | 0 | 0.00 |
| IVA231 | On | 02/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| IVA232 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| IVA233 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 96.56085 | | | 0.00 | 0 | 0.00 |
| IVA234 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 95.54974 | 100.00000 | 94.80519 | | | 0.00 | 0 | 0.00 |
| IVA235 | On | 30/08/2012 | Spot Bond | | | 100.00000 | 93.83033 | 100.00000 | 93.11224 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA236 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 92.17172 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0.00 |
| IVA237 | On | 13/09/2012 | Spot Bond | | | 100.00000 | 90.57072 | 100.00000 | 89.90148 | | | 0.00 | 0 | 0.00 |
| IVA238 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 89.02439 | 100.00000 | 88.37772 | | | 0.00 | 0 | 0.00 |
| IVA239 | On | 27/09/2012 | Spot Bond | | | 100.00000 | 87.52998 | 100.00000 | 86.90476 | | | 0.00 | 0 | 0.00 |
| IVA240 | On | 04/10/2012 | Spot Bond | | | 100.00000 | 86.08491 | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| IVA241 | On | 11/10/2012 | Spot Bond | | | 100.00000 | 84.68677 | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IVA242 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 83.33333 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| IVA243 | On | 25/10/2012 | Spot Bond | | | 100.00000 | 82.02247 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| IVA244 | On | 01/11/2012 | Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| IVA245 | On | 08/11/2012 | Spot Bond | | | 100.00000 | 79.52070 | 100.00000 | 79.00433 | | | 0.00 | 0 | 0.00 |
| IVA246 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 78.32618 | 100.00000 | 77.82516 | | | 0.00 | 0 | 0.00 |
| IVA247 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 77.16702 | 100.00000 | 76.68067 | | | 0.00 | 0 | 0.00 |
| IVA248 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 76.04167 | 100.00000 | 75.56936 | | | 0.00 | 0 | 0.00 |
| IVA249 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 74.94867 | 100.00000 | 74.48980 | | | 0.00 | 0 | 0.00 |
| IVA250 | On | 13/12/2012 | Spot Bond | | | 100.00000 | 73.88664 | 100.00000 | 73.44064 | | | 0.00 | 0 | 0.00 |
| IVC001 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 59.25856 | 100.00000 | 58.82894 | | | 0.00 | 0 | 0.00 |
| IVC002 | On | 12/02/2020 | Spot Bond | | | 100.00000 | 9.44471 | 100.00000 | 9.37624 | | | 0.00 | 0 | 0.00 |
| IVC004 | On | 29/04/2014 | Spot Bond | | | 100.00000 | 26.72065 | 100.00000 | 26.52691 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IVC005 | On | 27/07/2015 | Spot Bond | | | 100.00000 | 9.17472 | 100.00000 | 9.05421 | | | 0.00 | 0 | 0.00 |
| IVF001 | On | 10/01/2013 | Spot Bond | | | 100.00000 | 75.40644 | 100.00000 | 74.48685 | | | 0.00 | 0 | 0.00 |
| IVF002 | On | 01/08/2013 | Spot Bond | | | 100.00000 | 45.43470 | 100.00000 | 100.00000 | | 2,000,000,000,000.00 | 20,000,000 | 20,000,000.00 | |
| KCF01U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 57.24870 | 100.00000 | 56.83365 | | | 0.00 | 0 | 0.00 |
| KCF02U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 56.91199 | 100.00000 | 56.49938 | | | 0.00 | 0 | 0.00 |
| KSB004 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 71.12132 | 100.00000 | 70.73126 | | | 0.00 | 0 | 0.00 |
| KSB005 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 73.01675 | 100.00000 | 72.53824 | | | 0.00 | 0 | 0.00 |
| KSP003 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 69.70225 | 100.00000 | 69.35067 | | | 0.00 | 0 | 0.00 |
| KSP004 | On | 01/04/2013 | Spot Bond | | | 100.00000 | 64.08429 | 100.00000 | 63.65974 | | | 0.00 | 0 | 0.00 |
| KW01 | On | 31/10/2027 | Spot Bond | | | 100.00000 | 16.75449 | 100.00000 | 16.64409 | | | 0.00 | 0 | 0.00 |
| LBK01 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 38.35602 | 100.00000 | 38.07794 | | | 0.00 | 0 | 0.00 |
| LBK02 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.51038 | 100.00000 | 16.39067 | | 200,000,000,000.00 | 2,000,000 | 2,000,000.00 | |
| LGL1 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 94.85007 | 100.00000 | 94.14747 | | | 0.00 | 0 | 17,700,000.00 |
| MAQ007 | On | 27/01/2013 | Spot Bond | | | 100.00000 | 67.71800 | 100.00000 | 67.34317 | | | 0.00 | 0 | 0.00 |
| MAQ008 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 70.10898 | 100.00000 | 69.71070 | | | 0.00 | 0 | 0.00 |
| MAQ014 | On | 02/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| MAQ015 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 95.54974 | 100.00000 | 94.80519 | | | 0.00 | 0 | 0.00 |
| MAQ016 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.12346 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| MAQ017On | 28/09/2012 | Spot Bond | | | 100.00000 | 87.32057 | 100.00000 | 86.69834 | | | 0.00 | 0 | 0.00 |
| MAQ018On | 11/01/2013 | Spot Bond | | | 100.00000 | 69.78967 | 100.00000 | 69.39163 | | | 0.00 | 0 | 0.00 |
| MAQ019On | 08/11/2012 | Spot Bond | | | 100.00000 | 79.52070 | 100.00000 | 79.00433 | | 34,400,000,000,000.00 | 344,000,000 | 344,000,000.00 | |
| MAQ020On | 02/08/2013 | Spot Bond | | | 100.00000 | 45.23490 | 100.00000 | 44.64075 | | 26,000,000,000,000.00 | 260,000,000 | 260,000,000.00 | |
| MBC16 On | 24/10/2012 | Spot Bond | | | 100.00000 | 82.20721 | 100.00000 | 81.65548 | | | 0.00 | 0 | 0.00 |
| MBF018 On | 15/04/2013 | Spot Bond | | | 100.00000 | 57.72531 | 100.00000 | 57.30680 | | | 0.00 | 0 | 0.00 |
| MBF019 On | 15/04/2014 | Spot Bond | | | 100.00000 | 28.22709 | 100.00000 | 28.02244 | | | 0.00 | 0 | 0.00 |
| MBF021 On | 18/08/2012 | Spot Bond | | | 100.00000 | 98.80011 | 100.00000 | 98.02011 | | | 0.00 | 0 | 0.00 |
| MBF024 On | 26/05/2013 | Spot Bond | | | 100.00000 | 64.68864 | 100.00000 | 64.21964 | | | 0.00 | 0 | 0.00 |
| MBF025 On | 26/05/2014 | Spot Bond | | | 100.00000 | 31.16540 | 100.00000 | 30.93946 | | | 0.00 | 0 | 0.00 |
| MBF026 On | 05/10/2012 | Spot Bond | | | 100.00000 | 87.18025 | 100.00000 | 86.56918 | | | 0.00 | 0 | 0.00 |
| MBF027 On | 07/10/2014 | Spot Bond | | | 100.00000 | 20.66871 | 100.00000 | 20.51887 | | | 0.00 | 0 | 0.00 |
| MBF028 On | 16/04/2015 | Spot Bond | | | 100.00000 | 16.87122 | 100.00000 | 16.71369 | | | 0.00 | 0 | 133,350,000.00 |
| MBP011 On | 30/01/2013 | Spot Bond | | | 100.00000 | 82.73400 | 100.00000 | 82.18969 | | | 0.00 | 0 | 0.00 |
| MBP012 On | 29/01/2013 | Spot Bond | | | 100.00000 | 82.83562 | 100.00000 | 82.28945 | | | 0.00 | 0 | 0.00 |
| MBP013 On | 29/01/2014 | Spot Bond | | | 100.00000 | 38.25990 | 100.00000 | 37.98251 | | | 0.00 | 0 | 0.00 |
| MBP16UOn | 13/10/2012 | Spot Bond | | | 100.00000 | 85.81188 | 100.00000 | 85.22143 | | | 0.00 | 0 | 0.00 |
| MBP17UOn | 23/11/2012 | Spot Bond | | | 100.00000 | 97.17446 | 100.00000 | 96.42311 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| MBP18UOn | 28/01/2014 | Spot Bond | | | 100.00000 | 38.28409 | 100.00000 | 38.00653 | | | 0.00 | 0 | 0.00 |
| MBP19UOn | 18/02/2013 | Spot Bond | | | 100.00000 | 66.27959 | 100.00000 | 65.79907 | | | 0.00 | 0 | 0.00 |
| MBP20UOn | 17/02/2014 | Spot Bond | | | 100.00000 | 32.08886 | 100.00000 | 31.85621 | | | 0.00 | 0 | 0.00 |
| MBP21UOn | 11/04/2014 | Spot Bond | | | 100.00000 | 27.95515 | 100.00000 | 27.75248 | | | 0.00 | 0 | 0.00 |
| MBP22UOn | 09/09/2014 | Spot Bond | | | 100.00000 | 15.44918 | 100.00000 | 15.33717 | | | 0.00 | 0 | 0.00 |
| MBP23UOn | 13/02/2015 | Spot Bond | | | 100.00000 | 16.67878 | 100.00000 | 16.55786 | | | 0.00 | 0 | 0.00 |
| MBP24UOn | 22/03/2016 | Spot Bond | | | 100.00000 | 3.92420 | 100.00000 | 3.89575 | | | 0.00 | 0 | 0.00 |
| MBP25UOn | 22/03/2015 | Spot Bond | | | 100.00000 | 9.58057 | 100.00000 | 9.51111 | | | 0.00 | 0 | 0.00 |
| MBSA01On | 16/04/2019 | Spot Bond | | | 8.00000 | 108.02865 | 8.00000 | 107.95921 | | | 1,208,000,000.00 | 151,000 | 151,000.00 |
| MCB2M On | 13/12/2012 | Spot Bond | | | 100.00000 | 92.12350 | 100.00000 | 91.44778 | | | 0.00 | 0 | 0.00 |
| MCB3M On | 13/12/2014 | Spot Bond | | | 100.00000 | 22.84517 | 100.00000 | 22.67955 | | | 0.00 | 0 | 0.00 |
| MEFSA1On | 05/10/2014 | Spot Bond | | | 100.00000 | 25.10549 | 100.00000 | 24.93916 | | | 0.00 | 0 | 0.00 |
| MEFSA2On | 05/10/2014 | Spot Bond | | | 100.00000 | 25.16250 | 100.00000 | 24.99580 | | | 0.00 | 0 | 0.00 |
| MEFSA3On | 05/10/2016 | Spot Bond | | | 100.00000 | 12.56181 | 100.00000 | 12.47859 | | | 0.00 | 0 | 0.00 |
| MEFSA4On | 05/01/2019 | Spot Bond | | | 100.00000 | 8.33912 | 100.00000 | 8.28417 | | | 0.00 | 0 | 0.00 |
| MEFSA6On | 05/07/2026 | Spot Bond | | | 100.00000 | 8.20472 | 100.00000 | 8.15065 | | | 0.00 | 0 | 0.00 |
| MEFSB3On | 05/10/2016 | Spot Bond | | | 8.59000 | 102.86685 | 8.59000 | 102.79596 | | | 0.00 | 0 | 0.00 |
| MEFSB4On | 05/01/2019 | Spot Bond | | | 9.34000 | 100.79694 | 9.34000 | 100.72195 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| MEFSB5On | 05/01/2022 | Spot Bond | | | 10.01000 | 100.85297 | 10.01000 | 100.77270 | | | 0.00 | 0 | 0.00 |
| MET01 On | 15/12/2014 | Spot Bond | | | 100.00000 | 23.78950 | 100.00000 | 23.63190 | | 300,000,000,000.00 | 3,000,000 | 88,600,000.00 | |
| MFS1A1On | 20/12/2015 | Spot Bond | | | 100.00000 | 13.10931 | 100.00000 | 13.01426 | | | 0.00 | 0 | 0.00 |
| MFS1A2On | 20/12/2018 | Spot Bond | | | 100.00000 | 8.02687 | 100.00000 | 7.96868 | | | 0.00 | 0 | 0.00 |
| MFS1B On | 20/09/2019 | Spot Bond | | | 100.00000 | 11.64333 | 100.00000 | 11.55892 | | | 0.00 | 0 | 0.00 |
| MGL01 On | 15/09/2015 | Spot Bond | | | 100.00000 | 19.02943 | 100.00000 | 18.90405 | | | 0.00 | 0 | 28,800,000.00 |
| MIIL01 On | 31/05/2015 | Spot Bond | | | 100.00000 | 17.65774 | 100.00000 | 17.49287 | | | 0.00 | 0 | 0.00 |
| MIIL02 On | 31/05/2017 | Spot Bond | | | 8.78500 | 101.58632 | 8.78500 | 101.51475 | | | 0.00 | 0 | 0.00 |
| MQB01 On | 31/05/2013 | Spot Bond | | | 100.00000 | 64.22462 | 100.00000 | 63.75900 | | | 0.00 | 0 | 0.00 |
| MQB02 On | 31/05/2017 | Spot Bond | | | 8.00000 | 103.44165 | 8.00000 | 103.37516 | | 2,176,000,000.00 | 272,000 | 10,672,000.00 | |
| MTN02 On | 13/07/2014 | Spot Bond | | | 100.00000 | 29.44715 | 100.00000 | 29.25311 | | 67,400,000,000.00 | 674,000 | 4,874,000.00 | |
| MTN03 On | 13/07/2015 | Spot Bond | | | 100.00000 | 18.25793 | 100.00000 | 18.13763 | | | 0.00 | 0 | 9,700,000.00 |
| MTN04 On | 13/07/2017 | Spot Bond | | | 100.00000 | 12.32329 | 100.00000 | 12.24209 | | 21,100,000,000.00 | 211,000 | 4,211,000.00 | |
| MTN05 On | 28/10/2013 | Spot Bond | | | 100.00000 | 43.82894 | 100.00000 | 43.53857 | | | 0.00 | 0 | 0.00 |
| MTNC08On | 06/09/2012 | Spot Bond | | | 100.00000 | 92.17172 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0.00 |
| MTNC09On | 18/09/2012 | Spot Bond | | | 100.00000 | 89.46078 | 100.00000 | 88.80779 | | | 0.00 | 0 | 0.00 |
| N4A111 On | 14/08/2020 | Spot Bond | | | 100.00000 | 5.65884 | 100.00000 | 7.00408 | | | 0.00 | 0 | 0.00 |
| N4A202 On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.07771 | 100.00000 | 0.07714 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| N4A205 | On | 14/08/2020 | | | 100.00000 | 5.92834 | 100.00000 | 7.33857 | | | 0.00 | 0 | 0.00 |
| N4A208 | On | 14/08/2020 | | | 100.00000 | 6.00185 | 100.00000 | 7.42979 | | | 0.00 | 0 | 0.00 |
| N4A211 | On | 14/08/2020 | | | 100.00000 | 6.07534 | 100.00000 | 7.52102 | | | 0.00 | 0 | 0.00 |
| N4A302 | On | 14/08/2020 | | | 100.00000 | 6.13415 | 100.00000 | 7.59399 | | | 0.00 | 0 | 0.00 |
| N4A305 | On | 14/08/2020 | | | 100.00000 | 6.23215 | 100.00000 | 7.71562 | | | 0.00 | 0 | 0.00 |
| N4A308 | On | 14/08/2020 | | | 100.00000 | 6.28114 | 100.00000 | 7.77644 | | | 0.00 | 0 | 0.00 |
| N4A311 | On | 14/08/2020 | | | 100.00000 | 6.33995 | 100.00000 | 7.84942 | | | 0.00 | 0 | 0.00 |
| N4A402 | On | 14/08/2020 | | | 100.00000 | 6.48695 | 100.00000 | 8.03187 | | | 0.00 | 0 | 0.00 |
| N4A405 | On | 14/08/2020 | | | 100.00000 | 6.58495 | 100.00000 | 8.15350 | | | 0.00 | 0 | 0.00 |
| N4A408 | On | 14/08/2020 | | | 100.00000 | 6.69274 | 100.00000 | 8.28730 | | | 0.00 | 0 | 0.00 |
| N4A411 | On | 14/08/2020 | | | 100.00000 | 6.79075 | 100.00000 | 8.40893 | | | 0.00 | 0 | 0.00 |
| N4A502 | On | 14/08/2020 | | | 100.00000 | 6.83975 | 100.00000 | 8.46974 | | | 0.00 | 0 | 0.00 |
| N4B508 | On | 14/08/2020 | | | 100.00000 | 7.42776 | 100.00000 | 9.19953 | | | 0.00 | 0 | 0.00 |
| N4C508 | On | 14/08/2020 | | | 100.00000 | 8.11375 | 100.00000 | 10.05096 | | | 0.00 | 0 | 0.00 |
| N4D68U | On | 14/08/2020 | | | 100.00000 | 0.07771 | 100.00000 | 0.07714 | | | 0.00 | 0 | 0.00 |
| N4E68U | On | 14/08/2020 | | | 100.00000 | 0.07771 | 100.00000 | 0.07714 | | | 0.00 | 0 | 0.00 |
| NBK10B | On | 21/04/2014 | | | 100.00000 | 26.79233 | 100.00000 | 26.59808 | | | 0.00 | 0 | 0.00 |
| NBK11B | On | 27/10/2014 | | | 100.00000 | 19.08683 | 100.00000 | 18.94845 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| NBK12B | On | 20/02/2015 | | | 100.00000 | 17.66848 | 100.00000 | 17.54038 | | | 0.00 | 0 | 40,000,000.00 |
| NBK13B | On | 21/02/2017 | | | 100.00000 | 9.93407 | 100.00000 | 9.86204 | | | 0.00 | 0 | 0.00 |
| NBK1B | On | 09/09/2012 | | | 100.00000 | 93.64369 | 100.00000 | 92.94486 | | | 0.00 | 0 | 300,000.00 |
| NBK2A | On | 15/09/2015 | | | 100.00000 | 21.68020 | 100.00000 | 21.53735 | | 79,200,000,000.00 | | 792,000 | 22,792,000.00 |
| NBK2B | On | 15/09/2015 | | | 100.00000 | 14.59325 | 100.00000 | 14.48745 | | | 0.00 | 0 | 0.00 |
| NBK3A | On | 09/09/2019 | | | 100.00000 | 16.13334 | 100.00000 | 16.02704 | | 33,300,000,000.00 | | 333,000 | 6,933,000.00 |
| NBK4 | On | 28/10/2024 | | | 100.00000 | 0.02086 | 100.00000 | 0.02074 | | | 0.00 | 0 | 0.00 |
| NBK5B | On | 19/04/2013 | | | 100.00000 | 57.08131 | 100.00000 | 56.66747 | | | 0.00 | 0 | 0.00 |
| NBK6A | On | 19/04/2015 | | | 100.00000 | 22.41959 | 100.00000 | 22.27107 | | | 0.00 | 0 | 9,400,000.00 |
| NBK6B | On | 19/04/2015 | | | 100.00000 | 15.96785 | 100.00000 | 15.85209 | | | 0.00 | 0 | 500,000.00 |
| NBK7B | On | 19/04/2020 | | | 100.00000 | 8.16520 | 100.00000 | 8.10600 | | | 0.00 | 0 | 0.00 |
| NBK8A | On | 24/03/2014 | | | 100.00000 | 35.66240 | 100.00000 | 35.42741 | | | 0.00 | 0 | 0.00 |
| NBK8B | On | 24/03/2014 | | | 100.00000 | 29.11437 | 100.00000 | 28.90330 | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On | 23/03/2016 | | | 100.00000 | 17.40326 | 100.00000 | 17.28859 | | 67,800,000,000.00 | | 678,000 | 11,378,000.00 |
| NBK9B | On | 23/03/2016 | | | 100.00000 | 11.27338 | 100.00000 | 11.19164 | | | 0.00 | 0 | 0.00 |
| NBK11 | On | 31/03/2013 | | | 100.00000 | 71.41353 | 100.00000 | 70.93485 | | | 0.00 | 0 | 0.00 |
| NCLN17 | On | 24/01/2013 | | | 100.00000 | 83.50492 | 100.00000 | 82.94822 | | | 0.00 | 0 | 0.00 |
| NCLN19 | On | 07/03/2013 | | | 100.00000 | 63.49619 | 100.00000 | 63.03584 | | | 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 | 23.97979 | 100.00000 | 23.84393 | | | 0.00 | 0 | 0.00 |
| NCLN44 On | 17/09/2014 | Spot Bond | | | 100.00000 | 39.89691 | 100.00000 | 39.67088 | | | 0.00 | 0 | 0.00 |
| NCLN45 On | 22/09/2014 | Spot Bond | | | 100.00000 | 22.87089 | 100.00000 | 22.74132 | | | 0.00 | 0 | 0.00 |
| NCLN46 On | 20/10/2014 | Spot Bond | | | 100.00000 | 21.68970 | 100.00000 | 21.56682 | | | 0.00 | 0 | 0.00 |
| NCLN48 On | 25/02/2015 | Spot Bond | | | 100.00000 | 18.51939 | 100.00000 | 18.38513 | | | 0.00 | 0 | 0.00 |
| NCLN49 On | 12/03/2013 | Spot Bond | | | 100.00000 | 62.52446 | 100.00000 | 62.07117 | | | 0.00 | 0 | 0.00 |
| NCLN50 On | 25/03/2013 | Spot Bond | | | 100.00000 | 60.59456 | 100.00000 | 60.15525 | | | 0.00 | 0 | 0.00 |
| NCLN51 On | 26/03/2013 | Spot Bond | | | 100.00000 | 60.41004 | 100.00000 | 59.97206 | | | 0.00 | 0 | 0.00 |
| NCLN52 On | 26/03/2013 | Spot Bond | | | 100.00000 | 60.41004 | 100.00000 | 59.97206 | | | 0.00 | 0 | 0.00 |
| NCLN53 On | 26/03/2013 | Spot Bond | | | 100.00000 | 60.41004 | 100.00000 | 59.97206 | | | 0.00 | 0 | 0.00 |
| NCLN54 On | 31/03/2015 | Spot Bond | | | 100.00000 | 17.30090 | 100.00000 | 17.17547 | | | 0.00 | 0 | 0.00 |
| NCLN55 On | 07/04/2015 | Spot Bond | | | 100.00000 | 16.73437 | 100.00000 | 16.61304 | | | 0.00 | 0 | 0.00 |
| NCLN56 On | 15/04/2015 | Spot Bond | | | 100.00000 | 16.39350 | 100.00000 | 16.27466 | | | 0.00 | 0 | 0.00 |
| NCLN58 On | 01/06/2015 | Spot Bond | | | 100.00000 | 18.04669 | 100.00000 | 17.91586 | | | 0.00 | 0 | 0.00 |
| NCLN61 On | 30/11/2015 | Spot Bond | | | 100.00000 | 10.03464 | 100.00000 | 9.97778 | | | 0.00 | 0 | 0.00 |
| NCLN62 On | 02/12/2015 | Spot Bond | | | 100.00000 | 14.20880 | 100.00000 | 14.10578 | | | 0.00 | 0 | 0.00 |
| NCLN63 On | 08/12/2015 | Spot Bond | | | 100.00000 | 9.88375 | 100.00000 | 9.82775 | | | 0.00 | 0 | 0.00 |
| NCLN64 On | 25/01/2016 | Spot Bond | | | 100.00000 | 12.20291 | 100.00000 | 12.11443 | | | 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 | | | 100.00000 | 12.83531 | 100.00000 | 12.74225 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On | 29/01/2016 | | | 100.00000 | 12.13326 | 100.00000 | 12.04530 | | | 0.00 | 0 | 0.00 |
| NCLN67 | On | 13/07/2016 | | | 100.00000 | 11.78267 | 100.00000 | 11.69724 | | | 0.00 | 0 | 0.00 |
| NCLN68 | On | 30/01/2013 | | | 100.00000 | 89.01754 | 100.00000 | 88.59764 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On | 27/05/2016 | | | 100.00000 | 7.15215 | 100.00000 | 7.11152 | | | 0.00 | 0 | 0.00 |
| NCLN70 | On | 30/08/2013 | | | 100.00000 | 43.95600 | 100.00000 | 43.63732 | | | 0.00 | 0 | 0.00 |
| NCLN71 | On | 17/03/2014 | | | 100.00000 | 28.77932 | 100.00000 | 28.60872 | | | 0.00 | 0 | 0.00 |
| NCLN72 | On | 17/03/2014 | | | 100.00000 | 28.70197 | 100.00000 | 28.53183 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On | 03/07/2015 | | | 100.00000 | 17.31831 | 100.00000 | 17.08836 | | | 0.00 | 0 | 0.00 |
| NED10 | On | 15/08/2012 | | | 100.00000 | 99.55359 | 100.00000 | 98.76139 | | | 0.00 | 0 | 0.00 |
| NED11 | On | 17/09/2015 | | | 100.00000 | 21.57199 | 100.00000 | 21.42985 | | | 0.00 | 0 | 0.00 |
| NED12A | On | 14/12/2012 | | | 100.00000 | 91.84064 | 100.00000 | 91.16864 | | | 0.00 | 0 | 0.00 |
| NED12B | On | 14/12/2012 | | | 100.00000 | 77.56434 | 100.00000 | 77.09709 | | | 0.00 | 0 | 0.00 |
| NED6 | On | 20/09/2013 | | | 100.00000 | 49.65480 | 100.00000 | 49.32762 | | | 0.00 | 0 | 500,000.00 |
| NED8 | On | 08/02/2014 | | | 100.00000 | 40.16324 | 100.00000 | 39.89570 | | 42,500,000,000.00 | 425,000 | 6,225,000.00 | |
| NED9 | On | 06/07/2017 | | | 100.00000 | 7.99807 | 100.00000 | 7.94008 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On | 20/11/2018 | | | 100.00000 | 18.39079 | 100.00000 | 18.26962 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On | 20/11/2018 | | | 100.00000 | 12.88470 | 100.00000 | 12.79128 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NET41 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 69.18318 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |
| NET44 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 96.56085 | | | 0.00 | 0 | 0.00 |
| NILB10 | On | 08/12/2016 | Spot Bond | | | 100.00000 | 9.27331 | 100.00000 | 9.21115 | | | 0.00 | 0 | 0.00 |
| NMP20N | On | 24/07/2020 | Spot Bond | | | 100.00000 | 9.76374 | 100.00000 | 9.69940 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 12.65391 | 100.00000 | 12.56216 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On | 22/05/2016 | Spot Bond | | | 6.82500 | 101.40744 | 6.82500 | 101.35150 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On | 22/05/2014 | Spot Bond | | | 6.58500 | 101.35801 | 6.58500 | 101.30406 | | | 0.00 | 0 | 0.00 |
| NQ1A14 | On | 22/05/2013 | Spot Bond | | | 100.00000 | 65.16673 | 100.00000 | 64.69427 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On | 22/05/2015 | Spot Bond | | | 100.00000 | 17.43034 | 100.00000 | 17.26758 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 12.89415 | 100.00000 | 12.80067 | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On | 22/05/2014 | Spot Bond | | | 6.92500 | 101.42803 | 6.92500 | 101.37127 | | | 0.00 | 0 | 0.00 |
| NQ1B13 | On | 22/05/2013 | Spot Bond | | | 100.00000 | 65.37796 | 100.00000 | 64.90398 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On | 22/05/2015 | Spot Bond | | | 100.00000 | 17.61813 | 100.00000 | 17.45363 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 13.13439 | 100.00000 | 13.03917 | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On | 22/05/2014 | Spot Bond | | | 7.32500 | 101.51038 | 7.32500 | 101.45033 | | | 0.00 | 0 | 0.00 |
| NQ1C13 | On | 22/05/2013 | Spot Bond | | | 100.00000 | 65.65962 | 100.00000 | 65.18359 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On | 22/05/2015 | Spot Bond | | | 100.00000 | 17.96407 | 100.00000 | 17.79633 | | | 0.00 | 0 | 0.00 |
| NQF1A7 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 97.44453 | 100.00000 | 96.68915 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|----------------|
| NQF1A9On | 22/05/2013 | Spot Bond | | | 100.00000 | 65.68603 | 100.00000 | 65.20980 | | | 0.00 | 0 | 0.00 |
| NQF1B7On | 22/11/2012 | Spot Bond | | | 100.00000 | 97.58829 | 100.00000 | 96.83178 | | | 0.00 | 0 | 0.00 |
| NQF1B9On | 22/05/2013 | Spot Bond | | | 100.00000 | 65.92074 | 100.00000 | 65.44281 | | | 0.00 | 0 | 0.00 |
| NQF1C7On | 22/11/2012 | Spot Bond | | | 100.00000 | 97.66016 | 100.00000 | 96.90310 | | | 0.00 | 0 | 0.00 |
| NQF1C9On | 22/05/2013 | Spot Bond | | | 100.00000 | 66.21413 | 100.00000 | 65.73408 | | | 0.00 | 0 | 0.00 |
| NQF1D4On | 22/05/2013 | Spot Bond | | | 100.00000 | 66.59554 | 100.00000 | 66.11272 | | | 0.00 | 0 | 0.00 |
| NQF1D5On | 22/05/2020 | Spot Bond | | | 100.00000 | 10.71992 | 100.00000 | 10.64221 | | | 0.00 | 0 | 0.00 |
| NQF1D6On | 22/05/2016 | Spot Bond | | | 8.21500 | 101.69357 | 8.21500 | 101.62618 | | | 0.00 | 0 | 0.00 |
| NRA013 On | 31/10/2013 | Spot Bond | | | 100.00000 | 51.40976 | 100.00000 | 51.06700 | | | 0.00 | 0 | 30,000,000.00 |
| NRA014 On | 30/04/2014 | Spot Bond | | | 100.00000 | 35.71837 | 100.00000 | 35.48301 | | | 0.00 | 0 | 124,200,000.00 |
| NRA018 On | 30/11/2018 | Spot Bond | | | 100.00000 | 14.73345 | 100.00000 | 14.63584 | | | 0.00 | 0 | 7,500,000.00 |
| NRA01UOn | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| NRA022 On | 31/10/2022 | Spot Bond | | | 100.00000 | 15.22464 | 100.00000 | 15.12433 | | 26,400,000,000.00 | | 264,000 | 1,264,000.00 |
| NRA023 On | 31/05/2023 | Spot Bond | | | 100.00000 | 7.16804 | 100.00000 | 7.11998 | | | 0.00 | 0 | 82,000,000.00 |
| NRA028 On | 30/11/2028 | Spot Bond | | | 100.00000 | 14.21057 | 100.00000 | 14.11643 | | | 0.00 | 0 | 6,100,000.00 |
| NTC09 On | 18/04/2013 | Spot Bond | | | 100.00000 | 57.14838 | 100.00000 | 56.73405 | | | 0.00 | 0 | 0.00 |
| NTC10 On | 18/04/2014 | Spot Bond | | | 100.00000 | 27.84038 | 100.00000 | 27.63853 | | | 0.00 | 0 | 0.00 |
| NTC11 On | 18/04/2014 | Spot Bond | | | 100.00000 | 27.69142 | 100.00000 | 27.49065 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| NTC12 | On | 25/08/2016 | Spot Bond | | | 100.00000 | 11.36914 | 100.00000 | 11.28671 | | | 0.00 | 0 | 0.00 |
| NTC13 | On | 31/01/2015 | Spot Bond | | | 100.00000 | 19.26272 | 100.00000 | 19.12307 | | | 0.00 | 0 | 0.00 |
| NTC14 | On | 26/07/2013 | Spot Bond | | | 100.00000 | 46.65217 | 100.00000 | 46.03941 | | | 0.00 | 0 | 0.00 |
| NTC15 | On | 26/07/2015 | Spot Bond | | | 100.00000 | 9.21524 | 100.00000 | 9.09420 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 11.67461 | 100.00000 | 11.58997 | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 11.72409 | 100.00000 | 11.63909 | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 11.75377 | 100.00000 | 11.66856 | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 12.46628 | 100.00000 | 12.37591 | | | 0.00 | 0 | 0.00 |
| OCT1D1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 13.25796 | 100.00000 | 13.16183 | | | 0.00 | 0 | 0.00 |
| OCT1E1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 18.20593 | 100.00000 | 18.07393 | | | 0.00 | 0 | 0.00 |
| OML01 | On | 27/10/2015 | Spot Bond | | | 100.00000 | 17.82473 | 100.00000 | 17.70665 | | 268,500,000,000.00 | 2,685,000 | 108,085,000.00 | |
| OTCA05 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 55.60231 | 100.00000 | 55.19920 | | | 0.00 | 0 | 0.00 |
| OTCA06 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 27.35311 | 100.00000 | 27.15480 | | | 0.00 | 0 | 0.00 |
| OTCA07 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 55.52804 | 100.00000 | 55.12546 | | | 0.00 | 0 | 0.00 |
| OTCA08 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 27.15264 | 100.00000 | 26.95579 | | | 0.00 | 0 | 0.00 |
| OTCA10 | On | 30/04/2017 | Spot Bond | | | 100.00000 | 11.55264 | 100.00000 | 11.46889 | | | 0.00 | 0 | 0.00 |
| OTCA1U | On | 31/10/2012 | Spot Bond | | | 100.00000 | 82.87948 | 100.00000 | 82.33182 | | | 0.00 | 0 | 0.00 |
| OTCA2U | On | 31/07/2016 | Spot Bond | | | 100.00000 | 4.00640 | 100.00000 | 3.95378 | | | 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 | 83.21332 | 100.00000 | 82.66345 | | | 0.00 | 0 | 0.00 |
| PBET01 On | 13/09/2015 | Spot Bond | | | 100.00000 | 11.63203 | 100.00000 | 11.56613 | | | 0.00 | 0 | 0.00 |
| PCF03 On | 06/04/2015 | Spot Bond | | | 100.00000 | 17.71614 | 100.00000 | 17.58770 | | | 0.00 | 0 | 0.00 |
| PCF03UOn | 02/03/2016 | Spot Bond | | | 100.00000 | 4.11926 | 100.00000 | 4.08939 | | | 0.00 | 0 | 0.00 |
| PMM02 On | 13/06/2013 | Spot Bond | | | 100.00000 | 60.68633 | 100.00000 | 60.11350 | | | 0.00 | 0 | 0.00 |
| PMM03 On | 27/09/2012 | Spot Bond | | | 100.00000 | 87.52998 | 100.00000 | 86.90476 | | | 0.00 | 0 | 0.00 |
| PNP03 On | 21/02/2013 | Spot Bond | | | 100.00000 | 68.52938 | 100.00000 | 68.14007 | | | 0.00 | 0 | 0.00 |
| PNP05 On | 21/08/2012 | Spot Bond | | | 100.00000 | 98.84296 | 100.00000 | 98.06874 | | | 0.00 | 0 | 0.00 |
| PR2A1F On | 15/06/2014 | Spot Bond | | | 100.00000 | 29.90932 | 100.00000 | 29.69247 | | | 0.00 | 0 | 0.00 |
| PR2A2B On | 15/12/2012 | Spot Bond | | | 100.00000 | 77.27551 | 100.00000 | 76.81092 | | | 0.00 | 0 | 0.00 |
| PR2A3B On | 15/12/2012 | Spot Bond | | | 100.00000 | 91.58171 | 100.00000 | 90.91324 | | | 0.00 | 0 | 0.00 |
| PR2A4D On | 15/06/2013 | Spot Bond | | | 100.00000 | 61.45667 | 100.00000 | 61.01110 | | | 0.00 | 0 | 0.00 |
| PR2A9D On | 15/06/2013 | Spot Bond | | | 100.00000 | 61.62275 | 100.00000 | 61.17599 | | | 0.00 | 0 | 0.00 |
| PR2A9E On | 15/09/2013 | Spot Bond | | | 100.00000 | 42.34768 | 100.00000 | 42.04066 | | | 0.00 | 0 | 0.00 |
| PR2B1B On | 15/12/2012 | Spot Bond | | | 100.00000 | 91.62682 | 100.00000 | 90.95800 | | | 0.00 | 0 | 0.00 |
| PR2B1F On | 15/06/2014 | Spot Bond | | | 100.00000 | 30.06173 | 100.00000 | 29.84377 | | | 0.00 | 0 | 0.00 |
| PR2B2B On | 15/12/2012 | Spot Bond | | | 100.00000 | 77.44292 | 100.00000 | 76.97733 | | | 0.00 | 0 | 0.00 |
| PR2B4D On | 15/06/2013 | Spot Bond | | | 100.00000 | 61.89955 | 100.00000 | 61.45077 | | | 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 | 42.42395 | 100.00000 | 42.11638 | | | 0.00 | 0 | 0.00 |
| PR2C1B On | 15/12/2012 | Spot Bond | | | | 100.00000 | 91.70574 | 100.00000 | 91.03635 | | | 0.00 | 0 | 0.00 |
| PR2C1F On | 15/06/2014 | Spot Bond | | | | 100.00000 | 30.40240 | 100.00000 | 30.18199 | | | 0.00 | 0 | 0.00 |
| PR2C4D On | 15/06/2013 | Spot Bond | | | | 100.00000 | 62.39779 | 100.00000 | 61.94540 | | | 0.00 | 0 | 0.00 |
| PR2D1B On | 15/12/2012 | Spot Bond | | | | 100.00000 | 91.90868 | 100.00000 | 91.23781 | | | 0.00 | 0 | 0.00 |
| PR2D1F On | 15/06/2014 | Spot Bond | | | | 100.00000 | 30.77894 | 100.00000 | 30.55579 | | | 0.00 | 0 | 0.00 |
| PR2D4D On | 15/06/2013 | Spot Bond | | | | 100.00000 | 62.84066 | 100.00000 | 62.38507 | | | 0.00 | 0 | 0.00 |
| PRM1A4 On | 15/02/2014 | Spot Bond | | | | 100.00000 | 32.34155 | 100.00000 | 32.10707 | | | 0.00 | 0 | 0.00 |
| PRP1A3 On | 01/10/2012 | Spot Bond | | | | 100.00000 | 88.03241 | 100.00000 | 87.40954 | | | 0.00 | 0 | 0.00 |
| PRP1B3 On | 01/10/2012 | Spot Bond | | | | 100.00000 | 88.05408 | 100.00000 | 87.43106 | | | 0.00 | 0 | 0.00 |
| PRP1C3 On | 01/10/2012 | Spot Bond | | | | 100.00000 | 88.14078 | 100.00000 | 87.51714 | | | 0.00 | 0 | 0.00 |
| R009P On | 15/09/2014 | Spot Bond | | | | 100.00000 | 18.08649 | 100.00000 | 17.96732 | | | 0.00 | 0 | 0.00 |
| R010P On | 21/12/2025 | Spot Bond | | | | 100.00000 | 0.00195 | 100.00000 | 0.00194 | | | 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 | | | | 5.50000 | 127.84328 | 5.50000 | 127.78675 | | 128,459,128,325,000.00 | 356,205,150 | 27,857,810,000.00 | |
| R158P On | 15/09/2015 | Spot Bond | | | | 100.00000 | 8.03844 | 100.00000 | 7.98547 | | | 0.00 | 0 | 0.00 |
| R159P On | 15/09/2016 | Spot Bond | | | | 100.00000 | 3.57264 | 100.00000 | 3.54910 | | | 0.00 | 0 | 0.00 |
| R179 On | 01/08/2013 | Spot Bond | | | | 100.00000 | 50.55395 | 100.00000 | 50.22084 | | | 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 | | | 7.33000 | 129.18318 | 7.33000 | 129.10698 | | | 47,731,353,916,370.00 | 511,780,889 | 10,703,782,296.00 |
| R187P | On | 21/12/2026 | Spot Bond | | | 100.00000 | 0.00087 | 100.00000 | 0.00086 | | | 0.00 | 0 | 0.00 |
| R188P | On | 21/12/2027 | Spot Bond | | | 100.00000 | 0.00038 | 100.00000 | 0.00038 | | | 0.00 | 0 | 0.00 |
| R189 | On | 31/03/2013 | Spot Bond | | | 218.73831 | 86.36014 | 218.72112 | 85.31803 | | | 1,175,048,420,806.47 | 5,371,937 | 1,167,168,937.00 |
| R197 | On | 07/12/2023 | Spot Bond | | | 1.55000 | 268.40974 | 1.55000 | 268.35466 | | | 97,666,836,100.00 | 63,010,862 | 122,213,782.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 4.91000 | 109.59769 | 4.94000 | 109.48386 | | | 4,708,149,900,000.00 | 958,890,000 | 2,543,100,000.00 |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.14000 | 196.97344 | 2.14000 | 196.92360 | | | 119,501,032,560.00 | 55,841,604 | 1,177,764,268.00 |
| R2023 | On | 28/02/2023 | Spot Bond | | | 8.00000 | 100.70087 | 8.00000 | 100.53175 | | | 11,344,208,000,000.00 | 418,026,000 | 3,319,226,000.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 5.91000 | 113.40805 | 5.92500 | 113.28482 | | | 13,356,481,800,000.00 | 259,980,000 | 6,524,380,000.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 6.21000 | 110.29922 | 6.23000 | 110.13405 | | | 17,933,703,880,410.00 | 887,875,021 | 5,980,860,451.00 |
| R2048 | On | 28/02/2048 | Spot Bond | | | 8.75000 | 102.61644 | 8.75000 | 102.40741 | | | 5,127,500,000,000.00 | 586,000,000 | 983,000,000.00 |
| R205 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 27.73849 | 100.00000 | 27.53739 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 5.05000 | 103.80597 | 5.05000 | 103.76378 | | | 11,589,017,750,000.00 | 294,855,000 | 2,224,115,414.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 6.48000 | 104.91656 | 6.51000 | 104.68234 | | | 34,441,074,288,000.00 | 314,980,600 | 7,285,329,000.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 6.63000 | 103.12950 | 6.65000 | 102.94365 | | | 11,761,937,603,520.00 | 774,047,904 | 9,265,123,351.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 7.96000 | 84.08168 | 7.96500 | 83.98252 | | | 23,198,576,240,000.00 | 914,394,000 | 7,369,513,000.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 1.98000 | 150.61700 | 1.99000 | 150.38738 | | | 263,406,722,040.00 | 133,033,698 | 198,115,341.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 0.55000 | 121.13772 | 0.55000 | 121.12277 | | | 14,952,300.00 | 27,186 | 1,576,013,593.00 |

| 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 | | | 1.50500 | 123.48280 | 1.50500 | 123.45799 | | | 43,694,953,960.00 | 29,033,192 | 896,958,117.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 7.77000 | 95.51574 | 7.78500 | 95.31869 | | | 14,518,633,500,000.00 | 868,550,000 | 3,057,598,000.00 |
| R214 | On | 28/02/2041 | Spot Bond | | | 6.50000 | 102.80472 | 6.50000 | 102.75141 | | | 5,234,112,000,000.00 | 805,248,000 | 5,288,415,000.00 |
| R222C | On | 15/09/2012 | Spot Bond | | | 100.00000 | 90.12346 | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |
| R223C | On | 15/03/2013 | Spot Bond | | | 100.00000 | 61.04190 | 100.00000 | 60.63969 | | | 0.00 | 0 | 0.00 |
| R224C | On | 15/09/2013 | Spot Bond | | | 100.00000 | 40.69460 | 100.00000 | 40.42646 | | | 0.00 | 0 | 0.00 |
| R225C | On | 15/03/2014 | Spot Bond | | | 100.00000 | 27.12973 | 100.00000 | 26.95097 | | | 0.00 | 0 | 0.00 |
| R226C | On | 15/09/2014 | Spot Bond | | | 100.00000 | 18.08649 | 100.00000 | 17.96732 | | | 0.00 | 0 | 0.00 |
| R227C | On | 15/03/2015 | Spot Bond | | | 100.00000 | 12.05766 | 100.00000 | 11.97821 | | | 0.00 | 0 | 0.00 |
| R228C | On | 15/09/2015 | Spot Bond | | | 100.00000 | 8.03844 | 100.00000 | 7.98547 | | | 0.00 | 0 | 0.00 |
| R229C | On | 15/03/2016 | Spot Bond | | | 100.00000 | 5.35896 | 100.00000 | 5.32365 | | | 0.00 | 0 | 0.00 |
| R230C | On | 15/09/2016 | Spot Bond | | | 100.00000 | 3.57264 | 100.00000 | 3.54910 | | | 0.00 | 0 | 0.00 |
| R322C | On | 21/12/2012 | Spot Bond | | | 100.00000 | 72.70916 | 100.00000 | 72.27723 | | | 0.00 | 0 | 0.00 |
| R323C | On | 21/06/2013 | Spot Bond | | | 100.00000 | 49.21312 | 100.00000 | 48.88708 | | | 0.00 | 0 | 0.00 |
| R324C | On | 21/12/2013 | Spot Bond | | | 100.00000 | 32.80874 | 100.00000 | 32.59139 | | | 0.00 | 0 | 0.00 |
| R325C | On | 21/06/2014 | Spot Bond | | | 100.00000 | 21.87250 | 100.00000 | 21.72759 | | | 0.00 | 0 | 0.00 |
| R326C | On | 21/12/2014 | Spot Bond | | | 100.00000 | 14.58166 | 100.00000 | 14.48506 | | | 0.00 | 0 | 0.00 |
| R327C | On | 21/06/2015 | Spot Bond | | | 100.00000 | 9.72111 | 100.00000 | 9.65671 | | | 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 | 6.48074 | 100.00000 | 6.43781 | | | 0.00 | 0 | 0.00 |
| R329C | On | 21/06/2016 | Spot Bond | | | 100.00000 | 4.32049 | 100.00000 | 4.29187 | | | 0.00 | 0 | 0.00 |
| R330C | On | 21/12/2016 | Spot Bond | | | 100.00000 | 2.88033 | 100.00000 | 2.86125 | | | 0.00 | 0 | 0.00 |
| R331C | On | 21/06/2017 | Spot Bond | | | 100.00000 | 1.92022 | 100.00000 | 1.90750 | | | 0.00 | 0 | 0.00 |
| R332C | On | 21/12/2017 | Spot Bond | | | 100.00000 | 1.28015 | 100.00000 | 1.27167 | | | 0.00 | 0 | 0.00 |
| R333C | On | 21/06/2018 | Spot Bond | | | 100.00000 | 0.85343 | 100.00000 | 0.84778 | | | 0.00 | 0 | 0.00 |
| R334C | On | 21/12/2018 | Spot Bond | | | 100.00000 | 0.56895 | 100.00000 | 0.56518 | | | 0.00 | 0 | 0.00 |
| R335C | On | 21/06/2019 | Spot Bond | | | 100.00000 | 0.37930 | 100.00000 | 0.37679 | | | 0.00 | 0 | 0.00 |
| R336C | On | 21/12/2019 | Spot Bond | | | 100.00000 | 0.25287 | 100.00000 | 0.25119 | | | 0.00 | 0 | 0.00 |
| R337C | On | 21/06/2020 | Spot Bond | | | 100.00000 | 0.16858 | 100.00000 | 0.16746 | | | 0.00 | 0 | 0.00 |
| R338C | On | 21/12/2020 | Spot Bond | | | 100.00000 | 0.11239 | 100.00000 | 0.11164 | | | 0.00 | 0 | 0.00 |
| R339C | On | 21/06/2021 | Spot Bond | | | 100.00000 | 0.07492 | 100.00000 | 0.07443 | | | 0.00 | 0 | 0.00 |
| R340C | On | 21/12/2021 | Spot Bond | | | 100.00000 | 0.04995 | 100.00000 | 0.04962 | | | 0.00 | 0 | 0.00 |
| R341C | On | 21/06/2022 | Spot Bond | | | 100.00000 | 0.03330 | 100.00000 | 0.03308 | | | 0.00 | 0 | 0.00 |
| R342C | On | 21/12/2022 | Spot Bond | | | 100.00000 | 0.02220 | 100.00000 | 0.02205 | | | 0.00 | 0 | 0.00 |
| R343C | On | 21/06/2023 | Spot Bond | | | 100.00000 | 0.01480 | 100.00000 | 0.01470 | | | 0.00 | 0 | 0.00 |
| R344C | On | 21/12/2023 | Spot Bond | | | 100.00000 | 0.00987 | 100.00000 | 0.00980 | | | 0.00 | 0 | 0.00 |
| R345C | On | 21/06/2024 | Spot Bond | | | 100.00000 | 0.00658 | 100.00000 | 0.00653 | | | 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 | 0.00439 | 100.00000 | 0.00436 | | | 0.00 | 0 | 0.00 |
| R347C | On | 21/06/2025 | Spot Bond | | | 100.00000 | 0.00292 | 100.00000 | 0.00290 | | | 0.00 | 0 | 0.00 |
| R348C | On | 21/12/2025 | Spot Bond | | | 100.00000 | 0.00195 | 100.00000 | 0.00194 | | | 0.00 | 0 | 0.00 |
| R349C | On | 21/06/2026 | Spot Bond | | | 100.00000 | 0.00130 | 100.00000 | 0.00129 | | | 0.00 | 0 | 0.00 |
| R350C | On | 21/12/2026 | Spot Bond | | | 100.00000 | 0.00087 | 100.00000 | 0.00086 | | | 0.00 | 0 | 0.00 |
| R351C | On | 21/06/2027 | Spot Bond | | | 100.00000 | 0.00058 | 100.00000 | 0.00057 | | | 0.00 | 0 | 0.00 |
| R352C | On | 21/12/2027 | Spot Bond | | | 100.00000 | 0.00038 | 100.00000 | 0.00038 | | | 0.00 | 0 | 0.00 |
| RCSB01 | On | 16/03/2014 | Spot Bond | | | 100.00000 | 32.98943 | 100.00000 | 32.75026 | | | 0.00 | 0 | 0.00 |
| RCSB02 | On | 15/07/2013 | Spot Bond | | | 100.00000 | 57.92091 | 100.00000 | 57.50099 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On | 15/07/2016 | Spot Bond | | | 100.00000 | 13.15042 | 100.00000 | 13.05508 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On | 25/05/2015 | Spot Bond | | | 100.00000 | 19.02029 | 100.00000 | 18.84269 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On | 24/07/2017 | Spot Bond | | | 100.00000 | 1.83641 | 100.00000 | 1.81229 | | | 0.00 | 0 | 0.00 |
| RCSC07 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 94.38077 | 100.00000 | 93.67114 | | | 0.00 | 0 | 0.00 |
| RCSC08 | On | 08/03/2013 | Spot Bond | | | 100.00000 | 93.16717 | 100.00000 | 92.47703 | | | 0.00 | 0 | 0.00 |
| RCSC09 | On | 06/06/2013 | Spot Bond | | | 100.00000 | 62.18374 | 100.00000 | 61.60312 | | | 0.00 | 0 | 0.00 |
| RCSC10 | On | 06/06/2013 | Spot Bond | | | 100.00000 | 62.04993 | 100.00000 | 61.45775 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On | 30/03/2015 | Spot Bond | | | 100.00000 | 16.39596 | 100.00000 | 16.27709 | | | 0.00 | 0 | 0.00 |
| RDFC04 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 94.86774 | 100.00000 | 94.15445 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RES010 | On | 21/09/2012 | Spot Bond | | | 100.00000 | 91.40097 | 100.00000 | 90.73865 | | | 0.00 | 0 | 0.00 |
| RES05 | On | 17/10/2012 | Spot Bond | | | 100.00000 | 84.86772 | 100.00000 | 84.28907 | | | 0.00 | 0 | 0.00 |
| RES06 | On | 18/10/2014 | Spot Bond | | | 100.00000 | 20.51440 | 100.00000 | 20.36568 | | | 0.00 | 0 | 0.00 |
| RES07 | On | 14/02/2013 | Spot Bond | | | 5.87500 | 102.74280 | 5.87500 | 102.69461 | | | 0.00 | 0 | 0.00 |
| RES09 | On | 14/08/2012 | Spot Bond | | | 100.00000 | 100.72239 | 100.00000 | 99.91875 | | | 0.00 | 0 | 0.00 |
| RESB01 | On | 03/06/2014 | Spot Bond | | | 100.00000 | 31.00031 | 100.00000 | 30.77556 | | | 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 | 65.78908 | 100.00000 | 65.31211 | | | 0.00 | 0 | 0.00 |
| RP002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 66.16225 | 100.00000 | 65.68257 | | | 0.00 | 0 | 0.00 |
| RP004 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 27.20909 | 100.00000 | 27.01182 | | | 0.00 | 0 | 0.00 |
| RP005 | On | 31/03/2017 | Spot Bond | | | 100.00000 | 14.40276 | 100.00000 | 14.31737 | | | 0.00 | 0 | 0.00 |
| RP006 | On | 30/04/2019 | Spot Bond | | | 100.00000 | 11.70856 | 100.00000 | 11.62367 | | | 0.00 | 0 | 0.00 |
| RP007 | On | 30/04/2016 | Spot Bond | | | 100.00000 | 13.43303 | 100.00000 | 13.33564 | | | 0.00 | 0 | 0.00 |
| RP008 | On | 30/04/2016 | Spot Bond | | | 100.00000 | 13.43303 | 100.00000 | 13.33564 | | | 0.00 | 0 | 0.00 |
| RP009 | On | 16/07/2013 | Spot Bond | | | 100.00000 | 48.75422 | 100.00000 | 48.11385 | | | 0.00 | 0 | 0.00 |
| RPG01 | On | 28/02/2014 | Spot Bond | | | 100.00000 | 32.36563 | 100.00000 | 32.13099 | | | 0.00 | 0 | 0.00 |
| RPG01U | On | 25/02/2014 | Spot Bond | | | 100.00000 | 24.53511 | 100.00000 | 24.38967 | | | 0.00 | 0 | 0.00 |
| RPG02 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 24.90958 | 100.00000 | 24.72899 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| RPI01 | On | 22/07/2016 | Spot Bond | | | 5.25000 | 100.21145 | 5.25000 | 100.16913 | | | 0.00 | 0 | 0.00 |
| RPP01U | On | 31/08/2018 | Spot Bond | | | 100.00000 | 0.44474 | 100.00000 | 0.44155 | | | 0.00 | 0 | 0.00 |
| RPP02U | On | 12/09/2012 | Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.12346 | | | 0.00 | 0 | 0.00 |
| RPP03U | On | 10/10/2012 | Spot Bond | | | 100.00000 | 84.88372 | 100.00000 | 84.29561 | | | 0.00 | 0 | 0.00 |
| RPP04U | On | 07/10/2016 | Spot Bond | | | 100.00000 | 2.42176 | 100.00000 | 2.40420 | | | 0.00 | 0 | 0.00 |
| RPP05U | On | 21/01/2013 | Spot Bond | | | 100.00000 | 85.98131 | 100.00000 | 85.50186 | | | 0.00 | 0 | 0.00 |
| RW21 | On | 21/04/2021 | Spot Bond | | | 100.00000 | 12.71455 | 100.00000 | 12.63032 | | | 16,600,000,000.00 | 166,000 | 5,766,000.00 |
| SBC2 | On | 28/04/2016 | Spot Bond | | | 100.00000 | 7.55708 | 100.00000 | 7.51415 | | | 0.00 | 0 | 0.00 |
| SBC3 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 92.17172 | 100.00000 | 91.47870 | | | 0.00 | 0 | 0.00 |
| SBK10 | On | 19/11/2012 | Spot Bond | | | 100.00000 | 98.09711 | 100.00000 | 97.33073 | | | 0.00 | 0 | 0.00 |
| SBK12 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 15.46704 | 100.00000 | 15.36513 | | | 0.00 | 0 | 23,600,000.00 |
| SBK13 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 11.78858 | 100.00000 | 11.70312 | | | 0.00 | 0 | 0.00 |
| SBK14 | On | 01/12/2017 | Spot Bond | | | 8.00000 | 108.79935 | 8.00000 | 108.72941 | | | 480,000,000,000.00 | 60,000,000 | 15,000,000.00 |
| SBK15 | On | 23/01/2022 | Spot Bond | | | 100.00000 | 7.34433 | 100.00000 | 7.29108 | | | 0.00 | 0 | 0.00 |
| SBK16 | On | 15/03/2023 | Spot Bond | | | 100.00000 | 8.73651 | 100.00000 | 8.67318 | | | 0.00 | 0 | 0.00 |
| SBK17 | On | 31/07/2024 | Spot Bond | | | 100.00000 | 0.00374 | 100.00000 | 0.00370 | | | 0.00 | 0 | 200,000.00 |
| SBK7 | On | 24/05/2015 | Spot Bond | | | 100.00000 | 20.67453 | 100.00000 | 20.53831 | | | 24,600,000,000.00 | 246,000 | 26,246,000.00 |
| SBK8 | On | 10/04/2013 | Spot Bond | | | 100.00000 | 63.64163 | 100.00000 | 63.22000 | | | 270,000,000,000.00 | 2,700,000 | 300,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| SBK9 | On | 10/04/2018 | Spot Bond | | | 100.00000 | 11.82695 | 100.00000 | 11.74859 | | | 15,900,000,000.00 | 159,000 | 7,459,000.00 |
| SBK11 | On | 09/04/2014 | Spot Bond | | | 5.75000 | 122.43033 | 5.75000 | 122.36384 | | | 0.00 | 0 | 0.00 |
| SBN18 | On | 14/09/2013 | Spot Bond | | | 100.00000 | 43.77743 | 100.00000 | 43.48899 | | | 0.00 | 0 | 0.00 |
| SBN20 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 61.23864 | 100.00000 | 60.83294 | | | 0.00 | 0 | 0.00 |
| SBN27 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.49473 | 100.00000 | 25.32674 | | | 0.00 | 0 | 0.00 |
| SBN29 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.49473 | 100.00000 | 25.32674 | | | 0.00 | 0 | 0.00 |
| SBN31 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.49473 | 100.00000 | 25.32674 | | | 0.00 | 0 | 0.00 |
| SBN32 | On | 19/03/2013 | Spot Bond | | | 100.00000 | 63.55421 | 100.00000 | 63.13545 | | | 0.00 | 0 | 0.00 |
| SBN33 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 12.78774 | 100.00000 | 12.70349 | | | 0.00 | 0 | 0.00 |
| SBN34 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.49473 | 100.00000 | 25.32674 | | | 0.00 | 0 | 0.00 |
| SBN35 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.49473 | 100.00000 | 25.32674 | | | 0.00 | 0 | 0.00 |
| SBN36 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| SBN42 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.62888 | 100.00000 | 63.20734 | | | 0.00 | 0 | 0.00 |
| SBN45 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 8.85222 | 100.00000 | 8.78804 | | | 0.00 | 0 | 0.00 |
| SBN49 | On | 02/06/2014 | Spot Bond | | | 100.00000 | 31.58447 | 100.00000 | 31.35549 | | | 0.00 | 0 | 0.00 |
| SBN50 | On | 23/09/2014 | Spot Bond | | | 100.00000 | 23.41514 | 100.00000 | 23.24538 | | | 0.00 | 0 | 0.00 |
| SBN51 | On | 03/10/2016 | Spot Bond | | | 100.00000 | 10.30584 | 100.00000 | 10.23112 | | | 0.00 | 0 | 0.00 |
| SBN52 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 59.89649 | 100.00000 | 59.46224 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|----------------|
| SBR003 | On | 05/11/2013 | Spot Bond | | | 100.00000 | 36.80705 | 100.00000 | 45.67524 | | | 0.00 | 0 | 0.00 |
| SBS13 | On | 22/09/2017 | Spot Bond | | | 100.00000 | 13.46092 | 100.00000 | 13.37222 | | | 0.00 | 0 | 14,700,000.00 |
| SBS14 | On | 07/02/2014 | Spot Bond | | | 100.00000 | 32.67958 | 100.00000 | 32.44266 | | | 0.00 | 0 | 0.00 |
| SBS15 | On | 26/04/2016 | Spot Bond | | | 100.00000 | 9.88104 | 100.00000 | 9.80940 | | | 0.00 | 0 | 0.00 |
| SBS16 | On | 22/09/2018 | Spot Bond | | | 100.00000 | 8.31581 | 100.00000 | 8.25552 | | | 0.00 | 0 | 0.00 |
| SBS17 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 0.84966 | 100.00000 | 0.84403 | | | 0.00 | 0 | 0.00 |
| SBS18 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 8.79182 | 100.00000 | 8.72808 | | | 0.00 | 0 | 0.00 |
| SBS19 | On | 23/06/2021 | Spot Bond | | | 100.00000 | 11.28942 | 100.00000 | 11.21463 | | | 0.00 | 0 | 0.00 |
| SBS20 | On | 15/05/2026 | Spot Bond | | | 10.05000 | 102.23623 | 10.05000 | 102.15454 | | | 0.00 | 0 | 300,000.00 |
| SBS21 | On | 15/05/2026 | Spot Bond | | | 100.00000 | 6.56832 | 100.00000 | 8.67574 | | | 0.00 | 0 | 1,100,000.00 |
| SBS22 | On | 23/05/2015 | Spot Bond | | | 100.00000 | 17.55259 | 100.00000 | 17.42533 | | 550,000,000,000.00 | 5,500,000 | 5,500,000 | 5,500,000.00 |
| SBS23 | On | 23/05/2017 | Spot Bond | | | 100.00000 | 9.47881 | 100.00000 | 9.39030 | | | 0.00 | 0 | 800,000.00 |
| SBS24 | On | 23/05/2019 | Spot Bond | | | 100.00000 | 8.20565 | 100.00000 | 8.12903 | | | 0.00 | 0 | 800,000,000.00 |
| SBS25 | On | 24/05/2019 | Spot Bond | | | 8.00000 | 107.13099 | 8.00000 | 107.08503 | | 16,632,000,000.00 | 2,079,000 | 2,079,000 | 4,679,000.00 |
| SBS3 | On | 25/05/2026 | Spot Bond | | | 100.00000 | 9.63237 | 100.00000 | 9.56890 | | | 0.00 | 0 | 0.00 |
| SBS4 | On | 16/11/2021 | Spot Bond | | | 100.00000 | 10.35263 | 100.00000 | 10.28442 | | 24,500,000,000.00 | 245,000 | 245,000 | 1,545,000.00 |
| SBS7 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 67.77603 | 100.00000 | 67.32945 | | | 0.00 | 0 | 0.00 |
| SBS9 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 15.89293 | 100.00000 | 15.78822 | | 40,600,000,000.00 | 406,000 | 406,000 | 4,806,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| SBSI10 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 58.56698 | 100.00000 | 58.17651 | | | 0.00 | 0 | 0.00 |
| SBSI11 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.29161 | 100.00000 | 6.24993 | | | 300,000,000,000.00 | 3,000,000 | 1,600,000.00 |
| SBSI12 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.10323 | 100.00000 | 5.06960 | | | 0.00 | 0 | 0.00 |
| SCM107 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 11.44633 | 100.00000 | 11.36334 | | | 0.00 | 0 | 0.00 |
| SCM220 | On | 20/01/2013 | Spot Bond | | | 100.00000 | 76.01536 | 100.00000 | 75.58912 | | | 0.00 | 0 | 0.00 |
| SCM221 | On | 17/02/2013 | Spot Bond | | | 100.00000 | 69.05192 | 100.00000 | 68.65964 | | | 0.00 | 0 | 0.00 |
| SHF01 | On | 15/12/2016 | Spot Bond | | | 100.00000 | 2.55449 | 100.00000 | 2.53597 | | | 0.00 | 0 | 0.00 |
| SHI02 | On | 01/10/2021 | Spot Bond | | | 100.00000 | 0.04094 | 100.00000 | 0.04063 | | | 0.00 | 0 | 0.00 |
| SHPCBL | On | 03/04/2017 | Spot Bond | | | 6.50000 | 100.39317 | 6.50000 | 100.35789 | | | 0.00 | 0 | 0.00 |
| SHS01 | On | 15/12/2016 | Spot Bond | | | 100.00000 | 11.30909 | 100.00000 | 11.22710 | | | 100,000,000,000.00 | 1,000,000 | 49,000,000.00 |
| SHS02 | On | 29/06/2013 | Spot Bond | | | 100.00000 | 59.78478 | 100.00000 | 59.35133 | | | 0.00 | 0 | 0.00 |
| SHS03 | On | 29/06/2015 | Spot Bond | | | 100.00000 | 17.33289 | 100.00000 | 17.20722 | | | 0.00 | 0 | 0.00 |
| SHS04 | On | 29/06/2017 | Spot Bond | | | 100.00000 | 10.12360 | 100.00000 | 10.05019 | | | 0.00 | 0 | 0.00 |
| SHS05 | On | 29/06/2017 | Spot Bond | | | 8.75000 | 102.05529 | 8.75000 | 102.00720 | | | 2,073,750,000.00 | 237,000 | 237,000.00 |
| SLI1 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 53.43229 | 100.00000 | 53.07637 | | | 0.00 | 0 | 0.00 |
| SLI2 | On | 15/08/2016 | Spot Bond | | | 100.00000 | 17.62868 | 100.00000 | 17.51124 | | | 0.00 | 0 | 8,200,000.00 |
| SMF1 | On | 27/06/2013 | Spot Bond | | | 100.00000 | 54.23296 | 100.00000 | 53.87367 | | | 0.00 | 0 | 0.00 |
| SNT01 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 12.78774 | 100.00000 | 12.70349 | | | 0.00 | 0 | 10,300,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SPDA1 | On | 21/08/2014 | Spot Bond | | | 100.00000 | 23.27402 | 100.00000 | 23.10528 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On | 21/08/2016 | Spot Bond | | | 100.00000 | 10.96157 | 100.00000 | 10.88210 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On | 21/08/2015 | Spot Bond | | | 100.00000 | 14.42909 | 100.00000 | 14.32448 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On | 21/08/2017 | Spot Bond | | | 100.00000 | 9.53100 | 100.00000 | 9.46190 | | | 0.00 | 0 | 0.00 |
| SSA01 | On | 28/06/2016 | Spot Bond | | | 100.00000 | 14.34349 | 100.00000 | 14.24846 | | | 0.00 | 0 | 0.00 |
| SSA02 | On | 20/04/2015 | Spot Bond | | | 100.00000 | 16.48130 | 100.00000 | 16.32741 | | | 0.00 | 0 | 10,000,000.00 |
| SSN001 | On | 01/03/2017 | Spot Bond | | | 100.00000 | 10.48221 | 100.00000 | 10.40621 | | | 0.00 | 0 | 0.00 |
| SSN002 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 10.03423 | 100.00000 | 9.96148 | | | 0.00 | 0 | 0.00 |
| SSN003 | On | 25/04/2017 | Spot Bond | | | 100.00000 | 9.85234 | 100.00000 | 9.76034 | | | 0.00 | 0 | 0.00 |
| SSN004 | On | 31/03/2021 | Spot Bond | | | 100.00000 | 8.86641 | 100.00000 | 8.79798 | | | 0.00 | 0 | 0.00 |
| SSN005 | On | 31/03/2021 | Spot Bond | | | 6.75000 | 102.09043 | 6.75000 | 102.02082 | | | 0.00 | 0 | 0.00 |
| SSN006 | On | 21/12/2014 | Spot Bond | | | 100.00000 | 22.50002 | 100.00000 | 22.39416 | | | 0.00 | 0 | 0.00 |
| SSN007 | On | 15/01/2020 | Spot Bond | | | 7.25000 | 100.42666 | 7.25000 | 100.36838 | | | 0.00 | 0 | 0.00 |
| SSN008 | On | 18/06/2017 | Spot Bond | | | 100.00000 | 9.23438 | 100.00000 | 11.64816 | | | 0.00 | 0 | 0.00 |
| SSN009 | On | 15/09/2017 | Spot Bond | | | 8.75000 | 99.82856 | 8.75000 | 99.65772 | | | 0.00 | 0 | 0.00 |
| SSN010 | On | 15/09/2015 | Spot Bond | | | 13.50000 | 103.09518 | 13.50000 | 102.82616 | | | 0.00 | 0 | 0.00 |
| SYN829 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 96.81698 | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| SYN830 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 96.81698 | 100.00000 | 96.05263 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN831 On | 19/08/2012 | Spot Bond | | | 100.00000 | 96.56085 | 100.00000 | 95.80052 | | | 0.00 | 0 | 0.00 |
| SYN833 On | 25/08/2012 | Spot Bond | | | 100.00000 | 95.05208 | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |
| SYN842 On | 19/08/2012 | Spot Bond | | | 100.00000 | 96.56085 | 100.00000 | 95.80052 | | | 0.00 | 0 | 0.00 |
| SYN860 On | 25/11/2012 | Spot Bond | | | 100.00000 | 76.68067 | 100.00000 | 76.20042 | | | 0.00 | 0 | 0.00 |
| SYN861 On | 22/11/2012 | Spot Bond | | | 100.00000 | 77.16702 | 100.00000 | 76.68067 | | | 0.00 | 0 | 0.00 |
| SYN867 On | 19/01/2013 | Spot Bond | | | 100.00000 | 68.73823 | 100.00000 | 68.35206 | | | 0.00 | 0 | 0.00 |
| SYN869 On | 19/01/2013 | Spot Bond | | | 100.00000 | 68.73823 | 100.00000 | 68.35206 | | | 0.00 | 0 | 0.00 |
| SYN870 On | 20/01/2013 | Spot Bond | | | 100.00000 | 68.60902 | 100.00000 | 68.22430 | | | 0.00 | 0 | 0.00 |
| SYN872 On | 13/02/2013 | Spot Bond | | | 100.00000 | 69.57844 | 100.00000 | 69.18318 | | | 0.00 | 0 | 0.00 |
| SYN873 On | 14/02/2013 | Spot Bond | | | 100.00000 | 69.44644 | 100.00000 | 69.05192 | | | 0.00 | 0 | 0.00 |
| SYN874 On | 16/02/2013 | Spot Bond | | | 100.00000 | 69.18318 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |
| SYN875 On | 16/02/2013 | Spot Bond | | | 100.00000 | 69.18318 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |
| SYN876 On | 20/02/2013 | Spot Bond | | | 100.00000 | 68.65964 | 100.00000 | 68.26959 | | | 0.00 | 0 | 0.00 |
| SYN878 On | 21/02/2013 | Spot Bond | | | 100.00000 | 68.52938 | 100.00000 | 68.14007 | | | 0.00 | 0 | 0.00 |
| SYN880 On | 23/02/2013 | Spot Bond | | | 100.00000 | 68.26959 | 100.00000 | 67.88176 | | | 0.00 | 0 | 0.00 |
| SYN881 On | 23/02/2013 | Spot Bond | | | 100.00000 | 68.26959 | 100.00000 | 67.88176 | | | 0.00 | 0 | 0.00 |
| SYN882 On | 27/02/2013 | Spot Bond | | | 100.00000 | 67.75297 | 100.00000 | 67.36808 | | | 0.00 | 0 | 0.00 |
| SYN887 On | 17/02/2013 | Spot Bond | | | 100.00000 | 64.84070 | 100.00000 | 64.40996 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN911 On | 19/07/2013 | Spot Bond | | | 100.00000 | 46.25784 | 100.00000 | 45.95055 | | | 0.00 | 0 | 0.00 |
| SYN913 On | 19/07/2013 | Spot Bond | | | 100.00000 | 46.25784 | 100.00000 | 45.95055 | | | 0.00 | 0 | 0.00 |
| SYN915 On | 01/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66668 | | | 0.00 | 0 | 0.00 |
| SYN916 On | 03/08/2012 | Spot Bond | | | 100.00000 | 66.66669 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| SYN917 On | 13/08/2012 | Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| SYN918 On | 14/08/2012 | Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.07447 | | | 0.00 | 0 | 0.00 |
| SYN919 On | 16/08/2012 | Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 96.56085 | | | 0.00 | 0 | 0.00 |
| SYN920 On | 16/08/2012 | Spot Bond | | | 100.00000 | 97.33333 | 100.00000 | 96.56085 | | | 0.00 | 0 | 0.00 |
| SYN922 On | 20/08/2012 | Spot Bond | | | 100.00000 | 96.30607 | 100.00000 | 95.54974 | | | 0.00 | 0 | 0.00 |
| SYN923 On | 21/08/2012 | Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.30026 | | | 0.00 | 0 | 0.00 |
| SYN924 On | 22/08/2012 | Spot Bond | | | 100.00000 | 95.80052 | 100.00000 | 95.05208 | | | 0.00 | 0 | 0.00 |
| SYN925 On | 23/08/2012 | Spot Bond | | | 100.00000 | 95.54974 | 100.00000 | 94.80519 | | | 0.00 | 0 | 0.00 |
| SYN926 On | 27/08/2012 | Spot Bond | | | 100.00000 | 94.55959 | 100.00000 | 93.83033 | | | 0.00 | 0 | 0.00 |
| SYN927 On | 18/09/2012 | Spot Bond | | | 100.00000 | 89.46078 | 100.00000 | 88.80779 | | | 0.00 | 0 | 0.00 |
| SYN928 On | 19/07/2013 | Spot Bond | | | 100.00000 | 46.25784 | 100.00000 | 45.95055 | | | 0.00 | 0 | 0.00 |
| SYN929 On | 19/07/2013 | Spot Bond | | | 100.00000 | 46.25784 | 100.00000 | 45.95055 | | | 0.00 | 0 | 0.00 |
| SYN930 On | 01/10/2012 | Spot Bond | | | 100.00000 | 86.69834 | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| SYN931 On | 16/10/2012 | Spot Bond | | | 100.00000 | 83.71560 | 100.00000 | 83.14351 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| SYN932 | On | 17/08/2012 | Spot Bond | | | 100.00000 | 97.07447 | 100.00000 | 96.30607 | | | 0.00 | 0 | 0.00 |
| SYN933 | On | 19/10/2012 | Spot Bond | | | 100.00000 | 83.14351 | 100.00000 | 82.57919 | | | 0.00 | 0 | 0.00 |
| SYN934 | On | 01/10/2012 | Spot Bond | | | 100.00000 | 86.69834 | 100.00000 | 86.08491 | | 90,600,000,000,000.00 | 906,000,000 | 453,000,000.00 | |
| SYN935 | On | 05/11/2012 | Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 79.52070 | | | 0.00 | 0 | 0.00 |
| SZ18 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 23.39927 | 100.00000 | 23.24426 | | | 0.00 | 0 | 0.00 |
| SZ25 | On | 30/09/2025 | Spot Bond | | | 100.00000 | 11.95329 | 100.00000 | 11.87410 | | | 0.00 | 0 | 0.00 |
| T018 | On | 15/07/2014 | Spot Bond | | | 100.00000 | 29.78936 | 100.00000 | 29.59307 | | | 0.00 | 0 | 0.00 |
| TFS06 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 35.60751 | 100.00000 | 35.37289 | | | 0.00 | 0 | 0.00 |
| TFS100 | On | 22/01/2013 | Spot Bond | | | 100.00000 | 68.35206 | 100.00000 | 67.97020 | | | 0.00 | 0 | 0.00 |
| TFS73 | On | 11/02/2013 | Spot Bond | | | 6.27500 | 99.92764 | 6.27500 | 99.87694 | | | 0.00 | 0 | 0.00 |
| TFS77 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 57.68022 | 100.00000 | 57.26203 | | | 0.00 | 0 | 0.00 |
| TFS78 | On | 18/04/2013 | Spot Bond | | | 100.00000 | 56.84689 | 100.00000 | 56.43474 | | | 0.00 | 0 | 0.00 |
| TFS80 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 96.81698 | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| TFS83 | On | 28/07/2015 | Spot Bond | | | 100.00000 | 14.31509 | 100.00000 | 14.21130 | | | 0.00 | 0 | 0.00 |
| TFS84 | On | 28/07/2016 | Spot Bond | | | 8.00000 | 102.55301 | 8.00000 | 102.48745 | | | 0.00 | 0 | 0.00 |
| TFS88 | On | 08/02/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 69.84321 | | | 0.00 | 0 | 0.00 |
| TFS90 | On | 05/03/2013 | Spot Bond | | | 6.27000 | 101.05368 | 6.27000 | 101.00244 | | | 0.00 | 0 | 0.00 |
| TFS93 | On | 17/02/2014 | Spot Bond | | | 100.00000 | 30.10926 | 100.00000 | 29.93079 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TFS96 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| TFS97 | On | 14/11/2013 | Spot Bond | | | 100.00000 | 44.68053 | 100.00000 | 46.28267 | | | 0.00 | 0 | 0.00 |
| TFS98 | On | 14/09/2012 | Spot Bond | | | 100.00000 | 90.34653 | 100.00000 | 89.68059 | | | 0.00 | 0 | 0.00 |
| TFS99 | On | 23/10/2012 | Spot Bond | | | 100.00000 | 82.39278 | 100.00000 | 81.83857 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 7.34890 | 100.00000 | 7.28028 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 7.56114 | 100.00000 | 7.49054 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 8.16479 | 100.00000 | 8.11099 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 8.01746 | 100.00000 | 7.94261 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 8.99378 | 100.00000 | 8.90981 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 13.02639 | 100.00000 | 12.90476 | | | 0.00 | 0 | 0.00 |
| TH7A2A | On | 18/10/2012 | Spot Bond | | | 100.00000 | 84.60938 | 100.00000 | 84.03380 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.83238 | 100.00000 | 10.75385 | | | 0.00 | 0 | 0.00 |
| THE7A1 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 84.54792 | 100.00000 | 83.97276 | | | 0.00 | 0 | 0.00 |
| THE7A3 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 85.38750 | 100.00000 | 84.80663 | | | 0.00 | 0 | 20,000.00 |
| THE7B | On | 18/10/2012 | Spot Bond | | | 100.00000 | 84.72396 | 100.00000 | 84.14760 | | | 0.00 | 0 | 0.00 |
| THE7C | On | 18/10/2012 | Spot Bond | | | 100.00000 | 84.95313 | 100.00000 | 84.37521 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 6.62331 | 100.00000 | 6.57528 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 7.09452 | 100.00000 | 7.04309 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| THE8A3 On | 18/04/2036 | Spot Bond | | | 100.00000 | 7.40868 | 100.00000 | 7.35496 | | | 0.00 | 0 | 0.00 |
| THE8B1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 8.03697 | 100.00000 | 7.97870 | | | 0.00 | 0 | 0.00 |
| THE8C1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 8.45583 | 100.00000 | 8.39453 | | | 0.00 | 0 | 0.00 |
| THE8D1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 12.89580 | 100.00000 | 12.80231 | | | 0.00 | 0 | 0.00 |
| THE9A1 On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.53939 | 100.00000 | 10.46297 | | | 0.00 | 0 | 0.00 |
| THE9A2 On | 18/01/2016 | Spot Bond | | | 100.00000 | 12.60977 | 100.00000 | 12.51835 | | | 0.00 | 0 | 0.00 |
| THE9A3 On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.78186 | 100.00000 | 10.70370 | | | 0.00 | 0 | 0.00 |
| THE9A5 On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.25160 | 100.00000 | 7.19902 | | | 0.00 | 0 | 0.00 |
| THE9A6 On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.35631 | 100.00000 | 7.30299 | | | 0.00 | 0 | 0.00 |
| THE9A7 On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.40868 | 100.00000 | 7.35496 | | | 0.00 | 0 | 0.00 |
| THE9A8 On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.62022 | 100.00000 | 10.54321 | | | 0.00 | 0 | 0.00 |
| THE9A9 On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.78186 | 100.00000 | 10.70370 | | | 0.00 | 0 | 0.00 |
| THE9B1 On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.33754 | 100.00000 | 11.25534 | | | 0.00 | 0 | 0.00 |
| THE9B2 On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.93226 | 100.00000 | 7.87474 | | | 0.00 | 0 | 0.00 |
| THE9B3 On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.33754 | 100.00000 | 11.25534 | | | 0.00 | 0 | 0.00 |
| THE9C1 On | 18/07/2016 | Spot Bond | | | 100.00000 | 12.14579 | 100.00000 | 12.05773 | | | 0.00 | 0 | 0.00 |
| THE9C2 On | 18/07/2039 | Spot Bond | | | 100.00000 | 8.97942 | 100.00000 | 8.91432 | | | 0.00 | 0 | 0.00 |
| THE9C3 On | 18/07/2016 | Spot Bond | | | 100.00000 | 12.09528 | 100.00000 | 12.00759 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| THE9D1 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 16.13656 | 100.00000 | 16.01956 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On | 18/07/2039 | Spot Bond | | | 100.00000 | 13.16807 | 100.00000 | 13.07260 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 16.28810 | 100.00000 | 16.17001 | | | 0.00 | 0 | 0.00 |
| TL13 | On | 31/12/2013 | Spot Bond | | | 100.00000 | 40.84938 | 100.00000 | 40.55322 | | | 0.00 | 0 | 0.00 |
| TL15 | On | 29/04/2015 | Spot Bond | | | 100.00000 | 24.45011 | 100.00000 | 24.28813 | | | 25,400,000,000.00 | 254,000 | 3,854,000.00 |
| TL20 | On | 22/02/2020 | Spot Bond | | | 6.00000 | 102.67803 | 6.00000 | 102.62900 | | | 0.00 | 0 | 0.00 |
| TN17 | On | 14/11/2017 | Spot Bond | | | 100.00000 | 12.39343 | 100.00000 | 12.31177 | | | 1,613,700,000,000.00 | 16,137,000 | 1,019,137,000.00 |
| TN20 | On | 17/09/2020 | Spot Bond | | | 100.00000 | 14.48194 | 100.00000 | 14.38652 | | | 4,704,800,000,000.00 | 47,048,000 | 350,198,000.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 100.00000 | 13.23698 | 100.00000 | 13.14976 | | | 800,000,000,000.00 | 8,000,000 | 163,480,000.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 100.00000 | 13.84553 | 100.00000 | 13.75331 | | | 500,000,000,000.00 | 5,000,000 | 148,000,000.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 100.00000 | 10.71014 | 100.00000 | 10.63957 | | | 6,232,600,000,000.00 | 62,326,000 | 32,226,000.00 |
| TR30 | On | 31/12/2099 | Spot Bond | | | 10.00000 | 100.16075 | 10.00000 | 100.08034 | | | 0.00 | 0 | 0.00 |
| TR31 | On | 31/12/2099 | Spot Bond | | | 9.75000 | 100.15674 | 9.75000 | 100.07835 | | | 0.00 | 0 | 0.00 |
| TR32 | On | 31/12/2099 | Spot Bond | | | 100.00000 | 10.15612 | 100.00000 | 10.07776 | | | 0.00 | 0 | 0.00 |
| TSP116 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 70.10898 | 100.00000 | 69.71070 | | | 0.00 | 0 | 0.00 |
| TSP117 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 68.26959 | 100.00000 | 67.88176 | | | 0.00 | 0 | 0.00 |
| TSP121 | On | 02/09/2012 | Spot Bond | | | 100.00000 | 93.11224 | 100.00000 | 92.40506 | | | 0.00 | 0 | 0.00 |
| TSP125 | On | 23/08/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TSP127 | On | 10/08/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.11828 | | | 0.00 | 0 | 0.00 |
| TSP128 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 70.37577 | 100.00000 | 69.97597 | | | 0.00 | 0 | 0.00 |
| TSP129 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 66.73143 | 100.00000 | 66.35234 | | | 0.00 | 0 | 0.00 |
| TSP130 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 83.33333 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| TSP131 | On | 03/05/2013 | Spot Bond | | | 100.00000 | 59.88531 | 100.00000 | 59.54510 | | | 0.00 | 0 | 0.00 |
| TSP132 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 76.04167 | 100.00000 | 75.56936 | | | 0.00 | 0 | 0.00 |
| TSP133 | On | 03/01/2013 | Spot Bond | | | 100.00000 | 70.87379 | 100.00000 | 70.46332 | | | 0.00 | 0 | 0.00 |
| TSP134 | On | 27/06/2013 | Spot Bond | | | 100.00000 | 53.94604 | 100.00000 | 53.63958 | | | 0.00 | 0 | 0.00 |
| UG21 | On | 02/03/2021 | Spot Bond | | | 100.00000 | 15.20832 | 100.00000 | 15.10811 | | | 0.00 | 0 | 0.00 |
| UTR02 | On | 21/11/2012 | Spot Bond | | | 100.00000 | 81.38649 | 100.00000 | 80.87247 | | | 0.00 | 0 | 0.00 |
| UTR041 | On | 19/04/2014 | Spot Bond | | | 100.00000 | 27.95455 | 100.00000 | 27.75188 | | | 0.00 | 0 | 0.00 |
| UTR042 | On | 19/04/2016 | Spot Bond | | | 100.00000 | 11.56204 | 100.00000 | 11.47822 | | | 0.00 | 0 | 0.00 |
| UTR043 | On | 06/04/2015 | Spot Bond | | | 100.00000 | 17.73093 | 100.00000 | 17.60237 | | | 0.00 | 0 | 0.00 |
| UTR40 | On | 10/09/2017 | Spot Bond | | | 100.00000 | 15.55110 | 100.00000 | 15.44863 | | | 0.00 | 0 | 0.00 |
| VIP1A2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 99.72899 | 100.00000 | 98.92473 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 46.75028 | 100.00000 | 46.41134 | | | 0.00 | 0 | 0.00 |
| VIP1B2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 101.26856 | 100.00000 | 100.45188 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 46.69612 | 100.00000 | 46.37163 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| VIP1C2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 101.38076 | 100.00000 | 100.56317 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 47.25330 | 100.00000 | 46.91072 | | | 0.00 | 0 | 0.00 |
| VKE01 | On | 08/05/2015 | Spot Bond | | | 100.00000 | 16.63362 | 100.00000 | 16.47832 | | | 0.00 | 0 | 0.00 |
| VKE02 | On | 08/05/2016 | Spot Bond | | | 100.00000 | 10.64532 | 100.00000 | 10.54592 | | | 0.00 | 0 | 0.00 |
| VKE03 | On | 08/05/2017 | Spot Bond | | | 100.00000 | 8.05190 | 100.00000 | 7.97671 | | | 0.00 | 0 | 0.00 |
| VOD002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 71.46212 | 100.00000 | 71.05615 | | | 0.00 | 0 | 0.00 |
| VOD004 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 97.00323 | 100.00000 | 96.25705 | | | 0.00 | 0 | 0.00 |
| VOYT01 | On | 09/09/2015 | Spot Bond | | | 100.00000 | 11.72048 | 100.00000 | 11.65408 | | | 0.00 | 0 | 0.00 |
| WS04 | On | 30/05/2016 | Spot Bond | | | 100.00000 | 18.48671 | 100.00000 | 18.36490 | | 963,200,000,000.00 | 9,632,000 | 66,052,000.00 | |
| WS05 | On | 01/08/2018 | Spot Bond | | | 100.00000 | 10.77319 | 100.00000 | 10.70138 | | 200,000,000,000.00 | 2,000,000 | 41,000,000.00 | |
| WSP1 | On | 28/05/2015 | Spot Bond | | | 100.00000 | 19.82256 | 100.00000 | 19.69194 | | | 0.00 | 0 | 14,200,000.00 |
| WSP2 | On | 28/05/2017 | Spot Bond | | | 100.00000 | 12.34236 | 100.00000 | 12.26103 | | | 0.00 | 0 | 18,000,000.00 |
| WSP3 | On | 28/05/2019 | Spot Bond | | | 100.00000 | 10.86479 | 100.00000 | 10.79319 | | | 0.00 | 0 | 0.00 |
| WSP4 | On | 28/05/2020 | Spot Bond | | | 100.00000 | 10.66273 | 100.00000 | 10.59246 | | | 0.00 | 0 | 0.00 |
| WSP5 | On | 28/05/2021 | Spot Bond | | | 100.00000 | 10.57292 | 100.00000 | 10.50325 | | 100,000,000,000.00 | 1,000,000 | 27,000,000.00 | |
| Z006 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 42.07473 | 100.00000 | 41.79899 | | | 0.00 | 0 | 0.00 |
| Z009 | On | 30/11/2013 | Spot Bond | | | 100.00000 | 34.37137 | 100.00000 | 34.14366 | | | 0.00 | 0 | 0.00 |
| Z014 | On | 30/06/2015 | Spot Bond | | | 100.00000 | 9.52494 | 100.00000 | 9.46218 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| Z018 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 26.23026 | 100.00000 | 26.05649 | | | 0.00 | 0 | 0.00 |
| Z019 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 21.43111 | 100.00000 | 21.28990 | | | 0.00 | 0 | 0.00 |
| Z020 | On | 19/10/2015 | Spot Bond | | | 100.00000 | 7.45154 | 100.00000 | 7.40218 | | | 0.00 | 0 | 0.00 |
| Z025 | On | 30/11/2014 | Spot Bond | | | 100.00000 | 15.29752 | 100.00000 | 15.19672 | | | 0.00 | 0 | 0.00 |
| Z071 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 9.50397 | 100.00000 | 9.44135 | | | 0.00 | 0 | 75,000,000.00 |
| Z083 | On | 30/09/2019 | Spot Bond | | | 100.00000 | 0.30345 | 100.00000 | 0.30145 | | | 0.00 | 0 | 0.00 |
| ZA001 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 5.94970 | 100.00000 | 5.91600 | | | 0.00 | 0 | 0.00 |
| ZA002 | On | 16/08/2024 | Spot Bond | | | 100.00000 | 0.02396 | 100.00000 | 0.02382 | | | 0.00 | 0 | 0.00 |
| ZA003 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 5.94970 | 100.00000 | 5.91600 | | | 0.00 | 0 | 0.00 |
| ZA004 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 84.49074 | 100.00000 | 83.90805 | | | 0.00 | 0 | 0.00 |
| ZA005 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 84.49074 | 100.00000 | 83.90805 | | | 0.00 | 0 | 0.00 |
| ZA007 | On | 31/03/2015 | Spot Bond | | | 100.00000 | 15.93957 | 100.00000 | 15.84902 | | | 0.00 | 0 | 0.00 |
| ZA008 | On | 19/03/2015 | Spot Bond | | | 100.00000 | 16.30698 | 100.00000 | 16.21434 | | | 0.00 | 0 | 0.00 |
| ZA009 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 15.28736 | 100.00000 | 15.20051 | | | 0.00 | 0 | 0.00 |
| ZA010 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 15.28736 | 100.00000 | 15.20051 | | | 0.00 | 0 | 0.00 |
| ZA011 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 14.49572 | 100.00000 | 14.41337 | | | 0.00 | 0 | 0.00 |
| ZA012 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 14.49572 | 100.00000 | 14.41337 | | | 0.00 | 0 | 0.00 |
| ZA013 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 13.71899 | 100.00000 | 13.64106 | | | 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 |
|----------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------------------|---------------------|---------------------------|---------------|
| ZA014 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 13.71899 | 100.00000 | 13.64106 | | | 0.00 | 0 | 0.00 |
| ZA015 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 12.91013 | 100.00000 | 12.83679 | | | 0.00 | 0 | 0.00 |
| ZA016 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 12.91013 | 100.00000 | 12.83679 | | | 0.00 | 0 | 0.00 |
| ZA017 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 12.17293 | 100.00000 | 12.10397 | | | 0.00 | 0 | 0.00 |
| ZA018 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 12.17293 | 100.00000 | 12.10397 | | | 0.00 | 0 | 0.00 |
| ZA019 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 11.45712 | 100.00000 | 11.39222 | | | 0.00 | 0 | 0.00 |
| ZA020 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 11.45712 | 100.00000 | 11.39222 | | | 0.00 | 0 | 0.00 |
| ZA021 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 10.84485 | 100.00000 | 10.78341 | | | 0.00 | 0 | 0.00 |
| ZA022 | On | 18/11/2015 | Spot Bond | | | 100.00000 | 10.26530 | 100.00000 | 10.20714 | | | 0.00 | 0 | 0.00 |
| ZA023 | On | 20/04/2016 | Spot Bond | | | 100.00000 | 7.67277 | 100.00000 | 7.62918 | | | 0.00 | 0 | 0.00 |
| ZA024 | On | 20/05/2016 | Spot Bond | | | 100.00000 | 7.24786 | 100.00000 | 7.20668 | | | 0.00 | 0 | 0.00 |
| ZA025 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 6.82053 | 100.00000 | 6.78178 | | | 0.00 | 0 | 0.00 |
| ZA026 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 6.82053 | 100.00000 | 6.78178 | | | 0.00 | 0 | 0.00 |
| ZA027 | On | 20/07/2016 | Spot Bond | | | 100.00000 | 6.45506 | 100.00000 | 6.41839 | | | 0.00 | 0 | 0.00 |
| ZA028 | On | 19/08/2016 | Spot Bond | | | 100.00000 | 6.09204 | 100.00000 | 6.05615 | | | 0.00 | 0 | 0.00 |
| ZA029 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 5.72000 | 100.00000 | 5.68631 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | | 782,742,915,724,566.00 | ,957,368,999 | 108,798,515,455.00 | |
| Grand Total: | | | | | | | | | | | 12,748,526,169,320.00 | 157,437,596 | 08,800,031,724.00 | |