



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 16/08/2012

| 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 | | | 8.25440 | 8.25440 | 8.25540 | 8.25540 | | 15.28 | 152,021,284.80 | 18,417 | 249,509.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Call | | | 1,106.26860 | 1.10627 | 1,105.130 | 18.99 | 0.00 | 0 | 16,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Put | | | 0.86860 | 0.00087 | 0.730 | 18.99 | 0.00 | 0 | 9,200.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Call | | | 957.11050 | 0.95711 | 955.845 | 17.93 | 0.00 | 0 | 37,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Put | | | 1.71050 | 0.00171 | 1.445 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.40 | Call | | | 858.09270 | 0.85809 | 856.688 | 17.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.40 | Put | | | 2.69270 | 0.00269 | 2.288 | 17.22 | 0.00 | 0 | 8,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.30 | Call | | | 9.82480 | 0.00982 | 8.406 | 22.44 | 0.00 | 0 | 250.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.30 | Put | | | 1,054.42480 | 1.05442 | 1,054.006 | 22.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.00 | Call | | | 19.32590 | 0.01933 | 17.282 | 20.26 | 0.00 | 0 | 8,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.00 | Put | | | 763.92590 | 0.76393 | 762.882 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Call | | | 15.33980 | 0.01534 | 13.508 | 21.01 | 0.00 | 0 | 24,360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Put | | | 859.93980 | 0.85994 | 859.108 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Call | | | 12.20860 | 0.01221 | 10.597 | 21.72 | 0.00 | 0 | 7,400.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Put | | | 956.80860 | 0.95681 | 956.197 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | | 55.01210 | 0.05501 | 52.111 | 17.34 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | | 399.61210 | 0.39961 | 397.711 | 17.34 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.75 | Call | | | 36.20990 | 0.03621 | 33.602 | 18.39 | 0.00 | 0 | 25,100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.75 | Put | | | 530.80990 | 0.53081 | 529.202 | 18.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Call | | | 31.76170 | 0.03176 | 29.264 | 18.76 | 0.00 | 0 | 250.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Put | | | 576.36170 | 0.57636 | 574.864 | 18.76 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.40 | Call | | | 99.67950 | 0.09968 | 96.663 | 16.16 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.40 | Put | | | 244.27950 | 0.24428 | 242.263 | 16.16 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.50 | Call | | | 74.11300 | 0.07411 | 71.093 | 16.75 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.50 | Put | | | 318.71300 | 0.31871 | 316.693 | 16.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.55 | Call | | | 63.85310 | 0.06385 | 60.880 | 17.05 | 0.00 | 0 | 500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.55 | Put | | | 358.45310 | 0.35845 | 356.480 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.20 | Call | | | 179.70390 | 0.17970 | 176.938 | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.20 | Put | | | 124.30390 | 0.12430 | 122.538 | 15.25 | 0.00 | 0 | 600.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.25 | Call | | | 153.85940 | 0.15386 | 151.131 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.25 | Put | | | 148.45940 | 0.14846 | 146.731 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.26 | Call | | | 149.56070 | 0.14956 | 146.803 | 15.34 | 0.00 | 0 | 300.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.26 | Put | | | 154.16070 | 0.15416 | 152.403 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Call | | | 387.50400 | 0.38750 | 385.257 | 15.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Put | | | 32.10400 | 0.03210 | 30.857 | 15.05 | 0.00 | 0 | 20,360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.00 | Call | | | 308.93800 | 0.30894 | 306.405 | 15.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.00 | Put | | | 53.53800 | 0.05354 | 52.004 | 15.12 | 52,004.50 | 1,000 | 11,025.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.10 | Call | | | 239.29100 | 0.23929 | 236.570 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.10 | Put | | | 83.89100 | 0.08389 | 82.170 | 15.18 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.50 | Call | | | 759.77900 | 0.75978 | 758.201 | 16.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.50 | Put | | | 4.37900 | 0.00438 | 3.801 | 16.64 | 0.00 | 0 | 246.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.70 | Call | | | 567.32250 | 0.56732 | 565.403 | 15.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.70 | Put | | | 11.92250 | 0.01192 | 11.003 | 15.71 | 0.00 | 0 | 2,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.75 | Call | | | 520.56920 | 0.52057 | 518.576 | 15.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.75 | Put | | | 15.16920 | 0.01517 | 14.176 | 15.48 | 0.00 | 0 | 44,100.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.35060 | 8.35060 | 8.35070 | 8.35070 | | 16.17 | 2,931,060.60 | 351 | 73,026.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 21.45360 | 0.02145 | 19.825 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 2,770.75360 | 2.77075 | 2,769.225 | 27.14 | 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 | 9.10 | Call | | | 128.98280 | 0.12898 | 124.689 | 19.57 | 0.00 | 0 | 540.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Put | | | 878.28280 | 0.87828 | 874.089 | 19.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 86.34160 | 0.08634 | 82.585 | 21.41 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 1,235.64160 | 1.23564 | 1,231.985 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 41.06870 | 0.04107 | 38.531 | 25.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 2,090.36870 | 2.09037 | 2,087.931 | 25.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.60 | Call | | | 229.02270 | 0.22902 | 224.714 | 17.27 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.60 | Put | | | 478.32270 | 0.47832 | 474.114 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Call | | | 180.13640 | 0.18014 | 175.667 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Put | | | 629.43640 | 0.62944 | 625.067 | 18.17 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Call | | | 143.70180 | 0.14370 | 139.328 | 19.10 | 139,327.70 | 1,000 | 25,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Put | | | 793.00180 | 0.79300 | 788.728 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Call | | | 462.63400 | 0.46263 | 460.367 | 15.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Put | | | 161.93400 | 0.16193 | 159.767 | 15.21 | 0.00 | 0 | 20,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.10 | Call | | | 434.04930 | 0.43405 | 431.520 | 15.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.10 | Put | | | 183.34930 | 0.18335 | 180.920 | 15.37 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Call | | | 334.29840 | 0.33430 | 330.765 | 16.01 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Put | | | 283.59840 | 0.28360 | 280.165 | 16.01 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Call | | | 524.34570 | 0.52435 | 522.597 | 14.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Put | | | 123.64570 | 0.12365 | 121.997 | 14.89 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Call | | | 492.72990 | 0.49273 | 490.724 | 15.05 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Put | | | 142.02990 | 0.14203 | 140.124 | 15.05 | 0.00 | 0 | 8,540.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.45180 | 8.45180 | 8.45090 | 8.45090 | | 16.60 | 422,590.00 | 50 | 21,206.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Call | | | 121.18140 | 0.12118 | 118.907 | 22.98 | 0.00 | 0 | 500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Put | | | 1,870.28140 | 1.87028 | 1,867.107 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Call | | | 99.54270 | 0.09954 | 97.662 | 24.14 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Put | | | 2,198.64270 | 2.19864 | 2,195.862 | 24.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Call | | | 85.57920 | 0.08558 | 83.982 | 25.13 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Put | | | 2,484.67920 | 2.48468 | 2,482.182 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Call | | | 590.65680 | 0.59066 | 589.083 | 15.36 | 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 | 18/03/2013 | Foreign Exchange Future | 8.10 | Put | | | 239.75680 | 0.23976 | 237.283 | 15.36 | 0.00 | 0 | 180.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Call | | | 252.94910 | 0.25295 | 249.490 | 19.02 | 0.00 | 0 | 180.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Put | | | 902.04910 | 0.90205 | 897.690 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.55 | Call | | | 182.30190 | 0.18230 | 179.299 | 20.67 | 0.00 | 0 | 500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.55 | Put | | | 1,281.40190 | 1.28140 | 1,277.499 | 20.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Call | | | 649.37980 | 0.64938 | 648.437 | 15.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Put | | | 198.47980 | 0.19848 | 196.637 | 15.16 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | | | 8.54500 | 8.54500 | 8.54370 | 8.54370 | | 17.04 | 0.00 | 0 | 6,487.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 461.60960 | 0.46161 | 457.528 | 17.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 667.90960 | 0.66791 | 662.528 | 17.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 458.50150 | 0.45850 | 454.420 | 17.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 674.80150 | 0.67480 | 669.420 | 17.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 464.74110 | 0.46474 | 460.659 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 661.04110 | 0.66104 | 655.659 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | | | 8.66130 | 8.66130 | 8.65950 | 8.65950 | | 17.59 | 0.00 | 0 | 542.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Call | | | 999.88910 | 0.99989 | 996.215 | 15.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Put | | | 340.38910 | 0.34039 | 334.915 | 15.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Call | | | 592.81460 | 0.59281 | 588.617 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Put | | | 933.31460 | 0.93331 | 927.317 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 8.99780 | 8.99780 | 8.99530 | 8.99530 | | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Call | | | 1,437.86070 | 1.43786 | 1,434.670 | 16.38 | 0.00 | 0 | 200.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Put | | | 442.56070 | 0.44256 | 436.870 | 16.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.33420 | 9.33420 | 9.33100 | 9.33100 | | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | | | 8.25440 | 8.25440 | 8.25540 | 8.25540 | | 15.28 | 288,904.00 | 35 | 1,210.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.49 | Call | | | 7,635.12130 | 0.07635 | 7,332.670 | 16.69 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.49 | Put | | | 31,095.12130 | 0.31095 | 30,892.670 | 16.69 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | | 5,501.20910 | 0.05501 | 5,211.084 | 17.34 | 0.00 | 0 | 60.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | | 39,961.20910 | 0.39961 | 39,771.084 | 17.34 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | | | 8.35060 | 8.35060 | 8.35070 | 8.35070 | | 16.17 | 0.00 | 0 | 28.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R MAOn | 14/12/2012 | Foreign Exchange Future | 8.59 | Call | | | 23,185.36820 | 0.23185 | 22,756.105 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/12/2012 | Foreign Exchange Future | 8.59 | Put | | | 47,115.36820 | 0.47115 | 46,696.105 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | | | 8.45180 | 8.45180 | 8.45090 | 8.45090 | | | 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 | | | 23,910.00000 | 0.23910 | 23,820.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | | | 8.54500 | 8.54500 | 8.54370 | 8.54370 | | 17.04 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 45,850.14990 | 0.45850 | 45,441.968 | 17.71 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 67,480.14990 | 0.67480 | 66,941.968 | 17.71 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 46,474.10890 | 0.46474 | 46,065.904 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 66,104.10890 | 0.66104 | 65,565.904 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 46,160.95820 | 0.46161 | 45,752.754 | 17.67 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 66,790.95820 | 0.66791 | 66,252.754 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | | | 12.99150 | 12.99150 | 12.95150 | 12.95150 | | 12.61 | 77,949.00 | 6 | 12,376.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 11.35 | Call | | | 1,602.50370 | 1.60250 | 1,642.199 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 11.35 | Put | | | 1.00370 | 0.00100 | 0.698 | 17.04 | 0.00 | 0 | 6,000.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 12.15 | Call | | | 814.77430 | 0.81477 | 851.579 | 13.59 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 12.15 | Put | | | 13.27430 | 0.01327 | 10.079 | 13.59 | 0.00 | 0 | 38,400.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.45 | Call | | | 55.34840 | 0.05535 | 61.887 | 14.02 | 0.00 | 0 | 24,000.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.45 | Put | | | 553.84840 | 0.55385 | 520.387 | 14.02 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.85 | Call | | | 17.67360 | 0.01767 | 20.240 | 15.05 | 0.00 | 0 | 14,400.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.85 | Put | | | 916.17360 | 0.91617 | 878.740 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | | | 13.13940 | 13.13940 | 13.09780 | 13.09780 | | 13.39 | 0.00 | 0 | 1,930.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Call | | | 218.05590 | 0.21806 | 230.922 | 14.91 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Put | | | 820.25590 | 0.82026 | 791.522 | 14.91 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Call | | | 131.56160 | 0.13156 | 142.230 | 16.16 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Put | | | 1,233.76160 | 1.23376 | 1,202.829 | 16.16 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Call | | | 306.33580 | 0.30634 | 321.277 | 14.08 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Put | | | 578.53580 | 0.57854 | 551.877 | 14.08 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.55 | Call | | | 254.38610 | 0.25439 | 268.112 | 14.53 | 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 | 13.55 | Put | | | 706.58610 | 0.70659 | 678.712 | 14.53 | 0.00 | 0 | 100.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | | | 13.29560 | 13.29560 | 13.25180 | 13.25180 | | 15.50 | 0.00 | 0 | 2,356.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.70 | Call | | | 736.75020 | 0.73675 | 750.876 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.70 | Put | | | 1,184.95020 | 1.18495 | 1,155.276 | 22.81 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.90 | Call | | | 661.72630 | 0.66173 | 674.488 | 22.81 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.90 | Put | | | 1,309.92630 | 1.30993 | 1,278.888 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 14.40 | Call | | | 500.31850 | 0.50032 | 510.024 | 22.81 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 14.40 | Put | | | 1,648.51850 | 1.64852 | 1,614.424 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.53 | Call | | | 805.52300 | 0.80552 | 820.867 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.53 | Put | | | 1,083.72300 | 1.08372 | 1,055.267 | 22.81 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | | | 0.10420 | 0.10420 | 0.10470 | 0.10470 | | 17.98 | 0.00 | 0 | 3,435.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | 0.11 | Call | | | 69.55570 | 0.00070 | 58.601 | 19.59 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | 0.11 | Put | | | 599.55570 | 0.00600 | 638.601 | 19.59 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | | | 0.10550 | 0.10550 | 0.10600 | 0.10600 | | 18.40 | 0.00 | 0 | 20,018.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Call | | | 323.69880 | 0.00324 | 304.201 | 20.18 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Put | | | 723.69880 | 0.00724 | 754.201 | 20.18 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.20860 | 10.20860 | 10.14160 | 10.14160 | | 11.88 | 2,552,150.00 | 250 | 25,803.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.45 | Call | | | 698.26310 | 0.69826 | 763.387 | 13.92 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.45 | Put | | | 6.66310 | 0.00666 | 4.787 | 13.92 | 0.00 | 0 | 10,200.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.75 | Call | | | 417.92750 | 0.41793 | 475.807 | 12.16 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.75 | Put | | | 26.32750 | 0.02633 | 17.207 | 12.16 | 0.00 | 0 | 1,625.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.90 | Call | | | 296.81430 | 0.29681 | 347.477 | 12.07 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.90 | Put | | | 55.21430 | 0.05521 | 38.877 | 12.07 | 0.00 | 0 | 33,360.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.20 | Call | | | 120.21880 | 0.12022 | 147.533 | 11.88 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.20 | Put | | | 178.61880 | 0.17862 | 138.933 | 11.88 | 0.00 | 0 | 1,500.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.20 | Call | | | 5.04630 | 0.00505 | 5.699 | 16.44 | 0.00 | 0 | 21,300.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.20 | Put | | | 1,063.44630 | 1.06345 | 997.099 | 16.44 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.25 | Call | | | 4.29080 | 0.00429 | 4.841 | 16.64 | 0.00 | 0 | 15,360.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.25 | Put | | | 1,112.69080 | 1.11269 | 1,046.241 | 16.64 | 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 | | | 10.34050 | 10.34050 | 10.27070 | 10.27070 | | 13.16 | 0.00 | 0 | 53,794.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Call | | | 124.03730 | 0.12404 | 138.064 | 15.59 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Put | | | 853.33730 | 0.85334 | 797.564 | 15.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 110.62520 | 0.11063 | 123.459 | 15.98 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 939.92520 | 0.93993 | 882.959 | 15.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.50 | Call | | | 71.98550 | 0.07199 | 81.260 | 17.50 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.50 | Put | | | 1,301.28550 | 1.30129 | 1,240.760 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 262.87030 | 0.26287 | 287.687 | 13.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 392.17030 | 0.39217 | 347.187 | 13.35 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.82 | Call | | | 153.52730 | 0.15353 | 170.262 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.82 | Put | | | 702.82730 | 0.70283 | 649.762 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Call | | | 131.48890 | 0.13149 | 146.174 | 15.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Put | | | 810.78890 | 0.81079 | 755.674 | 15.40 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 823.32440 | 0.82332 | 880.076 | 12.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 52.62440 | 0.05262 | 39.576 | 12.35 | 0.00 | 0 | 5,690.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Call | | | 299.60250 | 0.29960 | 328.801 | 13.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Put | | | 328.90250 | 0.32890 | 288.301 | 13.06 | 0.00 | 0 | 375.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | | | 10.48120 | 10.48120 | 10.40880 | 10.40880 | | 13.67 | 0.00 | 0 | 75.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Call | | | 267.63740 | 0.26764 | 287.445 | 15.08 | 0.00 | 0 | 0.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Put | | | 828.83740 | 0.82884 | 776.246 | 15.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 10.78460 | 10.78460 | 10.70600 | 10.70600 | | 14.63 | 0.00 | 0 | 435.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Call | | | 550.53660 | 0.55054 | 583.855 | 15.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Put | | | 1,044.53660 | 1.04454 | 999.255 | 15.35 | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | | | 107.15849 | 107.15849 | 107.16672 | 107.16672 | | | 0.00 | 0 | 4,417.00 |
| 2025 | On | 01/11/2012 | Bond Future | 99.99 | Call | | | 7,176.72000 | 7.17672 | 7,168.490 | | 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 | | | 7,166.72000 | 7.16672 | 7,158.490 | | 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 | | | 7,156.72000 | 7.15672 | 7,148.490 | | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| 2025 | On | 01/11/2012 | Bond Future | 100.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | | | 104.25171 | 104.25171 | 104.25810 | 104.25810 | | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 98.99 | Call | | | 5,268.10000 | 5.26810 | 5,261.710 | | 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 | | | 5,258.10000 | 5.25810 | 5,251.710 | | 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 | | | 5,248.10000 | 5.24810 | 5,241.710 | | 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 | 01/11/2012 | Bond Future | | | 111.04320 | 111.04320 | 111.04984 | 111.04984 | | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 103.99 | Call | | | 7,059.84000 | 7.05984 | 7,053.200 | | 0.00 | 0 | 0.00 |
| 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 | | | 7,049.84000 | 7.04984 | 7,043.200 | | 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 | | | 7,039.84000 | 7.03984 | 7,033.200 | | 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 | 01/11/2012 | Index Future | | | 465.68100 | 465.68100 | 465.14700 | 465.14700 | | | 0.00 | 0 | 13.00 |
| AL7T | On | 07/02/2013 | Index Future | | | 472.37800 | 472.37800 | 471.83600 | 471.83600 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 01/11/2012 | Index Future | | | 419.18600 | 419.18600 | 419.13500 | 419.13500 | | | 0.00 | 0 | 885.00 |
| ALBI | On | 07/02/2013 | Index Future | | | 425.21400 | 425.21400 | 425.16200 | 425.16200 | | | 0.00 | 0 | 118.00 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.65290 | 8.65290 | 8.64680 | 8.64680 | | 11.68 | 1,341,199.50 | 155 | 8,179.00 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.42 | Call | | | 264.86430 | 0.26486 | 268.836 | 11.65 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.42 | Put | | | 38.06430 | 0.03806 | 35.936 | 11.65 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.67830 | 8.67830 | 8.67700 | 8.67700 | | 12.15 | 0.00 | 0 | 10,094.00 |
| AU\$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.46 | Call | | | 360.53730 | 0.36054 | 360.476 | 12.01 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.46 | Put | | | 143.53730 | 0.14354 | 142.176 | 12.01 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On | 18/03/2013 | Foreign Exchange Future | | | 8.71180 | 8.71180 | 8.71040 | 8.71040 | | 12.51 | 0.00 | 0 | 3,790.00 |
| AU\$ / R On | 18/03/2013 | Foreign Exchange Future | 8.51 | Call | | | 432.71790 | 0.43272 | 432.914 | 12.25 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 18/03/2013 | Foreign Exchange Future | 8.51 | Put | | | 232.31790 | 0.23232 | 231.114 | 12.25 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 14/12/2015 | Foreign Exchange Future | | | 8.83620 | 8.83620 | 8.81870 | 8.81870 | | 14.25 | 0.00 | 0 | 0.00 |
| CAD/ R On | 17/09/2012 | Foreign Exchange Future | | | 8.34960 | 8.34960 | 8.33560 | 8.33560 | | 10.61 | 0.00 | 0 | 0.00 |
| CAD/ R On | 17/09/2012 | Foreign Exchange Future | 8.27 | Call | | | 141.03770 | 0.14104 | 149.795 | 10.72 | 0.00 | 0 | 0.00 |
| CAD/ R On | 17/09/2012 | Foreign Exchange Future | 8.27 | Put | | | 75.43770 | 0.07544 | 70.195 | 10.72 | 0.00 | 0 | 0.00 |
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | | | 8.42850 | 8.42850 | 8.41470 | 8.41470 | | 11.70 | 0.00 | 0 | 0.00 |
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | 8.35 | Call | | | 259.70950 | 0.25971 | 265.533 | 11.68 | 0.00 | 0 | 0.00 |
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | 8.35 | Put | | | 195.00950 | 0.19501 | 187.033 | 11.68 | 0.00 | 0 | 0.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.24610 | 0.24610 | 0.28190 | 0.28190 | | | 0.00 | 0 | 11,120.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.02140 | 0.02140 | 0.01680 | 0.01680 | | | 0.00 | 0 | 7,100.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.16710 | 0.16710 | 0.16950 | 0.16950 | | | 0.00 | 0 | 14,700.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.03210 | 0.03210 | 0.03220 | 0.03220 | | | 0.00 | 0 | 8,000.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.12160 | 0.12160 | 0.14250 | 0.14250 | | | 0.00 | 0 | 12,800.00 |
| CF CAN/On | 17/09/2012 | Can-Do Future | | | 0.09430 | 0.09430 | 0.08570 | 0.08570 | | | 0.00 | 0 | 4,800.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.10600 | 0.10600 | 0.10740 | 0.10740 | | | 0.00 | 0 | 7,000.00 |
| CHF / R On | 17/09/2012 | Foreign Exchange Future | | | 8.50390 | 8.50390 | 8.44860 | 8.44860 | | 12.84 | 0.00 | 0 | 25.00 |
| CHF / R On | 17/09/2012 | Foreign Exchange Future | 8.91 | Call | | | 27.95040 | 0.02795 | 31.003 | 15.30 | 0.00 | 0 | 0.00 |
| CHF / R On | 17/09/2012 | Foreign Exchange Future | 8.91 | Put | | | 489.35040 | 0.48935 | 437.103 | 15.30 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | | | 8.62240 | 8.62240 | 8.56470 | 8.56470 | | 14.85 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | 9.04 | Call | | | 155.79000 | 0.15579 | 168.976 | 16.72 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | 9.04 | Put | | | 631.09000 | 0.63109 | 586.576 | 16.72 | 0.00 | 0 | 0.00 |
| DAUS On | 31/08/2012 | Any day expiry | | | 8.23520 | 8.23520 | 8.23610 | 8.23610 | | 15.42 | 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 | 31/08/2012 | Any day expiry | 7.40 | Call | | | 837.00000 | 0.83700 | 836.000 | 19.97 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.40 | Put | | | 1.00000 | 0.00100 | 1.000 | 19.97 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.72 | Call | | | 520.00000 | 0.52000 | 519.000 | 17.21 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.72 | Put | | | 4.00000 | 0.00400 | 4.000 | 17.21 | 0.00 | 0 | 6,170.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.25 | Call | | | 100.00000 | 0.10000 | 96.000 | 15.42 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.25 | Put | | | 114.00000 | 0.11400 | 111.000 | 15.42 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.51 | Call | | | 32.00000 | 0.03200 | 29.000 | 17.61 | 0.00 | 0 | 6,170.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.51 | Put | | | 306.00000 | 0.30600 | 304.000 | 17.61 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | | | 8.26660 | 8.26660 | 8.26750 | 8.26750 | | 15.47 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.25 | Call | | | 186.00000 | 0.18600 | 183.000 | 15.47 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.25 | Put | | | 169.00000 | 0.16900 | 166.000 | 15.47 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.51 | Call | | | 99.00000 | 0.09900 | 95.000 | 16.83 | 0.00 | 0 | 7,540.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.51 | Put | | | 342.00000 | 0.34200 | 338.000 | 16.83 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.40 | Call | | | 872.00000 | 0.87200 | 871.000 | 16.53 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.40 | Put | | | 5.00000 | 0.00500 | 4.000 | 16.53 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.72 | Call | | | 568.00000 | 0.56800 | 566.000 | 15.37 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.72 | Put | | | 21.00000 | 0.02100 | 19.000 | 15.37 | 0.00 | 0 | 7,540.00 |
| DAUS | On | 31/10/2012 | Any day expiry | | | 8.30290 | 8.30290 | 8.30350 | 8.30350 | | 15.79 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Call | | | 625.00000 | 0.62500 | 623.000 | 14.93 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Put | | | 42.00000 | 0.04200 | 40.000 | 14.93 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Call | | | 267.00000 | 0.26700 | 263.000 | 15.66 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Put | | | 214.00000 | 0.21400 | 210.000 | 15.66 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Call | | | 171.00000 | 0.17100 | 167.000 | 16.81 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Put | | | 378.00000 | 0.37800 | 374.000 | 16.81 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Call | | | 917.00000 | 0.91700 | 915.000 | 15.47 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Put | | | 14.00000 | 0.01400 | 12.000 | 15.47 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | | | 8.33540 | 8.33540 | 8.33570 | 8.33570 | | 16.14 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.72 | Call | | | 676.00000 | 0.67600 | 674.000 | 14.96 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.72 | Put | | | 60.00000 | 0.06000 | 59.000 | 14.96 | 0.00 | 0 | 8,440.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Call | | | 230.00000 | 0.23000 | 226.000 | 16.88 | 0.00 | 0 | 8,440.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Put | | | 404.00000 | 0.40400 | 401.000 | 16.88 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | | | 8.36470 | 8.36470 | 8.36460 | 8.36460 | | 16.13 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Call | | | 278.00000 | 0.27800 | 274.000 | 16.81 | 0.00 | 0 | 7,530.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Put | | | 423.00000 | 0.42300 | 419.000 | 16.81 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Call | | | 720.00000 | 0.72000 | 719.000 | 14.97 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Put | | | 75.00000 | 0.07500 | 74.000 | 14.97 | 0.00 | 0 | 7,530.00 |
| EL28 | On | 01/11/2012 | Bond Future | | | 108.61871 | 108.61871 | 108.41299 | 108.41299 | | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 105.99 | Call | | | 2,422.99000 | 2.42299 | 2,628.710 | | 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 | | | 2,412.99000 | 2.41299 | 2,618.710 | | 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 | | | 2,402.99000 | 2.40299 | 2,608.710 | | 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 |
| ES26 | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On | 01/11/2012 | Bond Future | | | 8.86004 | 88.22735 | 8.85075 | 88.30629 | | | 0.00 | 0 | 303.00 |
| ES33 | On | 01/11/2012 | Bond Future | 9.20 | Call | | | 2,893.40000 | 2.89340 | 2,814.460 | | 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 | | | 8.95846 | 89.49600 | 8.94887 | 89.57600 | | | 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 | | | 3,519.93000 | 3.51993 | 3,599.930 | | 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 | | | 3,431.24000 | 3.43124 | 3,511.240 | | 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 | | | 3,342.68000 | 3.34268 | 3,422.680 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|-----------|---------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GOVI | On | 01/11/2012 | GOVI | | | 419.34100 | 419.34100 | 419.26600 | 419.26600 | | | 12,580,230.00 | 3 | 239.00 |
| GOVI | On | 01/11/2012 | GOVI | 403.96 | Call | | | 153,060.00000 | 15.30600 | 153,810.000 | | 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 | | | 425.37100 | 425.37100 | 425.29400 | 425.29400 | | | 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 | | | 76,960.00000 | 7.69600 | 76,190.000 | | 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 | | | 77,060.00000 | 7.70600 | 76,290.000 | | 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 | | | 77,160.00000 | 7.71600 | 76,390.000 | | 0.00 | 0 | 0.00 |
| GVIX | On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On | 01/11/2012 | Index Future | | | 185.73700 | 185.73700 | 185.95700 | 185.95700 | | | 0.00 | 0 | 592.00 |
| IGOV | On | 07/02/2013 | Index Future | | | 188.40800 | 188.40800 | 188.63100 | 188.63100 | | | 0.00 | 0 | 14.00 |
| ILBI | On | 01/11/2012 | Index Future | | | 503.41400 | 503.41400 | 503.92700 | 503.92700 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 07/02/2013 | Index Future | | | 510.42500 | 510.42500 | 510.94500 | 510.94500 | | | 0.00 | 0 | 169.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 0.02000 | 8.82200 | -0.02000 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 0.10773 | 8.68300 | 0.10773 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 0.05139 | 8.65500 | 0.05139 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 0.08468 | 8.97500 | 0.08468 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 0.09581 | 8.96200 | 0.09581 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 0.06909 | 8.99700 | 0.06909 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/09/2012 | Jibar Tradeable Future | | | 5.07000 | 94.93000 | 5.07000 | 94.93000 | | | 0.00 | 0 | 44,760.00 |
| JIBAR F | On | 17/10/2012 | Jibar Tradeable Future | | | 5.00000 | 95.00000 | 5.00000 | 95.00000 | | | 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 |
|------------------|------------|-------------------------|------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn | 21/11/2012 | Jibar Tradeable Future | | | | 4.98000 | 95.02000 | 4.98000 | 95.02000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 19/12/2012 | Jibar Tradeable Future | | | | 4.94000 | 95.06000 | 4.93000 | 95.07000 | | | 0.00 | 0 | 840.00 |
| JIBAR FOn | 16/01/2013 | Jibar Tradeable Future | | | | 4.93000 | 95.07000 | 4.92000 | 95.08000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 20/02/2013 | Jibar Tradeable Future | | | | 4.92000 | 95.08000 | 4.92000 | 4.92000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 20/03/2013 | Jibar Tradeable Future | | | | 4.92000 | 95.08000 | 4.92000 | 95.08000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FOn | 19/06/2013 | Jibar Tradeable Future | | | | 4.98000 | 95.02000 | 4.99000 | 95.01000 | | | 0.00 | 0 | 500.00 |
| JIBAR FOn | 18/09/2013 | Jibar Tradeable Future | | | | 5.11000 | 94.89000 | 5.13000 | 94.87000 | | | 0.00 | 0 | 1,700.00 |
| JIBAR FOn | 18/12/2013 | Jibar Tradeable Future | | | | 5.27000 | 94.73000 | 5.28000 | 94.72000 | | | 0.00 | 0 | 1,500.00 |
| JIBAR FOn | 19/03/2014 | Jibar Tradeable Future | | | | 5.42000 | 94.58000 | 5.44000 | 94.56000 | | | 0.00 | 0 | 800.00 |
| JIBAR FOn | 18/06/2014 | Jibar Tradeable Future | | | | 5.57000 | 94.43000 | 5.60000 | 94.40000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 17/09/2012 | Foreign Exchange Future | | | | 6.67330 | 6.67330 | 6.64720 | 6.64720 | | 10.76 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 17/09/2012 | Foreign Exchange Future | 6.59 | Call | | | | 116.48670 | 0.11649 | 133.563 | 10.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 17/09/2012 | Foreign Exchange Future | 6.59 | Put | | | | 59.28670 | 0.05929 | 50.263 | 10.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 14/12/2012 | Foreign Exchange Future | | | | 6.72370 | 6.72370 | 6.69770 | 6.69770 | | 11.59 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 14/12/2012 | Foreign Exchange Future | 6.63 | Call | | | | 215.66020 | 0.21566 | 228.285 | 11.63 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 14/12/2012 | Foreign Exchange Future | 6.63 | Put | | | | 147.96020 | 0.14796 | 134.585 | 11.63 | 0.00 | 0 | 0.00 |
| R023 On | 01/11/2012 | Bond Future | | | | 7.30803 | 104.58155 | 7.33994 | 104.34878 | | | 0.00 | 0 | 1,049.00 |
| 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 | | | | 2,215.11000 | 2.21511 | 1,982.340 | | 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 | | | | 2,140.27000 | 2.14027 | 1,907.500 | | 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 | | | | 2,065.50000 | 2.06550 | 1,832.730 | | 0.00 | 0 | 0.00 |
| R023 On | 07/02/2013 | Bond Future | | | | 7.38474 | 106.08544 | 7.41798 | 105.84908 | | | 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 | | | | 2,729.65000 | 2.72965 | 2,493.290 | | 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 | | | | 2,656.23000 | 2.65623 | 2,419.870 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R023 | On | 07/02/2013 | Bond Future | 7.06 | Put | | | 2,582.88000 | 2.58288 | 2,346.520 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | | | 7.43910 | 103.55432 | 7.47343 | 103.31521 | | | 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 | | | 3,072.59000 | 3.07259 | 2,833.480 | | 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 | | | 3,000.37000 | 3.00037 | 2,761.260 | | 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 | | | 2,928.21000 | 2.92821 | 2,689.100 | | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | | | 5.68675 | 122.25402 | 5.70339 | 122.20527 | | 2.25 | 0.00 | 0 | 15,729.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Call | | | 638.96000 | 0.63896 | 663.860 | 2.31 | 0.00 | 0 | 5,630.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Put | | | 414.85000 | 0.41485 | 391.000 | 2.31 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Call | | | 1,640.89000 | 1.64089 | 1,682.170 | 2.40 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Put | | | 82.26000 | 0.08226 | 74.790 | 2.40 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | | | 5.72905 | 124.01207 | 5.74783 | 123.96240 | | 2.13 | 0.00 | 0 | 100.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Call | | | 1,653.42000 | 1.65342 | 1,690.270 | 2.23 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Put | | | 257.15000 | 0.25715 | 244.330 | 2.23 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | | | 5.72914 | 118.82590 | 5.74992 | 118.77586 | | 2.29 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.34 | Call | | | 502.64000 | 0.50264 | 518.040 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.34 | Put | | | 1,494.94000 | 1.49494 | 1,460.300 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.35 | Call | | | 511.06000 | 0.51106 | 526.650 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.35 | Put | | | 1,479.02000 | 1.47902 | 1,444.570 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.36 | Call | | | 519.58000 | 0.51958 | 535.360 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.36 | Put | | | 1,463.21000 | 1.46321 | 1,428.950 | 2.28 | 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 | 01/11/2012 | Bond Future | | | 7.63397 | 128.45174 | 7.61930 | 128.59845 | | 11.13 | 13,358,980.96 | 104 | 34,650.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Call | | | 3,794.42000 | 3.79442 | 3,686.550 | 11.41 | 0.00 | 0 | 1,858.00 |
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Put | | | 1,808.20000 | 1.80820 | 1,847.040 | 11.41 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Call | | | 4,967.95000 | 4.96795 | 4,848.050 | 11.57 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Put | | | 1,238.21000 | 1.23821 | 1,265.020 | 11.57 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Call | | | 8,765.93000 | 8.76593 | 8,626.550 | 12.00 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Put | | | 373.91000 | 0.37391 | 381.240 | 12.00 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Call | | | 11,383.09000 | 11.38309 | 11,238.800 | 12.00 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Put | | | 140.90000 | 0.14090 | 143.320 | 12.00 | 0.00 | 0 | 1,858.00 |
| R186 | On | 07/02/2013 | Bond Future | | | 7.70999 | 125.00807 | 7.69480 | 125.15676 | | 12.13 | 0.00 | 0 | 1,750.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Call | | | 8,924.50000 | 8.92450 | 8,801.570 | 12.94 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Put | | | 1,646.99000 | 1.64699 | 1,672.750 | 12.94 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.00 | Call | | | 1,602.38000 | 1.60238 | 1,553.680 | 11.88 | 0.00 | 0 | 10,300.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.00 | Put | | | 8,681.03000 | 8.68103 | 8,781.020 | 11.88 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.25 | Call | | | 2,372.28000 | 2.37228 | 2,309.330 | 12.01 | 1,547,251.10 | 670 | 670.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.25 | Put | | | 6,840.20000 | 6.84020 | 6,925.940 | 12.01 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | | | 7.76910 | 126.63984 | 7.75341 | 126.79072 | | 12.27 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.41 | Call | | | 3,773.47000 | 3.77347 | 3,700.660 | 12.23 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.41 | Put | | | 7,141.85000 | 7.14185 | 7,219.920 | 12.23 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.39 | Call | | | 3,694.66000 | 3.69466 | 3,622.780 | 12.22 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.39 | Put | | | 7,263.17000 | 7.26317 | 7,342.170 | 12.22 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.40 | Call | | | 3,733.94000 | 3.73394 | 3,661.600 | 12.23 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.40 | Put | | | 7,202.33000 | 7.20233 | 7,280.870 | 12.23 | 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 | 01/11/2012 | Bond Future | | | 214.43989 | 214.43989 | 214.46450 | 214.46450 | | | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| 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 | | | 4,525.50000 | 4.52550 | 4,550.110 | | 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 | | | 4,535.50000 | 4.53550 | 4,560.110 | | 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 | | | 4,545.50000 | 4.54550 | 4,570.110 | | 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 | 01/11/2012 | Bond Future | | | 272.64120 | 272.64120 | 272.66208 | 272.66208 | | | 817,923.60 | 3 | 5,528.00 |
| R197 | On | 01/11/2012 | Bond Future | 266.99 | Call | | | 5,672.08000 | 5.67208 | 5,651.200 | | 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 | | | 5,662.08000 | 5.66208 | 5,641.200 | | 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 | | | 5,652.08000 | 5.65208 | 5,631.200 | | 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 | 01/11/2012 | Bond Future | | | 5.00378 | 110.74627 | 5.01998 | 110.71248 | | 1.43 | 0.00 | 0 | 1,560.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Call | | | 398.60000 | 0.39860 | 417.400 | | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Put | | | 211.04000 | 0.21104 | 196.050 | | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | | | 4.94336 | 107.92981 | 4.96220 | 107.89536 | | 1.42 | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Call | | | 440.24000 | 0.44024 | 456.970 | | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Put | | | 407.70000 | 0.40770 | 389.980 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | | | 4.82776 | 109.33863 | 4.84932 | 109.30397 | | 1.37 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.04 | Call | | | 89.67000 | 0.08967 | 94.230 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.04 | Put | | | 1,401.28000 | 1.40128 | 1,371.180 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.05 | Call | | | 92.22000 | 0.09222 | 96.880 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.05 | Put | | | 1,387.50000 | 1.38750 | 1,357.500 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.06 | Call | | | 94.82000 | 0.09482 | 99.590 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.06 | Put | | | 1,373.76000 | 1.37376 | 1,343.870 | | 0.00 | 0 | 0.00 |
| R201 | On | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R201/R2On | 22/12/2014 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On 01/11/2012 | Bond Future | | | | 200.82537 | 200.82537 | 201.62700 | 201.62700 | | | 0.00 | 0 | 49,243.00 |
| R202 | On 01/11/2012 | Bond Future | 191.99 | Call | | | | 9,637.00000 | 9.63700 | 8,835.370 | | 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 | | | | 9,627.00000 | 9.62700 | 8,825.370 | | 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 | | | | 9,617.00000 | 9.61700 | 8,815.370 | | 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 01/11/2012 | Bond Future | | | | 6.15817 | 109.83878 | 6.17975 | 109.74474 | | 4.48 | 0.00 | 0 | 4,837.00 |
| R203 | On 01/11/2012 | Bond Future | 6.87 | Call | | | | 3,084.49000 | 3.08449 | 3,165.940 | 4.82 | 0.00 | 0 | 0.00 |
| R203 | On 01/11/2012 | Bond Future | 6.87 | Put | | | | 128.19000 | 0.12819 | 115.600 | 4.82 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | | | | 6.21597 | 111.41827 | 6.23913 | 111.32272 | | 4.44 | 0.00 | 0 | 6,300.00 |
| R203 | On 07/02/2013 | Bond Future | 6.11 | Call | | | | 1,134.17000 | 1.13417 | 1,173.300 | 4.48 | 0.00 | 0 | 6,300.00 |
| R203 | On 07/02/2013 | Bond Future | 6.11 | Put | | | | 1,668.26000 | 1.66826 | 1,611.840 | 4.48 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.94 | Call | | | | 3,293.63000 | 3.29363 | 3,366.300 | 4.76 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.94 | Put | | | | 450.22000 | 0.45022 | 427.340 | 4.76 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | | | | 6.24656 | 108.71368 | 6.27110 | 108.61716 | | 4.86 | 0.00 | 0 | 8.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Call | | | | 1,128.44000 | 1.12844 | 1,161.810 | 4.84 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Put | | | | 2,639.38000 | 2.63938 | 2,576.230 | 4.84 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Call | | | | 1,143.60000 | 1.14360 | 1,177.290 | 4.84 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Put | | | | 2,614.56000 | 2.61456 | 2,551.730 | 4.84 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.91 | Call | | | | 1,158.89000 | 1.15889 | 1,192.900 | 4.85 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.91 | Put | | | | 2,589.89000 | 2.58989 | 2,527.380 | 4.85 | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R1On | 15/09/2017 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On 01/11/2012 | Bond Future | | | | 6.46232 | 110.67962 | 6.47336 | 110.62195 | | 5.69 | 0.00 | 0 | 3,783.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Call | | | 3,975.28000 | 3.97528 | 4,023.310 | 6.16 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Put | | | 162.24000 | 0.16224 | 152.600 | 6.16 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | | | 6.52389 | 108.24009 | 6.53560 | 108.18144 | | 5.94 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Call | | | 4,280.05000 | 4.28005 | 4,322.580 | 6.39 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Put | | | 583.67000 | 0.58367 | 567.550 | 6.39 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | | | 6.56583 | 109.65287 | 6.57809 | 109.59370 | | 6.16 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.29 | Call | | | 1,636.74000 | 1.63674 | 1,657.040 | 6.11 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.29 | Put | | | 3,037.80000 | 3.03780 | 2,998.930 | 6.11 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.30 | Call | | | 1,656.79000 | 1.65679 | 1,677.280 | 6.11 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.30 | Put | | | 3,008.84000 | 3.00884 | 2,970.160 | 6.11 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.31 | Call | | | 1,677.00000 | 1.67700 | 1,697.670 | 6.11 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.31 | Put | | | 2,980.07000 | 2.98007 | 2,941.570 | 6.11 | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R1On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R2On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | | | 5.14851 | 104.99356 | 5.16581 | 104.97342 | | 1.00 | 0.00 | 0 | 1,120.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Call | | | 133.68000 | 0.13368 | 140.510 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Put | | | 268.62000 | 0.26862 | 255.310 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | | | 5.06975 | 102.73795 | 5.09246 | 102.71736 | | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Call | | | 159.07000 | 0.15907 | 165.370 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Put | | | 461.07000 | 0.46107 | 446.780 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | | | 4.86378 | 104.07909 | 4.89397 | 104.05846 | | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.39 | Call | | | 52.15000 | 0.05215 | 54.350 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.39 | Put | | | 1,088.88000 | 1.08888 | 1,070.450 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.40 | Call | | | 52.98000 | 0.05298 | 55.210 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.40 | Put | | | 1,082.76000 | 1.08276 | 1,064.360 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.41 | Call | | | 53.83000 | 0.05383 | 56.080 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.41 | Put | | | 1,076.66000 | 1.07666 | 1,058.280 | 1.00 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| R206 | On | 15/01/2014 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | | | 6.77622 | 104.89339 | 6.79245 | 104.80074 | | 6.92 | 734,253.73 | 7 | 19,077.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Call | | | 4,562.06000 | 4.56206 | 4,640.960 | 7.50 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Put | | | 187.65000 | 0.18765 | 173.900 | 7.50 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | | | 6.84403 | 102.76184 | 6.86110 | 102.66774 | | 7.36 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Call | | | 4,966.87000 | 4.96687 | 5,037.000 | 7.85 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Put | | | 679.52000 | 0.67952 | 655.550 | 7.85 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | | | 6.89550 | 104.10325 | 6.91328 | 104.00817 | | 7.42 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.44 | Call | | | 1,517.60000 | 1.51760 | 1,547.280 | 7.34 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.44 | Put | | | 4,086.18000 | 4.08618 | 4,020.780 | 7.34 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.45 | Call | | | 1,537.16000 | 1.53716 | 1,567.120 | 7.35 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.45 | Put | | | 4,050.65000 | 4.05065 | 3,985.530 | 7.35 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.46 | Call | | | 1,556.87000 | 1.55687 | 1,587.130 | 7.35 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.46 | Put | | | 4,015.31000 | 4.01531 | 3,950.490 | 7.35 | 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 | 01/11/2012 | Bond Future | | | 6.94771 | 99.43469 | 6.97424 | 99.26944 | | 8.14 | 0.00 | 0 | 9,422.00 |
| R208 | On | 01/11/2012 | Bond Future | 6.81 | Call | | | 1,046.68000 | 1.04668 | 1,104.730 | 8.18 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 6.81 | Put | | | 2,075.25000 | 2.07525 | 1,968.050 | 8.18 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.50 | Call | | | 3,657.45000 | 3.65745 | 3,783.670 | 8.65 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.50 | Put | | | 452.42000 | 0.45242 | 413.390 | 8.65 | 0.00 | 0 | 12,250.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Call | | | 4,653.27000 | 4.65327 | 4,792.830 | 8.79 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Put | | | 263.22000 | 0.26322 | 237.530 | 8.79 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | | | 7.01613 | 100.86457 | 7.04387 | 100.69676 | | 8.45 | 0.00 | 0 | 1,980.00 |
| R208 | On | 07/02/2013 | Bond Future | 6.00 | Call | | | 395.30000 | 0.39530 | 415.500 | 8.18 | 0.00 | 0 | 12,250.00 |
| R208 | On | 07/02/2013 | Bond Future | 6.00 | Put | | | 6,962.05000 | 6.96205 | 6,814.440 | 8.18 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Call | | | 5,216.54000 | 5.21654 | 5,340.490 | 9.07 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Put | | | 890.42000 | 0.89042 | 846.560 | 9.07 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | | | 7.06572 | 98.78655 | 7.09449 | 98.61681 | | 8.75 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.65 | Call | | | 1,791.70000 | 1.79170 | 1,850.340 | 8.72 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.65 | Put | | | 4,455.21000 | 4.45521 | 4,344.110 | 8.72 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.66 | Call | | | 1,813.74000 | 1.81374 | 1,872.900 | 8.72 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.66 | Put | | | 4,416.36000 | 4.41636 | 4,305.780 | 8.72 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.64 | Call | | | 1,769.82000 | 1.76982 | 1,827.940 | 8.72 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.64 | Put | | | 4,494.28000 | 4.49428 | 4,382.660 | 8.72 | 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 | 01/11/2012 | Bond Future | | | 8.23538 | 80.16532 | 8.22075 | 80.29191 | | 16.79 | 0.00 | 0 | 7,426.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Call | | | 6,815.54000 | 6.81554 | 6,698.470 | 18.03 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Put | | | 563.43000 | 0.56343 | 572.950 | 18.03 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | | | 8.30635 | 81.31807 | 8.29131 | 81.44635 | | 17.67 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Call | | | 7,882.36000 | 7.88236 | 7,776.970 | 18.83 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Put | | | 1,720.32000 | 1.72032 | 1,743.210 | 18.83 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | | | 8.36175 | 79.23651 | 8.34632 | 79.36662 | | 18.71 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 7.99 | Call | | | 3,650.16000 | 3.65016 | 3,584.590 | 18.55 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 7.99 | Put | | | 6,749.65000 | 6.74965 | 6,814.190 | 18.55 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.00 | Call | | | 3,685.29000 | 3.68529 | 3,619.340 | 18.56 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.00 | Put | | | 6,695.25000 | 6.69525 | 6,759.410 | 18.56 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.01 | Call | | | 3,720.60000 | 3.72060 | 3,654.280 | 18.57 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.01 | Put | | | 6,641.18000 | 6.64118 | 6,704.970 | 18.57 | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 01/11/2012 | Bond Future | | | 152.33630 | 152.33630 | 152.04997 | 152.04997 | | | 8,226,160.20 | 54 | 3,414.00 |
| R210 | On | 01/11/2012 | Bond Future | 144.99 | Call | | | 7,059.97000 | 7.05997 | 7,346.300 | | 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 | | | 7,049.97000 | 7.04997 | 7,336.300 | | 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 | | | 7,039.97000 | 7.03997 | 7,326.300 | | 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 | 01/11/2012 | Bond Future | | | 122.55929 | 122.55929 | 122.57194 | 122.57194 | | | 0.00 | 0 | 480.00 |
| R211 | On | 01/11/2012 | Bond Future | 121.99 | Call | | | 581.94000 | 0.58194 | 569.290 | | 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 | | | 571.94000 | 0.57194 | 559.290 | | 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 | | | 561.94000 | 0.56194 | 549.290 | | 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 |
| R211 | On | 31/01/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | | | 125.50461 | 125.50461 | 125.51455 | 125.51455 | | | 12,675,965.61 | 101 | 5,084.00 |
| R212 | On | 01/11/2012 | Bond Future | 121.99 | Call | | | 3,524.55000 | 3.52455 | 3,514.610 | | 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 | | | 3,514.55000 | 3.51455 | 3,504.610 | | 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 | | | 3,504.55000 | 3.50455 | 3,494.610 | | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| 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 | 01/11/2012 | Bond Future | | | 8.07329 | 91.10498 | 8.05894 | 91.23097 | | 14.61 | 0.00 | 0 | 4,830.00 |
| R213 | On | 01/11/2012 | Bond Future | 7.75 | Call | | | 1,348.75000 | 1.34875 | 1,291.890 | 14.61 | 0.00 | 0 | 140.00 |
| R213 | On | 01/11/2012 | Bond Future | 7.75 | Put | | | 4,124.61000 | 4.12461 | 4,193.740 | 14.61 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Call | | | 6,817.92000 | 6.81792 | 6,701.450 | 15.73 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Put | | | 556.03000 | 0.55603 | 565.550 | 15.73 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | | | 8.14975 | 92.41505 | 8.13496 | 92.54274 | | 15.35 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Call | | | 7,910.39000 | 7.91039 | 7,805.240 | 16.25 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Put | | | 1,639.73000 | 1.63973 | 1,662.270 | 16.25 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | | | 8.20641 | 90.08452 | 8.19121 | 90.21410 | | 16.21 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.84 | Call | | | 3,590.11000 | 3.59011 | 3,525.500 | 16.12 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.84 | Put | | | 6,662.04000 | 6.66204 | 6,727.010 | 16.12 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.85 | Call | | | 3,625.46000 | 3.62546 | 3,560.480 | 16.13 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.85 | Put | | | 6,607.82000 | 6.60782 | 6,672.420 | 16.13 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.86 | Call | | | 3,661.32000 | 3.66132 | 3,595.950 | 16.13 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.86 | Put | | | 6,554.23000 | 6.55423 | 6,618.440 | 16.13 | 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 | 01/11/2012 | Bond Future | | | 8.24850 | 82.13942 | 8.23411 | 82.27157 | | | 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 | | | 2,297.08000 | 2.29708 | 2,429.230 | | 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 | | | 2,200.89000 | 2.20089 | 2,333.040 | | 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 | | | 2,104.88000 | 2.10488 | 2,237.030 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|------------|-------------------------|------|--------|------------|--------------|--------------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|
| R214/R2On | 28/02/2041 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RAIN On | 17/09/2012 | Foreign Exchange Future | | | | 15,866.93000 | 15,866.93000 | 15,833.03000 | 15,833.03000 | | | 0.00 | 0 | 0.00 |
| YUAN/R On | 17/09/2012 | Foreign Exchange Future | | | | 1.29410 | 1.29410 | 1.29410 | 1.29410 | | 14.67 | 0.00 | 0 | 0.00 |
| YUAN/R On | 17/09/2012 | Foreign Exchange Future | 1.33 | Call | | | | 107.76350 | 0.01078 | 102.619 | 15.53 | 0.00 | 0 | 0.00 |
| YUAN/R On | 17/09/2012 | Foreign Exchange Future | 1.33 | Put | | | | 466.76350 | 0.04668 | 461.619 | 15.53 | 0.00 | 0 | 0.00 |
| YUAN/R On | 14/12/2012 | Foreign Exchange Future | | | | 1.30040 | 1.30040 | 1.30250 | 1.30250 | | 15.60 | 0.00 | 0 | 0.00 |
| YUAN/R On | 14/12/2012 | Foreign Exchange Future | 1.34 | Call | | | | 336.16750 | 0.03362 | 323.080 | 16.44 | 0.00 | 0 | 0.00 |
| YUAN/R On | 14/12/2012 | Foreign Exchange Future | 1.34 | Put | | | | 711.16750 | 0.07112 | 719.080 | 16.44 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 209,767,235.30 | 22,206 | 1,423,520.00 |

i-Bonds

| | | | | | | | | | | | | | | |
|-----------|------------|-----------|--|--|--|-----------|-----------|-----------|-----------|--|-----------------------|-------------|----------------|---------------|
| AA02 On | 28/03/2016 | Spot Bond | | | | 100.00000 | 10.72529 | 100.00000 | 10.69930 | | | 0.00 | 0 | 0.00 |
| AA03 On | 11/05/2015 | Spot Bond | | | | 100.00000 | 22.15025 | 100.00000 | 22.10150 | | | 0.00 | 0 | 0.00 |
| AA04 On | 22/03/2017 | Spot Bond | | | | 100.00000 | 9.62968 | 100.00000 | 9.60635 | | | 0.00 | 0 | 0.00 |
| AA05 On | 22/03/2019 | Spot Bond | | | | 5.00000 | 127.53524 | 5.00000 | 127.51813 | | | 0.00 | 0 | 18,000,000.00 |
| AB05 On | 01/09/2012 | Spot Bond | | | | 100.00000 | 101.32148 | 100.00000 | 101.05272 | | | 0.00 | 0 | 1,800,000.00 |
| AB06 On | 27/03/2015 | Spot Bond | | | | 100.00000 | 22.35316 | 100.00000 | 22.30396 | | 46,135,123,600,000.00 | 461,351,236 | 132,301,809.00 | |
| AB07 On | 07/03/2014 | Spot Bond | | | | 100.00000 | 38.74331 | 100.00000 | 38.65803 | | 41,551,945,200,000.00 | 415,519,452 | 111,903,863.00 | |
| AB08 On | 03/05/2017 | Spot Bond | | | | 100.00000 | 8.89264 | 100.00000 | 8.87109 | | | 0.00 | 0 | 0.00 |
| AB09 On | 03/05/2017 | Spot Bond | | | | 100.00000 | 15.08247 | 100.00000 | 15.04928 | | | 0.00 | 0 | 5,000,000.00 |
| ABCL1 On | 22/09/2013 | Spot Bond | | | | 100.00000 | 43.15408 | 100.00000 | 43.04953 | | | 0.00 | 0 | 0.00 |
| ABCP11 On | 31/03/2013 | Spot Bond | | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| ABCP12 | On | 20/09/2014 | | | 100.00000 | 30.96220 | 100.00000 | 30.89324 | | | 200,000,000,000.00 | 2,000,000 | 2,000,000.00 |
| ABCP13 | On | 07/12/2023 | | | 100.00000 | 6.50423 | 100.00000 | 6.48983 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On | 25/02/2015 | | | 100.00000 | 18.92268 | 100.00000 | 18.87683 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On | 17/03/2014 | | | 100.00000 | 30.68699 | 100.00000 | 30.61266 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On | 17/03/2016 | | | 100.00000 | 11.85681 | 100.00000 | 11.82810 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On | 17/03/2018 | | | 100.00000 | 8.89625 | 100.00000 | 8.87470 | | | 1,800,000,000,000.00 | 18,000,000 | 9,000,000.00 |
| ABFN08 | On | 17/03/2020 | | | 100.00000 | 8.71253 | 100.00000 | 8.69143 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On | 17/03/2026 | | | 100.00000 | 8.83977 | 100.00000 | 8.81836 | | | 0.00 | 0 | 0.00 |
| ABL10A | On | 15/03/2015 | | | 100.00000 | 27.35504 | 100.00000 | 27.29482 | | | 0.00 | 0 | 3,700,000.00 |
| ABL10B | On | 15/03/2015 | | | 100.00000 | 19.51005 | 100.00000 | 19.46279 | | | 0.00 | 0 | 0.00 |
| ABL11A | On | 29/09/2014 | | | 100.00000 | 29.48087 | 100.00000 | 29.41598 | | | 0.00 | 0 | 106,000.00 |
| ABL11B | On | 29/09/2014 | | | 100.00000 | 23.24272 | 100.00000 | 23.18641 | | | 0.00 | 0 | 0.00 |
| ABL12B | On | 08/03/2015 | | | 100.00000 | 19.00189 | 100.00000 | 18.95586 | | | 0.00 | 0 | 0.00 |
| ABL13 | On | 11/10/2016 | | | 100.00000 | 11.21649 | 100.00000 | 11.18932 | | | 0.00 | 0 | 0.00 |
| ABL7 | On | 18/02/2013 | | | 100.00000 | 70.81067 | 100.00000 | 70.68121 | | | 0.00 | 0 | 350,000.00 |
| ABL8A | On | 19/09/2013 | | | 100.00000 | 54.56582 | 100.00000 | 54.44571 | | | 0.00 | 0 | 1,700,000.00 |
| ABL8B | On | 19/09/2013 | | | 100.00000 | 44.91445 | 100.00000 | 44.80565 | | | 0.00 | 0 | 0.00 |
| ABL9 | On | 19/02/2013 | | | 100.00000 | 82.13210 | 100.00000 | 81.95316 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ABLC04 | On | 15/02/2013 | | | 100.00000 | 86.43533 | 100.00000 | 86.29921 | | | 0.00 | 0 | 0.00 |
| ABLC07 | On | 15/02/2013 | | | 100.00000 | 68.14815 | 100.00000 | 67.89668 | | | 0.00 | 0 | 0.00 |
| ABLI01 | On | 31/03/2013 | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On | 08/05/2014 | | | 100.00000 | 39.30291 | 100.00000 | 39.21537 | | 22,850,000,000,000.00 | 228,500,000 | 228,000,000.00 | |
| ABLI03 | On | 15/03/2015 | | | 100.00000 | 21.53799 | 100.00000 | 21.49002 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On | 11/10/2016 | | | 8.00000 | 92.09503 | 8.00000 | 92.07300 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On | 13/07/2016 | | | 100.00000 | 20.48394 | 100.00000 | 20.43886 | | | 0.00 | 0 | 1,336,000.00 |
| ABLS2B | On | 13/07/2016 | | | 100.00000 | 16.46139 | 100.00000 | 16.42150 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On | 31/03/2018 | | | 9.58000 | 101.45775 | 9.58000 | 101.43165 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On | 29/03/2019 | | | 100.00000 | 11.73836 | 100.00000 | 11.70992 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On | 29/06/2019 | | | 100.00000 | 11.11926 | 100.00000 | 11.08455 | | 400,000,000,000.00 | 4,000,000 | 2,000,000.00 | |
| ABLSI1 | On | 29/06/2019 | | | 4.50000 | 101.18145 | 4.50000 | 101.16650 | | | 0.00 | 0 | 0.00 |
| ABN05 | On | 18/04/2021 | | | 100.00000 | 5.73149 | 100.00000 | 5.71866 | | | 0.00 | 0 | 0.00 |
| ABN07 | On | 13/06/2015 | | | 100.00000 | 19.48769 | 100.00000 | 19.44404 | | | 0.00 | 0 | 0.00 |
| ABN09 | On | 27/06/2023 | | | 100.00000 | 5.04785 | 100.00000 | 5.03655 | | | 0.00 | 0 | 0.00 |
| ABN13 | On | 04/03/2013 | | | 100.00000 | 94.35795 | 100.00000 | 94.14778 | | | 0.00 | 0 | 0.00 |
| ABN14 | On | 10/10/2033 | | | 100.00000 | 5.44300 | 100.00000 | 5.43081 | | | 0.00 | 0 | 0.00 |
| ABN17 | On | 31/03/2013 | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN23 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| ABN32 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| ABN33 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 2.30372 | 100.00000 | 2.29936 | | | 0.00 | 0 | 0.00 |
| ABN34 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 2.30372 | 100.00000 | 2.29936 | | | 0.00 | 0 | 0.00 |
| ABN35 | On | 04/03/2013 | Spot Bond | | | 6.82500 | 101.48205 | 6.82500 | 101.46339 | | | 0.00 | 0 | 0.00 |
| ABN37 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 6.80759 | 100.00000 | 6.79467 | | | 0.00 | 0 | 0.00 |
| ABN38 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 12.59531 | 100.00000 | 12.57142 | | | 0.00 | 0 | 0.00 |
| ABN39 | On | 21/09/2016 | Spot Bond | | | 100.00000 | 10.99766 | 100.00000 | 10.97103 | | | 0.00 | 0 | 0.00 |
| ABN40 | On | 29/09/2015 | Spot Bond | | | 100.00000 | 11.59331 | 100.00000 | 11.57095 | | | 0.00 | 0 | 0.00 |
| ABN41 | On | 01/10/2014 | Spot Bond | | | 100.00000 | 22.91292 | 100.00000 | 22.86425 | | | 0.00 | 0 | 0.00 |
| ABN42 | On | 16/11/2015 | Spot Bond | | | 100.00000 | 10.57700 | 100.00000 | 10.55671 | | | 0.00 | 0 | 0.00 |
| ABN44 | On | 14/12/2015 | Spot Bond | | | 100.00000 | 10.01723 | 100.00000 | 9.99796 | | | 0.00 | 0 | 0.00 |
| ABN45 | On | 23/02/2016 | Spot Bond | | | 100.00000 | 20.44674 | 100.00000 | 20.40730 | | | 0.00 | 0 | 0.00 |
| ABN46 | On | 23/03/2016 | Spot Bond | | | 100.00000 | 19.57138 | 100.00000 | 19.53352 | | | 0.00 | 0 | 0.00 |
| ABN47 | On | 05/04/2017 | Spot Bond | | | 100.00000 | 8.48220 | 100.00000 | 10.72073 | | | 0.00 | 0 | 0.00 |
| ABN48 | On | 13/04/2017 | Spot Bond | | | 100.00000 | 10.52722 | 100.00000 | 10.49435 | | | 0.00 | 0 | 0.00 |
| ABN49 | On | 12/04/2016 | Spot Bond | | | 100.00000 | 18.82800 | 100.00000 | 18.79157 | | | 0.00 | 0 | 0.00 |
| ABN50 | On | 21/12/2014 | Spot Bond | | | 100.00000 | 23.03689 | 100.00000 | 23.00071 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------|------------------|----------------|
| ABN51 | On | 09/09/2015 | Spot Bond | | | 100.00000 | 17.53138 | 100.00000 | 17.47022 | | | 0.00 | 0 | 0.00 |
| ABN52 | On | 18/05/2016 | Spot Bond | | | 100.00000 | 17.10457 | 100.00000 | 17.07148 | | | 0.00 | 0 | 0.00 |
| ABN53 | On | 01/06/2016 | Spot Bond | | | 100.00000 | 16.40913 | 100.00000 | 16.37739 | | | 0.00 | 0 | 0.00 |
| ABN54 | On | 14/06/2016 | Spot Bond | | | 100.00000 | 16.09527 | 100.00000 | 16.06414 | | | 0.00 | 0 | 0.00 |
| ABN55 | On | 27/06/2017 | Spot Bond | | | 100.00000 | 8.63717 | 100.00000 | 8.60832 | | | 0.00 | 0 | 0.00 |
| ABN56 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 24.32395 | 100.00000 | 24.19280 | | | 0.00 | 0 | 0.00 |
| ABN57 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 57.64735 | 100.00000 | 57.53798 | | | 0.00 | 0 | 0.00 |
| ABN58 | On | 16/07/2017 | Spot Bond | | | 100.00000 | 10.53701 | 100.00000 | 10.49067 | | | 0.00 | 0 | 0.00 |
| ABN59 | On | 20/07/2016 | Spot Bond | | | 100.00000 | 14.03833 | 100.00000 | 14.01118 | | | 0.00 | 0 | 0.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 14.94566 | 100.00000 | 14.91276 | | | 0.00 | 0 | 8,400,000.00 |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 100.00000 | 20.92746 | 100.00000 | 20.88139 | | 2,920,000,000,000.00 | | 29,200,000 | 18,156,000.00 |
| ABS6 | On | 01/06/2020 | Spot Bond | | | 100.00000 | 9.97920 | 100.00000 | 9.95711 | | 110,607,000,000,000.00 | | 106,070,000 | 286,595,000.00 |
| ABS7 | On | 11/09/2026 | Spot Bond | | | 100.00000 | 12.60409 | 100.00000 | 12.57635 | | 60,200,000,000,000.00 | | 602,000,000 | 151,135,000.00 |
| ABS9 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 18.24112 | 100.00000 | 18.20097 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 100.00000 | 31.59439 | 100.00000 | 31.52364 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 4.00000 | 118.46748 | 4.00000 | 118.45156 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.50423 | 100.00000 | 6.48983 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.75413 | 100.00000 | 5.74131 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 3.19215 | 100.00000 | 3.18503 | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL001 On 31/07/2013 Spot Bond | | | 100.00000 | 57.09764 | 100.00000 | 56.95932 | | | 0.00 | 0 | 0.00 |
| ACL017 On 20/03/2013 Spot Bond | | | 100.00000 | 63.42209 | 100.00000 | 63.26845 | | | 0.00 | 0 | 0.00 |
| ACL019 On 20/06/2013 Spot Bond | | | 100.00000 | 63.76241 | 100.00000 | 63.60794 | | | 0.00 | 0 | 0.00 |
| ACL01U On 30/06/2015 Spot Bond | | | 100.00000 | 20.73659 | 100.00000 | 20.68635 | | | 0.00 | 0 | 0.00 |
| ACL020 On 31/08/2013 Spot Bond | | | 100.00000 | 47.05323 | 100.00000 | 46.93924 | | | 0.00 | 0 | 0.00 |
| ACL024 On 20/04/2013 Spot Bond | | | 100.00000 | 59.05288 | 100.00000 | 58.90982 | | | 0.00 | 0 | 0.00 |
| ACL025 On 31/08/2013 Spot Bond | | | 100.00000 | 47.05323 | 100.00000 | 46.93924 | | | 0.00 | 0 | 0.00 |
| ACL026 On 08/05/2013 Spot Bond | | | 100.00000 | 56.39324 | 100.00000 | 56.25663 | | | 0.00 | 0 | 0.00 |
| ACL027 On 20/05/2013 Spot Bond | | | 100.00000 | 63.38399 | 100.00000 | 63.24446 | | | 0.00 | 0 | 0.00 |
| ACL028 On 15/09/2015 Spot Bond | | | 13.50000 | 105.80679 | 13.50000 | 105.76924 | | | 0.00 | 0 | 0.00 |
| ACL029 On 20/08/2015 Spot Bond | | | 100.00000 | 17.38456 | 100.00000 | 17.34245 | | | 0.00 | 0 | 0.00 |
| ACL033 On 20/08/2015 Spot Bond | | | 100.00000 | 17.61365 | 100.00000 | 17.57097 | | | 0.00 | 0 | 0.00 |
| ACL036 On 20/08/2015 Spot Bond | | | 100.00000 | 20.86658 | 100.00000 | 20.81603 | | | 0.00 | 0 | 0.00 |
| ACL038 On 16/10/2012 Spot Bond | | | 100.00000 | 88.16787 | 100.00000 | 87.95895 | | | 0.00 | 0 | 0.00 |
| ACL039 On 20/09/2013 Spot Bond | | | 100.00000 | 43.60226 | 100.00000 | 43.49663 | | | 0.00 | 0 | 0.00 |
| ACL041 On 20/09/2013 Spot Bond | | | 100.00000 | 43.55537 | 100.00000 | 43.44986 | | | 0.00 | 0 | 0.00 |
| ACL042 On 20/08/2015 Spot Bond | | | 100.00000 | 17.15548 | 100.00000 | 17.11392 | | | 0.00 | 0 | 0.00 |
| ACL047 On 22/10/2018 Spot Bond | | | 100.00000 | 1.38940 | 100.00000 | 1.38677 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL053 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 85.63684 | 100.00000 | 85.44133 | | | 0.00 | 0 | 0.00 |
| ACL054 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 85.63684 | 100.00000 | 85.44133 | | | 0.00 | 0 | 0.00 |
| ACL068 | On | 22/02/2014 | Spot Bond | | | 100.00000 | 33.56651 | 100.00000 | 33.48519 | | | 0.00 | 0 | 0.00 |
| ACL070 | On | 31/12/2013 | Spot Bond | | | 100.00000 | 42.97309 | 100.00000 | 42.86899 | | | 0.00 | 0 | 0.00 |
| ACL071 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 14.06190 | 100.00000 | 14.03522 | | | 0.00 | 0 | 0.00 |
| ACL072 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 85.40561 | 100.00000 | 85.21017 | | | 0.00 | 0 | 0.00 |
| ACL073 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 11.80961 | 100.00000 | 11.78726 | | | 0.00 | 0 | 0.00 |
| ACL074 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 11.80961 | 100.00000 | 11.78726 | | | 0.00 | 0 | 0.00 |
| ACL075 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 44.18051 | 100.00000 | 44.07348 | | | 0.00 | 0 | 0.00 |
| ACL076 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 15.36342 | 100.00000 | 15.32621 | | | 0.00 | 0 | 0.00 |
| ACL077 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 16.27508 | 100.00000 | 16.23565 | | | 0.00 | 0 | 0.00 |
| ACL078 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.95702 | 100.00000 | 14.92079 | | | 0.00 | 0 | 0.00 |
| ACL080 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 15.23162 | 100.00000 | 15.19472 | | | 0.00 | 0 | 0.00 |
| ACL081 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 15.35244 | 100.00000 | 15.31525 | | | 0.00 | 0 | 0.00 |
| ACL082 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.78841 | 100.00000 | 9.76686 | | | 0.00 | 0 | 0.00 |
| ACL083 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.78841 | 100.00000 | 9.76686 | | | 0.00 | 0 | 0.00 |
| ACL084 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.83998 | 100.00000 | 9.81832 | | | 0.00 | 0 | 0.00 |
| ACL085 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 14.73735 | 100.00000 | 14.70165 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| ACL086 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.83998 | 100.00000 | 9.81832 | | | 0.00 | 0 | 0.00 |
| ACL087 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.73683 | 100.00000 | 9.71541 | | | 0.00 | 0 | 0.00 |
| ACL088 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 22.71802 | 100.00000 | 22.67504 | | | 0.00 | 0 | 0.00 |
| ACL089 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 23.10662 | 100.00000 | 23.05064 | | | 0.00 | 0 | 0.00 |
| ACL090 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 94.08040 | 100.00000 | 93.84461 | | | 0.00 | 0 | 0.00 |
| ACL091 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 43.82887 | 100.00000 | 43.72270 | | 400,000,000,000.00 | 0.00 | 4,000,000 | 2,000,000.00 |
| ACL092 | On | 26/12/2015 | Spot Bond | | | 100.00000 | 14.42159 | 100.00000 | 14.38666 | | | 0.00 | 0 | 0.00 |
| ACL093 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 43.82887 | 100.00000 | 43.72270 | | | 0.00 | 0 | 0.00 |
| ACL094 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 94.08040 | 100.00000 | 93.84461 | | 200,000,000,000.00 | 0.00 | 2,000,000 | 1,000,000.00 |
| ACL095 | On | 20/12/2018 | Spot Bond | | | 100.00000 | 9.58638 | 100.00000 | 9.56315 | | | 0.00 | 0 | 0.00 |
| ACL096 | On | 20/06/2020 | Spot Bond | | | 100.00000 | 9.57826 | 100.00000 | 9.55506 | | | 0.00 | 0 | 0.00 |
| ACL097 | On | 20/12/2025 | Spot Bond | | | 100.00000 | 9.58955 | 100.00000 | 9.56632 | | | 0.00 | 0 | 0.00 |
| ACL098 | On | 20/12/2025 | Spot Bond | | | 100.00000 | 9.35710 | 100.00000 | 9.33442 | | | 0.00 | 0 | 0.00 |
| ACL099 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 43.43816 | 100.00000 | 43.33293 | | | 0.00 | 0 | 0.00 |
| ACL100 | On | 20/12/2017 | Spot Bond | | | 100.00000 | 9.82383 | 100.00000 | 9.80003 | | | 0.00 | 0 | 0.00 |
| ACL101 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 87.89132 | 100.00000 | 87.68548 | | | 0.00 | 0 | 0.00 |
| ACL102 | On | 12/07/2013 | Spot Bond | | | 100.00000 | 60.22067 | 100.00000 | 60.07479 | | | 0.00 | 0 | 0.00 |
| ACL103 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 87.89132 | 100.00000 | 87.68548 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL104 | On | 20/12/2019 | Spot Bond | | | 100.00000 | 11.78462 | 100.00000 | 11.75607 | | | 0.00 | 0 | 930,000.00 |
| ACL114 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 30.80437 | 100.00000 | 30.72975 | | | 0.00 | 0 | 0.00 |
| ACL115 | On | 31/01/2014 | Spot Bond | | | 100.00000 | 37.69577 | 100.00000 | 37.61279 | | | 0.00 | 0 | 0.00 |
| ACL116 | On | 31/01/2014 | Spot Bond | | | 100.00000 | 39.23789 | 100.00000 | 39.14283 | | | 0.00 | 0 | 0.00 |
| ACL118 | On | 26/01/2021 | Spot Bond | | | 100.00000 | 7.84309 | 100.00000 | 7.82408 | | | 0.00 | 0 | 0.00 |
| ACL120 | On | 26/01/2021 | Spot Bond | | | 100.00000 | 7.85373 | 100.00000 | 7.83470 | | | 0.00 | 0 | 0.00 |
| ACL122 | On | 20/06/2016 | Spot Bond | | | 100.00000 | 7.03095 | 100.00000 | 7.01761 | | | 0.00 | 0 | 0.00 |
| ACL123 | On | 27/01/2014 | Spot Bond | | | 100.00000 | 39.69186 | 100.00000 | 39.59570 | | | 0.00 | 0 | 0.00 |
| ACL124 | On | 09/06/2018 | Spot Bond | | | 100.00000 | 3.88061 | 100.00000 | 3.87202 | | | 0.00 | 0 | 0.00 |
| ACL125 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 4.74580 | 100.00000 | 4.73535 | | | 0.00 | 0 | 0.00 |
| ACL126 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 5.90480 | 100.00000 | 5.89363 | | | 0.00 | 0 | 0.00 |
| ACL127 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 4.03499 | 100.00000 | 4.02610 | | | 0.00 | 0 | 0.00 |
| ACL128 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 4.18936 | 100.00000 | 4.18014 | | | 0.00 | 0 | 0.00 |
| ACL129 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 9.09356 | 100.00000 | 9.07154 | | | 0.00 | 0 | 0.00 |
| ACL130 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 26.73688 | 100.00000 | 26.67210 | | | 0.00 | 0 | 0.00 |
| ACL131 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 26.73688 | 100.00000 | 26.67210 | | | 0.00 | 0 | 0.00 |
| ACL132 | On | 27/01/2014 | Spot Bond | | | 100.00000 | 39.69186 | 100.00000 | 39.59570 | | | 0.00 | 0 | 0.00 |
| ACL133 | On | 26/08/2014 | Spot Bond | | | 100.00000 | 22.47835 | 100.00000 | 22.42389 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL134 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 23.19719 | 100.00000 | 23.14099 | | | 0.00 | 0 | 0.00 |
| ACL135 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 23.13680 | 100.00000 | 23.08075 | | | 0.00 | 0 | 0.00 |
| ACL136 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.94251 | 100.00000 | 8.92085 | | | 0.00 | 0 | 0.00 |
| ACL137 | On | 02/09/2016 | Spot Bond | | | 100.00000 | 11.72403 | 100.00000 | 11.69563 | | | 0.00 | 0 | 0.00 |
| ACL138 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.93089 | 100.00000 | 8.90925 | | | 0.00 | 0 | 0.00 |
| ACL139 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.63369 | 100.00000 | 9.61248 | | | 0.00 | 0 | 0.00 |
| ACL140 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 94.26533 | 100.00000 | 94.02907 | | | 0.00 | 0 | 0.00 |
| ACL141 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.68526 | 100.00000 | 9.66394 | | | 0.00 | 0 | 0.00 |
| ACL142 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 23.19719 | 100.00000 | 23.14099 | | | 0.00 | 0 | 1,000,000.00 |
| ACL143 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.87645 | 100.00000 | 11.84767 | | | 0.00 | 0 | 132,000.00 |
| ACL144 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.13798 | 100.00000 | 11.11100 | | | 0.00 | 0 | 0.00 |
| ACL145 | On | 20/12/2021 | Spot Bond | | | 100.00000 | 9.12843 | 100.00000 | 9.10632 | | | 0.00 | 0 | 0.00 |
| ACL146 | On | 30/11/2013 | Spot Bond | | | 100.00000 | 48.67989 | 100.00000 | 52.23757 | | | 0.00 | 0 | 0.00 |
| ACL149 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 29.39271 | 100.00000 | 29.33452 | | | 0.00 | 0 | 0.00 |
| ACL150 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 29.16298 | 100.00000 | 29.10524 | | | 0.00 | 0 | 0.00 |
| ACL151 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.35571 | 100.00000 | 9.33720 | | | 0.00 | 0 | 0.00 |
| ACL152 | On | 08/02/2014 | Spot Bond | | | 100.00000 | 38.03285 | 100.00000 | 37.94072 | | | 0.00 | 0 | 0.00 |
| ACL153 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.07604 | 100.00000 | 16.04421 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL154 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.91696 | 100.00000 | 15.88545 | | | 0.00 | 0 | 0.00 |
| ACL155 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.22576 | 100.00000 | 16.19363 | | | 0.00 | 0 | 0.00 |
| ACL156 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.33538 | 100.00000 | 9.31690 | | | 0.00 | 0 | 0.00 |
| ACL157 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 8.97956 | 100.00000 | 8.96178 | | | 0.00 | 0 | 0.00 |
| ACL158 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.10410 | 100.00000 | 16.07222 | | | 0.00 | 0 | 0.00 |
| ACL159 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.20704 | 100.00000 | 16.17495 | | | 0.00 | 0 | 0.00 |
| ACL161 | On | 20/03/2022 | Spot Bond | | | 100.00000 | 11.29487 | 100.00000 | 11.27722 | | | 0.00 | 0 | 0.00 |
| ACL162 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 13.73130 | 100.00000 | 13.70412 | | | 0.00 | 0 | 0.00 |
| ACL163 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.15090 | 100.00000 | 16.11892 | | | 0.00 | 0 | 0.00 |
| ACL164 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 33.19254 | 100.00000 | 33.11213 | | | 0.00 | 0 | 0.00 |
| ACL165 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 22.12263 | 100.00000 | 22.06904 | | | 0.00 | 0 | 0.00 |
| ACL166 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 30.50126 | 100.00000 | 30.42737 | | | 0.00 | 0 | 0.00 |
| ACL167 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 12.74762 | 100.00000 | 12.72760 | | | 0.00 | 0 | 0.00 |
| ACL168 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.40392 | 100.00000 | 10.37871 | | | 0.00 | 0 | 0.00 |
| ACL169 | On | 20/06/2017 | Spot Bond | | | 1.75000 | 102.49160 | 1.75000 | 102.48567 | | | 0.00 | 0 | 0.00 |
| ACL170 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 17.42092 | 100.00000 | 17.37872 | | | 0.00 | 0 | 0.00 |
| ACL171 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 82.24053 | 100.00000 | 82.06442 | | | 0.00 | 0 | 0.00 |
| ACL172 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 17.44217 | 100.00000 | 17.39992 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL173 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.32373 | 100.00000 | 10.29872 | | | 0.00 | 0 | 0.00 |
| ACL174 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 9.32485 | 100.00000 | 9.30226 | | | 0.00 | 0 | 0.00 |
| ACL175 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 8.73932 | 100.00000 | 8.71814 | | | 0.00 | 0 | 0.00 |
| ACL176 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 78.32618 | 100.00000 | 78.15846 | | | 0.00 | 0 | 0.00 |
| ACL177 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 44.07459 | 100.00000 | 43.92740 | | | 0.00 | 0 | 0.00 |
| ACL178 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 24.20273 | 100.00000 | 24.12190 | | | 0.00 | 0 | 0.00 |
| ACL179 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 81.94876 | 100.00000 | 81.77329 | | | 0.00 | 0 | 0.00 |
| ACL180 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 10.12268 | 100.00000 | 10.07798 | | | 0.00 | 0 | 0.00 |
| ACL181 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.80162 | 100.00000 | 1.79366 | | | 0.00 | 0 | 0.00 |
| ACL182 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 1.80162 | 100.00000 | 1.79366 | | | 0.00 | 0 | 0.00 |
| ACL183 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 0.32065 | 100.00000 | 0.31923 | | | 0.00 | 0 | 0.00 |
| ACL184 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 1.12449 | 100.00000 | 1.11804 | | | 0.00 | 0 | 0.00 |
| ACL185 | On | 20/09/2022 | Spot Bond | | | 100.00000 | 0.01405 | 100.00000 | 0.01394 | | | 0.00 | 0 | 0.00 |
| ADB01S | On | 14/12/2012 | Spot Bond | | | 100.00000 | 79.47875 | 100.00000 | 79.31352 | | | 0.00 | 0 | 0.00 |
| ADB02S | On | 14/12/2012 | Spot Bond | | | 100.00000 | 79.45594 | 100.00000 | 79.29074 | | | 0.00 | 0 | 0.00 |
| ADB03S | On | 09/04/2013 | Spot Bond | | | 100.00000 | 66.93252 | 100.00000 | 66.78440 | | | 0.00 | 0 | 0.00 |
| AER01U | On | 18/11/2016 | Spot Bond | | | 100.00000 | 2.26824 | 100.00000 | 2.26275 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On | 21/11/2014 | Spot Bond | | | 100.00000 | 19.43896 | 100.00000 | 22.50655 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------|------------------|----------------|
| AHF1B1 | On | 21/11/2014 | Spot Bond | | | 100.00000 | 20.08830 | 100.00000 | 23.12920 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On | 21/11/2014 | Spot Bond | | | 100.00000 | 20.52119 | 100.00000 | 23.54430 | | | 0.00 | 0 | 0.00 |
| AIR01 | On | 15/03/2019 | Spot Bond | | | 100.00000 | 12.62472 | 100.00000 | 12.59693 | | 73,230,000,000,000.00 | | 732,300,000 | 252,928,000.00 |
| AIR02 | On | 30/04/2023 | Spot Bond | | | 100.00000 | 15.01812 | 100.00000 | 14.98488 | | | 0.00 | 0 | 0.00 |
| AIR02U | On | 05/10/2014 | Spot Bond | | | 100.00000 | 24.28478 | 100.00000 | 24.22595 | | | 0.00 | 0 | 0.00 |
| AIR03 | On | 09/03/2016 | Spot Bond | | | 100.00000 | 20.62528 | 100.00000 | 20.57987 | | | 0.00 | 0 | 15,100,000.00 |
| AIR03U | On | 26/10/2014 | Spot Bond | | | 100.00000 | 23.31304 | 100.00000 | 23.25655 | | | 0.00 | 0 | 0.00 |
| AIR04U | On | 26/10/2029 | Spot Bond | | | 100.00000 | 15.01995 | 100.00000 | 14.98672 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On | 30/04/2028 | Spot Bond | | | 100.00000 | 6.10454 | 100.00000 | 6.09087 | | | 0.00 | 0 | 0.00 |
| AIRL02 | On | 18/02/2014 | Spot Bond | | | 100.00000 | 33.72220 | 100.00000 | 33.64797 | | | 0.00 | 0 | 0.00 |
| BAW10 | On | 01/10/2016 | Spot Bond | | | 100.00000 | 10.46311 | 100.00000 | 10.43777 | | | 0.00 | 0 | 0.00 |
| BAW11 | On | 01/10/2018 | Spot Bond | | | 100.00000 | 14.05831 | 100.00000 | 14.02720 | | | 0.00 | 0 | 2,192,000.00 |
| BAW12 | On | 17/04/2015 | Spot Bond | | | 100.00000 | 17.82876 | 100.00000 | 17.77310 | | | 0.00 | 0 | 0.00 |
| BAW13 | On | 17/04/2017 | Spot Bond | | | 100.00000 | 10.77768 | 100.00000 | 10.74403 | | | 0.00 | 0 | 500,000.00 |
| BAW14U | On | 01/01/2014 | Spot Bond | | | 100.00000 | 37.11116 | 100.00000 | 36.99530 | | | 0.00 | 0 | 0.00 |
| BAW2 | On | 02/10/2015 | Spot Bond | | | 100.00000 | 23.01508 | 100.00000 | 22.96414 | | | 0.00 | 0 | 0.00 |
| BAW3 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 10.21872 | 100.00000 | 10.19397 | | | 0.00 | 0 | 0.00 |
| BAW4 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 44.32013 | 100.00000 | 44.21277 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAW5 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 50.36370 | 100.00000 | 50.25285 | | | 0.00 | 0 | 0.00 |
| BAW6 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 22.43889 | 100.00000 | 22.38453 | | | 0.00 | 0 | 0.00 |
| BAW7 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 28.35803 | 100.00000 | 28.29526 | | | 0.00 | 0 | 0.00 |
| BAW8 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 15.00812 | 100.00000 | 14.97489 | | | 0.00 | 0 | 0.00 |
| BAW9 | On | 03/02/2014 | Spot Bond | | | 100.00000 | 38.88318 | 100.00000 | 38.78898 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 17.72750 | 100.00000 | 17.68455 | | | 0.00 | 0 | 0.00 |
| BAYA02 | On | 30/06/2013 | Spot Bond | | | 100.00000 | 63.81500 | 100.00000 | 63.66040 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 18.54379 | 100.00000 | 18.49886 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 18.51162 | 100.00000 | 18.46677 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On | 30/09/2016 | Spot Bond | | | 100.00000 | 14.03693 | 100.00000 | 14.00292 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 18.41514 | 100.00000 | 18.37053 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On | 31/12/2017 | Spot Bond | | | 100.00000 | 14.28658 | 100.00000 | 14.25196 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 17.60573 | 100.00000 | 17.56308 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 17.60573 | 100.00000 | 17.56308 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 15.59867 | 100.00000 | 15.56088 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 16.03648 | 100.00000 | 15.99762 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 17.20213 | 100.00000 | 17.16045 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 18.54379 | 100.00000 | 18.49886 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA15 On | 30/06/2016 | Spot Bond | | | 100.00000 | 16.61109 | 100.00000 | 16.57085 | | | 0.00 | 0 | 0.00 |
| BAYA16 On | 30/09/2016 | Spot Bond | | | 8.00000 | 101.12557 | 8.00000 | 101.10380 | | | 0.00 | 0 | 0.00 |
| BAYA17 On | 30/09/2016 | Spot Bond | | | 100.00000 | 13.70427 | 100.00000 | 13.67107 | | | 0.00 | 0 | 0.00 |
| BAYA18 On | 31/12/2016 | Spot Bond | | | 100.00000 | 13.70427 | 100.00000 | 13.67107 | | | 0.00 | 0 | 0.00 |
| BAYA19 On | 31/12/2016 | Spot Bond | | | 100.00000 | 13.70427 | 100.00000 | 13.67107 | | | 0.00 | 0 | 0.00 |
| BAYA20 On | 30/09/2014 | Spot Bond | | | 100.00000 | 24.56144 | 100.00000 | 24.50194 | | | 0.00 | 0 | 0.00 |
| BAYA21 On | 31/03/2013 | Spot Bond | | | 100.00000 | 62.15421 | 100.00000 | 62.00363 | | | 0.00 | 0 | 0.00 |
| BAYA22 On | 30/09/2015 | Spot Bond | | | 100.00000 | 16.31391 | 100.00000 | 16.27438 | | | 0.00 | 0 | 0.00 |
| BAYA23 On | 30/06/2017 | Spot Bond | | | 100.00000 | 12.29955 | 100.00000 | 12.26029 | | | 0.00 | 0 | 1,000,000.00 |
| BAYA24 On | 30/06/2017 | Spot Bond | | | 100.00000 | 12.87839 | 100.00000 | 12.83728 | | | 0.00 | 0 | 0.00 |
| BAYA25 On | 30/06/2017 | Spot Bond | | | 100.00000 | 1.60208 | 100.00000 | 1.59209 | | | 0.00 | 0 | 0.00 |
| BAYB02 On | 31/03/2016 | Spot Bond | | | 100.00000 | 21.01102 | 100.00000 | 20.96012 | | | 0.00 | 0 | 0.00 |
| BAYB03 On | 31/12/2016 | Spot Bond | | | 100.00000 | 19.58687 | 100.00000 | 19.53942 | | | 0.00 | 0 | 0.00 |
| BAYB04 On | 31/03/2017 | Spot Bond | | | 100.00000 | 17.54508 | 100.00000 | 17.50258 | | | 0.00 | 0 | 0.00 |
| BAYB05 On | 30/06/2019 | Spot Bond | | | 100.00000 | 0.28514 | 100.00000 | 0.28336 | | | 0.00 | 0 | 0.00 |
| BAYC1UOn | 31/12/2016 | Spot Bond | | | 100.00000 | 4.86757 | 100.00000 | 4.85836 | | | 0.00 | 0 | 0.00 |
| BAYD1UOn | 30/06/2035 | Spot Bond | | | 100.00000 | 21.20237 | 100.00000 | 21.15101 | | | 0.00 | 0 | 0.00 |
| BAYD2UOn | 30/06/2035 | Spot Bond | | | 100.00000 | 19.29654 | 100.00000 | 19.24980 | | | 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 |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYD3UOn | 30/06/2035 | Spot Bond | | | | 100.00000 | 11.91145 | 100.00000 | 11.88259 | | | 0.00 | 0 | 0.00 |
| BAYD4UOn | 30/06/2035 | Spot Bond | | | | 100.00000 | 11.91145 | 100.00000 | 11.88259 | | | 0.00 | 0 | 0.00 |
| BAYD5UOn | 30/06/2035 | Spot Bond | | | | 100.00000 | 14.40150 | 100.00000 | 14.36662 | | | 0.00 | 0 | 0.00 |
| BAYD6UOn | 30/06/2035 | Spot Bond | | | | 100.00000 | 12.47866 | 100.00000 | 12.44843 | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | | | | 100.00000 | 25.64182 | 100.00000 | 25.57970 | | | 0.00 | 0 | 0.00 |
| BCP2 | On 30/09/2015 | Spot Bond | | | | 100.00000 | 17.87375 | 100.00000 | 17.83045 | | | 0.00 | 0 | 0.00 |
| BCP59UOn | 17/08/2012 | Spot Bond | | | | 100.00000 | 66.66670 | 100.00000 | 66.66669 | | | 0.00 | 0 | 0.00 |
| BCP60UOn | 07/09/2012 | Spot Bond | | | | 100.00000 | 95.54974 | 100.00000 | 95.30026 | | | 0.00 | 0 | 0.00 |
| BCP61UOn | 24/10/2012 | Spot Bond | | | | 100.00000 | 85.08159 | 100.00000 | 84.88372 | | | 0.00 | 0 | 0.00 |
| BCP62UOn | 16/11/2012 | Spot Bond | | | | 100.00000 | 80.75221 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | | | | 100.00000 | 3.83390 | 100.00000 | 3.82546 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | | | | 100.00000 | 9.07104 | 100.00000 | 9.05383 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | | | | 100.00000 | 10.12884 | 100.00000 | 10.10962 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | | | | 100.00000 | 10.71145 | 100.00000 | 10.68775 | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | | | | 100.00000 | 28.28638 | 100.00000 | 28.21785 | | | 0.00 | 0 | 0.00 |
| BD310B | On 03/07/2013 | Spot Bond | | | | 100.00000 | 62.07181 | 100.00000 | 61.92143 | | | 0.00 | 0 | 0.00 |
| BD310C | On 18/02/2014 | Spot Bond | | | | 100.00000 | 38.07637 | 100.00000 | 37.98412 | | | 0.00 | 0 | 0.00 |
| BD311A | On 08/02/2014 | Spot Bond | | | | 100.00000 | 37.33899 | 100.00000 | 37.24854 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BD311B On | 04/07/2013 | Spot Bond | | | 100.00000 | 62.72737 | 100.00000 | 62.57541 | | | 0.00 | 0 | 0.00 |
| BD311C On | 31/10/2013 | Spot Bond | | | 100.00000 | 38.79927 | 100.00000 | 38.70527 | | | 0.00 | 0 | 0.00 |
| BD311D On | 31/03/2013 | Spot Bond | | | 100.00000 | 62.28153 | 100.00000 | 62.13065 | | | 0.00 | 0 | 0.00 |
| BD311E On | 07/12/2023 | Spot Bond | | | 100.00000 | 9.09110 | 100.00000 | 9.06907 | | | 0.00 | 0 | 0.00 |
| BD311F On | 20/09/2014 | Spot Bond | | | 100.00000 | 22.83995 | 100.00000 | 22.78462 | | | 0.00 | 0 | 0.00 |
| BD32AU On | 08/05/2014 | Spot Bond | | | 100.00000 | 21.40382 | 100.00000 | 21.33700 | | | 0.00 | 0 | 0.00 |
| BEER01 On | 19/07/2013 | Spot Bond | | | 100.00000 | 53.73259 | 100.00000 | 53.61432 | | | 0.00 | 0 | 0.00 |
| BG22A1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 10.52820 | 100.00000 | 10.50270 | | | 0.00 | 0 | 0.00 |
| BG22A2 On | 21/07/2016 | Spot Bond | | | 100.00000 | 10.58021 | 100.00000 | 10.55458 | | | 0.00 | 0 | 0.00 |
| BG22A3 On | 21/07/2016 | Spot Bond | | | 100.00000 | 10.73624 | 100.00000 | 10.71022 | | | 0.00 | 0 | 0.00 |
| BG22B1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 11.25631 | 100.00000 | 11.22905 | | | 0.00 | 0 | 0.00 |
| BG22C1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 11.77639 | 100.00000 | 11.74786 | | | 0.00 | 0 | 0.00 |
| BG22D1 On | 21/07/2016 | Spot Bond | | | 100.00000 | 13.23261 | 100.00000 | 13.20055 | | | 0.00 | 0 | 0.00 |
| BG22YU On | 21/07/2016 | Spot Bond | | | 100.00000 | 3.79319 | 100.00000 | 3.78400 | | | 0.00 | 0 | 0.00 |
| BG32A1 On | 30/10/2016 | Spot Bond | | | 100.00000 | 8.79356 | 100.00000 | 8.77225 | | | 0.00 | 0 | 0.00 |
| BG32A2 On | 30/10/2016 | Spot Bond | | | 100.00000 | 9.15442 | 100.00000 | 9.13225 | | | 0.00 | 0 | 0.00 |
| BG32A3 On | 30/10/2016 | Spot Bond | | | 100.00000 | 9.30908 | 100.00000 | 9.28653 | | | 0.00 | 0 | 0.00 |
| BG32A4 On | 30/10/2016 | Spot Bond | | | 100.00000 | 9.36064 | 100.00000 | 9.33795 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-------------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| BG32B | On | 30/10/2016 | Spot Bond | | | 100.00000 | 9.97927 | 100.00000 | 9.95510 | | | 0.00 | 0 | 0.00 |
| BG32C | On | 30/10/2016 | Spot Bond | | | 100.00000 | 10.80412 | 100.00000 | 10.77794 | | | 0.00 | 0 | 0.00 |
| BG32DU | On | 30/10/2016 | Spot Bond | | | 100.00000 | 2.37522 | 100.00000 | 2.36947 | | | 0.00 | 0 | 0.00 |
| BG32YU | On | 30/10/2016 | Spot Bond | | | 100.00000 | 2.37522 | 100.00000 | 2.36947 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On | 15/03/2017 | Spot Bond | | | 100.00000 | 9.51629 | 100.00000 | 9.49323 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On | 15/03/2017 | Spot Bond | | | 100.00000 | 10.15401 | 100.00000 | 10.12942 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On | 15/03/2017 | Spot Bond | | | 100.00000 | 10.32795 | 100.00000 | 10.30292 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On | 15/03/2017 | Spot Bond | | | 8.00000 | 106.78096 | 8.00000 | 106.75731 | | | 0.00 | 0 | 0.00 |
| BG42B | On | 15/03/2017 | Spot Bond | | | 100.00000 | 10.84972 | 100.00000 | 10.82344 | | | 0.00 | 0 | 0.00 |
| BG42C | On | 15/06/2017 | Spot Bond | | | 100.00000 | 11.77732 | 100.00000 | 11.74879 | | | 0.00 | 0 | 0.00 |
| BG42DU | On | 15/03/2017 | Spot Bond | | | 100.00000 | 1.69545 | 100.00000 | 1.69134 | | | 0.00 | 0 | 0.00 |
| BG42YU | On | 15/03/2017 | Spot Bond | | | 100.00000 | 1.69545 | 100.00000 | 1.69134 | | | 0.00 | 0 | 0.00 |
| BID01 | On | 06/08/2014 | Spot Bond | | | 100.00000 | 28.86889 | 100.00000 | 28.80534 | | 22,326,500,000,000.00 | 223,265,000 | 84,892,250.00 | |
| BIDC14 | On | 26/10/2012 | Spot Bond | | | 100.00000 | 84.68677 | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |
| BIDC21 | On | 17/10/2012 | Spot Bond | | | 1,000.00000 | 39.03743 | 1,000.00000 | 38.62434 | | | 0.00 | 0 | 0.00 |
| BIDC23 | On | 26/10/2012 | Spot Bond | | | 100.00000 | 84.68677 | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |
| BIDC24 | On | 27/11/2012 | Spot Bond | | | 100.00000 | 78.83369 | 100.00000 | 78.66379 | | | 0.00 | 0 | 0.00 |
| BIDC25 | On | 25/01/2013 | Spot Bond | | | 100.00000 | 69.92337 | 100.00000 | 69.78967 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| BIDC26 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 51.83702 | 100.00000 | 51.73868 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On | 21/11/2015 | Spot Bond | | | 100.00000 | 11.28583 | 100.00000 | 14.07311 | | | 0.00 | 0 | 0.00 |
| BLG1A5 | On | 21/11/2032 | Spot Bond | | | 100.00000 | 6.32500 | 100.00000 | 7.88710 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On | 21/11/2032 | Spot Bond | | | 100.00000 | 7.17500 | 100.00000 | 8.94703 | | | 0.00 | 0 | 0.00 |
| BLG1B | On | 21/11/2015 | Spot Bond | | | 100.00000 | 11.30473 | 100.00000 | 14.09668 | | | 0.00 | 0 | 0.00 |
| BLG1C | On | 21/11/2015 | Spot Bond | | | 100.00000 | 11.61659 | 100.00000 | 14.48557 | | | 0.00 | 0 | 0.00 |
| BLG1D | On | 21/11/2015 | Spot Bond | | | 100.00000 | 12.18361 | 100.00000 | 15.19261 | | | 0.00 | 0 | 0.00 |
| BLG1E | On | 21/11/2015 | Spot Bond | | | 100.00000 | 14.54617 | 100.00000 | 18.13866 | | | 0.00 | 0 | 0.00 |
| BLG1F | On | 21/11/2032 | Spot Bond | | | 100.00000 | 13.57500 | 100.00000 | 16.92764 | | | 0.00 | 0 | 0.00 |
| BMWFO3 | On | 15/06/2013 | Spot Bond | | | 100.00000 | 64.27917 | 100.00000 | 64.12345 | | 1,200,000,000,000.00 | 12,000,000 | 4,000,000.00 | |
| BSR05 | On | 01/07/2013 | Spot Bond | | | 100.00000 | 62.12512 | 100.00000 | 61.97463 | | | 0.00 | 0 | 0.00 |
| BSR08 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 79.58428 | 100.00000 | 79.41637 | | | 0.00 | 0 | 0.00 |
| BSR09 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 44.71668 | 100.00000 | 44.57708 | | | 0.00 | 0 | 0.00 |
| BUS01U | On | 30/09/2016 | Spot Bond | | | 100.00000 | 7.82167 | 100.00000 | 7.80272 | | | 0.00 | 0 | 0.00 |
| CBL05 | On | 02/11/2012 | Spot Bond | | | 100.00000 | 85.16146 | 100.00000 | 84.96747 | | | 0.00 | 0 | 0.00 |
| CBL06 | On | 02/11/2014 | Spot Bond | | | 100.00000 | 31.23405 | 100.00000 | 31.16531 | | | 0.00 | 0 | 4,600,000.00 |
| CBL08 | On | 02/11/2016 | Spot Bond | | | 100.00000 | 20.86093 | 100.00000 | 20.81502 | | | 0.00 | 0 | 0.00 |
| CBL09 | On | 29/01/2017 | Spot Bond | | | 100.00000 | 12.89747 | 100.00000 | 12.86623 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| CBL10 | On | 06/05/2014 | Spot Bond | | | 100.00000 | 27.71090 | 100.00000 | 27.64377 | | | 0.00 | 0 | 0.00 |
| CBL11 | On | 06/05/2016 | Spot Bond | | | 100.00000 | 17.73706 | 100.00000 | 17.69801 | | | 1,000,000,000.00 | 10,000 | 9,000.00 |
| CBL12 | On | 06/09/2018 | Spot Bond | | | 8.00000 | 120.82644 | 8.00000 | 120.80069 | | | 0.00 | 0 | 0.00 |
| CBL13 | On | 01/02/2019 | Spot Bond | | | 100.00000 | 12.23434 | 100.00000 | 12.20470 | | | 0.00 | 0 | 0.00 |
| CBL14 | On | 01/02/2019 | Spot Bond | | | 8.00000 | 118.22747 | 8.00000 | 118.20227 | | | 0.00 | 0 | 0.00 |
| CBL15 | On | 18/05/2015 | Spot Bond | | | 100.00000 | 16.78334 | 100.00000 | 16.73094 | | | 0.00 | 0 | 0.00 |
| CBL16 | On | 18/05/2017 | Spot Bond | | | 100.00000 | 13.57444 | 100.00000 | 13.54455 | | | 0.00 | 0 | 6,400,000.00 |
| CCT01 | On | 23/06/2023 | Spot Bond | | | 100.00000 | 14.33875 | 100.00000 | 14.30702 | | | 0.00 | 0 | 0.00 |
| CCT02 | On | 12/06/2024 | Spot Bond | | | 100.00000 | 13.56978 | 100.00000 | 13.53974 | | | 0.00 | 0 | 1,000,000.00 |
| CCT03 | On | 15/03/2025 | Spot Bond | | | 100.00000 | 15.84606 | 100.00000 | 15.81118 | | | 62,762,672,700,000.00 | 627,626,727 | 231,897,909.00 |
| CGR10 | On | 08/12/2016 | Spot Bond | | | 100.00000 | 15.41451 | 100.00000 | 15.37717 | | | 0.00 | 0 | 0.00 |
| CGR11 | On | 28/03/2016 | Spot Bond | | | 12.05000 | 101.16245 | 12.05000 | 101.14080 | | | 0.00 | 0 | 0.00 |
| CGR6 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 82.95602 | 100.00000 | 82.77489 | | | 0.00 | 0 | 0.00 |
| CGR7 | On | 22/07/2014 | Spot Bond | | | 100.00000 | 33.66726 | 100.00000 | 33.58570 | | | 0.00 | 0 | 0.00 |
| CGR8 | On | 22/07/2015 | Spot Bond | | | 100.00000 | 24.05842 | 100.00000 | 24.00014 | | | 0.00 | 0 | 0.00 |
| CGR9 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 82.55495 | 100.00000 | 82.37230 | | | 0.00 | 0 | 0.00 |
| CIG01 | On | 06/06/2015 | Spot Bond | | | 100.00000 | 19.74317 | 100.00000 | 19.68153 | | | 0.00 | 0 | 0.00 |
| CLN100 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 93.90242 | 100.00000 | 93.66707 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN103 On | 20/03/2013 | Spot Bond | | | 100.00000 | 65.88937 | 100.00000 | 65.72976 | | | 0.00 | 0 | 0.00 |
| CLN104 On | 15/06/2014 | Spot Bond | | | 100.00000 | 35.73128 | 100.00000 | 35.64472 | | | 0.00 | 0 | 0.00 |
| CLN108 On | 20/06/2013 | Spot Bond | | | 100.00000 | 63.79077 | 100.00000 | 63.63623 | | | 0.00 | 0 | 0.00 |
| CLN110 On | 31/03/2013 | Spot Bond | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| CLN111 On | 31/03/2013 | Spot Bond | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| CLN112 On | 31/03/2013 | Spot Bond | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| CLN113 On | 31/03/2013 | Spot Bond | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| CLN114 On | 20/06/2013 | Spot Bond | | | 100.00000 | 63.79077 | 100.00000 | 63.63623 | | | 0.00 | 0 | 0.00 |
| CLN115 On | 20/06/2013 | Spot Bond | | | 100.00000 | 63.79077 | 100.00000 | 63.63623 | | | 0.00 | 0 | 0.00 |
| CLN116 On | 31/08/2013 | Spot Bond | | | 100.00000 | 47.01222 | 100.00000 | 46.89834 | | | 0.00 | 0 | 0.00 |
| CLN117 On | 20/06/2013 | Spot Bond | | | 100.00000 | 63.81913 | 100.00000 | 63.66453 | | | 0.00 | 0 | 0.00 |
| CLN118 On | 20/06/2013 | Spot Bond | | | 100.00000 | 63.53554 | 100.00000 | 63.38162 | | | 0.00 | 0 | 0.00 |
| CLN120 On | 20/06/2013 | Spot Bond | | | 100.00000 | 63.30866 | 100.00000 | 63.15529 | | | 0.00 | 0 | 0.00 |
| CLN123 On | 23/05/2013 | Spot Bond | | | 100.00000 | 68.30385 | 100.00000 | 68.13839 | | | 0.00 | 0 | 0.00 |
| CLN126 On | 20/08/2015 | Spot Bond | | | 100.00000 | 20.53671 | 100.00000 | 20.48695 | | | 0.00 | 0 | 0.00 |
| CLN127 On | 01/07/2013 | Spot Bond | | | 100.00000 | 62.14170 | 100.00000 | 61.99116 | | | 0.00 | 0 | 0.00 |
| CLN130 On | 20/08/2015 | Spot Bond | | | 100.00000 | 20.40842 | 100.00000 | 20.35898 | | | 0.00 | 0 | 0.00 |
| CLN132 On | 20/09/2013 | Spot Bond | | | 100.00000 | 43.63352 | 100.00000 | 43.52782 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN133 On | 20/09/2013 | Spot Bond | | | 100.00000 | 43.36002 | 100.00000 | 43.25498 | | | 0.00 | 0 | 0.00 |
| CLN134 On | 20/08/2015 | Spot Bond | | | 100.00000 | 21.08650 | 100.00000 | 21.03541 | | | 0.00 | 0 | 0.00 |
| CLN135 On | 22/08/2013 | Spot Bond | | | 100.00000 | 47.16947 | 100.00000 | 47.05519 | | | 0.00 | 0 | 0.00 |
| CLN136 On | 22/08/2013 | Spot Bond | | | 100.00000 | 46.89280 | 100.00000 | 46.77920 | | | 0.00 | 0 | 0.00 |
| CLN138 On | 31/08/2013 | Spot Bond | | | 100.00000 | 47.75046 | 100.00000 | 47.63478 | | | 0.00 | 0 | 0.00 |
| CLN140 On | 20/06/2013 | Spot Bond | | | 100.00000 | 63.87585 | 100.00000 | 63.72111 | | | 0.00 | 0 | 0.00 |
| CLN141 On | 20/06/2013 | Spot Bond | | | 100.00000 | 63.67733 | 100.00000 | 63.52308 | | | 0.00 | 0 | 0.00 |
| CLN143 On | 20/09/2013 | Spot Bond | | | 100.00000 | 43.90701 | 100.00000 | 43.80065 | | | 0.00 | 0 | 0.00 |
| CLN145 On | 20/09/2013 | Spot Bond | | | 100.00000 | 55.60171 | 100.00000 | 55.47931 | | | 0.00 | 0 | 0.00 |
| CLN147 On | 19/04/2013 | Spot Bond | | | 13.64000 | 104.57186 | 13.64000 | 104.53417 | | | 0.00 | 0 | 0.00 |
| CLN149 On | 20/09/2013 | Spot Bond | | | 100.00000 | 51.61994 | 100.00000 | 51.50632 | | | 0.00 | 0 | 0.00 |
| CLN152 On | 20/08/2013 | Spot Bond | | | 100.00000 | 56.10612 | 100.00000 | 55.97020 | | | 0.00 | 0 | 0.00 |
| CLN153 On | 25/11/2012 | Spot Bond | | | 100.00000 | 100.77339 | 100.00000 | 100.50321 | | | 0.00 | 0 | 0.00 |
| CLN154 On | 20/03/2014 | Spot Bond | | | 100.00000 | 33.19254 | 100.00000 | 33.11213 | | | 0.00 | 0 | 0.00 |
| CLN156 On | 20/12/2013 | Spot Bond | | | 100.00000 | 45.19636 | 100.00000 | 45.08687 | | | 0.00 | 0 | 0.00 |
| CLN157 On | 20/12/2013 | Spot Bond | | | 100.00000 | 45.19636 | 100.00000 | 45.08687 | | | 0.00 | 0 | 0.00 |
| CLN158 On | 19/04/2013 | Spot Bond | | | 100.00000 | 59.47119 | 100.00000 | 59.32712 | | | 0.00 | 0 | 0.00 |
| CLN159 On | 14/02/2015 | Spot Bond | | | 100.00000 | 20.39265 | 100.00000 | 20.34325 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN161 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 76.96877 | 100.00000 | 76.96877 | | | 0.00 | 0 | 0.00 |
| CLN162 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 15.07236 | 100.00000 | 15.03584 | | | 0.00 | 0 | 0.00 |
| CLN163 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.86366 | 100.00000 | 14.82766 | | | 0.00 | 0 | 0.00 |
| CLN164 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 32.31661 | 100.00000 | 32.23832 | | | 0.00 | 0 | 0.00 |
| CLN165 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 32.31661 | 100.00000 | 32.23832 | | | 0.00 | 0 | 0.00 |
| CLN166 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 32.31661 | 100.00000 | 32.23832 | | | 0.00 | 0 | 0.00 |
| CLN167 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 32.31661 | 100.00000 | 32.23832 | | | 0.00 | 0 | 0.00 |
| CLN168 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 32.31661 | 100.00000 | 32.23832 | | | 0.00 | 0 | 0.00 |
| CLN169 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 32.31661 | 100.00000 | 32.23832 | | | 0.00 | 0 | 0.00 |
| CLN170 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 14.95702 | 100.00000 | 14.92079 | | | 0.00 | 0 | 0.00 |
| CLN172 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 32.31661 | 100.00000 | 32.23832 | | | 0.00 | 0 | 0.00 |
| CLN173 | On | 25/11/2012 | Spot Bond | | | 100.00000 | 100.47662 | 100.00000 | 100.20723 | | | 0.00 | 0 | 0.00 |
| CLN174 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 61.89401 | 100.00000 | 61.74407 | | | 0.00 | 0 | 0.00 |
| CLN175 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 62.27046 | 100.00000 | 62.11961 | | | 0.00 | 0 | 0.00 |
| CLN176 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 62.02688 | 100.00000 | 61.87661 | | | 0.00 | 0 | 0.00 |
| CLN177 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 62.02688 | 100.00000 | 61.87661 | | | 0.00 | 0 | 0.00 |
| CLN178 | On | 15/04/2014 | Spot Bond | | | 100.00000 | 30.44001 | 100.00000 | 30.36627 | | | 0.00 | 0 | 0.00 |
| CLN179 | On | 20/03/2016 | Spot Bond | | | 100.00000 | 12.21941 | 100.00000 | 12.18980 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN180 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66733 | 100.00000 | 66.66732 | | | 0.00 | 0 | 0.00 |
| CLN181 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66733 | 100.00000 | 66.66732 | | | 0.00 | 0 | 0.00 |
| CLN183 On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.03022 | 100.00000 | 14.99381 | | | 0.00 | 0 | 0.00 |
| CLN184 On | 01/07/2021 | Spot Bond | | | 100.00000 | 11.38057 | 100.00000 | 11.35552 | | | 0.00 | 0 | 0.00 |
| CLN185 On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.03022 | 100.00000 | 14.99381 | | | 0.00 | 0 | 0.00 |
| CLN186 On | 06/07/2016 | Spot Bond | | | 100.00000 | 11.69496 | 100.00000 | 11.66662 | | | 0.00 | 0 | 0.00 |
| CLN187 On | 15/06/2014 | Spot Bond | | | 100.00000 | 37.96264 | 100.00000 | 37.87068 | | | 0.00 | 0 | 0.00 |
| CLN188 On | 20/06/2014 | Spot Bond | | | 100.00000 | 39.62225 | 100.00000 | 39.52626 | | | 0.00 | 0 | 0.00 |
| CLN189 On | 18/08/2012 | Spot Bond | | | 100.00000 | 78.57377 | 100.00000 | 78.57376 | | | 0.00 | 0 | 0.00 |
| CLN190 On | 18/08/2012 | Spot Bond | | | 100.00000 | 76.97502 | 100.00000 | 76.97501 | | | 0.00 | 0 | 0.00 |
| CLN191 On | 23/08/2016 | Spot Bond | | | 2.76000 | 99.98494 | 2.76000 | 99.97742 | | | 0.00 | 0 | 0.00 |
| CLN192 On | 24/08/2016 | Spot Bond | | | 100.00000 | 12.17709 | 100.00000 | 12.14758 | | | 0.00 | 0 | 0.00 |
| CLN193 On | 29/08/2021 | Spot Bond | | | 2.76000 | 105.67193 | 2.76000 | 105.66124 | | | 0.00 | 0 | 0.00 |
| CLN194 On | 31/08/2016 | Spot Bond | | | 8.25000 | 99.78174 | 8.25000 | 103.87504 | | | 0.00 | 0 | 0.00 |
| CLN195 On | 15/06/2014 | Spot Bond | | | 100.00000 | 39.63616 | 100.00000 | 39.54015 | | | 0.00 | 0 | 0.00 |
| CLN196 On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.03022 | 100.00000 | 14.99381 | | | 0.00 | 0 | 0.00 |
| CLN197 On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.03022 | 100.00000 | 14.99381 | | | 0.00 | 0 | 0.00 |
| CLN198 On | 13/09/2021 | Spot Bond | | | 100.00000 | 4.95146 | 100.00000 | 4.94042 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN199 On | 13/09/2016 | Spot Bond | | | 2.40000 | 111.62043 | 2.40000 | 111.61026 | | | 0.00 | 0 | 0.00 |
| CLN200 On | 20/12/2016 | Spot Bond | | | 100.00000 | 15.27339 | 100.00000 | 15.23639 | | | 0.00 | 0 | 0.00 |
| CLN205 On | 24/03/2013 | Spot Bond | | | 100.00000 | 63.30688 | 100.00000 | 63.15351 | | | 0.00 | 0 | 0.00 |
| CLN209 On | 20/03/2013 | Spot Bond | | | 100.00000 | 63.64897 | 100.00000 | 63.49478 | | | 0.00 | 0 | 0.00 |
| CLN210 On | 20/06/2013 | Spot Bond | | | 100.00000 | 64.46005 | 100.00000 | 64.30390 | | | 0.00 | 0 | 0.00 |
| CLN211 On | 20/12/2013 | Spot Bond | | | 100.00000 | 46.29816 | 100.00000 | 46.18601 | | | 0.00 | 0 | 0.00 |
| CLN213 On | 12/10/2014 | Spot Bond | | | 100.00000 | 21.25248 | 100.00000 | 21.20099 | | | 0.00 | 0 | 0.00 |
| CLN214 On | 12/10/2014 | Spot Bond | | | 100.00000 | 21.33834 | 100.00000 | 21.28664 | | | 0.00 | 0 | 0.00 |
| CLN215 On | 17/10/2016 | Spot Bond | | | 8.52000 | 102.91401 | 8.52000 | 102.89055 | | | 0.00 | 0 | 0.00 |
| CLN216 On | 11/10/2014 | Spot Bond | | | 100.00000 | 21.55272 | 100.00000 | 21.50052 | | | 0.00 | 0 | 0.00 |
| CLN217 On | 11/10/2014 | Spot Bond | | | 100.00000 | 21.45710 | 100.00000 | 21.40512 | | | 0.00 | 0 | 0.00 |
| CLN219 On | 20/10/2016 | Spot Bond | | | 100.00000 | 9.74890 | 100.00000 | 9.72529 | | | 0.00 | 0 | 0.00 |
| CLN220 On | 20/10/2016 | Spot Bond | | | 100.00000 | 9.74890 | 100.00000 | 9.72529 | | | 0.00 | 0 | 0.00 |
| CLN221 On | 20/10/2016 | Spot Bond | | | 8.64500 | 102.88509 | 8.64500 | 102.86129 | | | 0.00 | 0 | 0.00 |
| CLN222 On | 20/10/2016 | Spot Bond | | | 8.64500 | 102.88509 | 8.64500 | 102.86129 | | | 0.00 | 0 | 0.00 |
| CLN223 On | 15/06/2014 | Spot Bond | | | 100.00000 | 39.17130 | 100.00000 | 39.07641 | | | 0.00 | 0 | 0.00 |
| CLN224 On | 15/06/2014 | Spot Bond | | | 100.00000 | 41.03077 | 100.00000 | 40.93137 | | | 0.00 | 0 | 0.00 |
| CLN225 On | 09/12/2016 | Spot Bond | | | 100.00000 | 12.99631 | 100.00000 | 12.96755 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN226 On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.70603 | 100.00000 | 11.67768 | | | 0.00 | 0 | 0.00 |
| CLN227 On | 20/12/2016 | Spot Bond | | | 100.00000 | 12.68309 | 100.00000 | 12.65236 | | | 0.00 | 0 | 0.00 |
| CLN228 On | 14/06/2013 | Spot Bond | | | 100.00000 | 64.04968 | 100.00000 | 63.89452 | | | 0.00 | 0 | 0.00 |
| CLN229 On | 14/06/2013 | Spot Bond | | | 100.00000 | 64.07269 | 100.00000 | 63.91748 | | | 0.00 | 0 | 0.00 |
| CLN230 On | 17/01/2015 | Spot Bond | | | 100.00000 | 21.06698 | 100.00000 | 21.01595 | | | 0.00 | 0 | 0.00 |
| CLN231 On | 17/01/2015 | Spot Bond | | | 100.00000 | 21.06698 | 100.00000 | 21.01595 | | | 0.00 | 0 | 0.00 |
| CLN232 On | 20/06/2014 | Spot Bond | | | 100.00000 | 37.55191 | 100.00000 | 37.47757 | | | 0.00 | 0 | 0.00 |
| CLN233 On | 02/02/2013 | Spot Bond | | | 100.00000 | 84.69320 | 100.00000 | 84.50159 | | | 0.00 | 0 | 0.00 |
| CLN234 On | 19/04/2013 | Spot Bond | | | 100.00000 | 59.84126 | 100.00000 | 59.69629 | | | 0.00 | 0 | 0.00 |
| CLN235 On | 19/04/2013 | Spot Bond | | | 100.00000 | 59.84126 | 100.00000 | 59.69629 | | | 0.00 | 0 | 0.00 |
| CLN236 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.29525 | 100.00000 | 14.26694 | | | 0.00 | 0 | 0.00 |
| CLN237 On | 14/02/2017 | Spot Bond | | | 100.00000 | 8.82736 | 100.00000 | 8.80597 | | | 0.00 | 0 | 0.00 |
| CLN238 On | 15/02/2013 | Spot Bond | | | 100.00000 | 82.25793 | 100.00000 | 82.07714 | | | 0.00 | 0 | 0.00 |
| CLN239 On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.80812 | 100.00000 | 9.78870 | | | 0.00 | 0 | 0.00 |
| CLN240 On | 24/02/2015 | Spot Bond | | | 100.00000 | 16.93355 | 100.00000 | 16.89252 | | | 0.00 | 0 | 0.00 |
| CLN241 On | 24/02/2017 | Spot Bond | | | 100.00000 | 9.14862 | 100.00000 | 9.12646 | | | 0.00 | 0 | 0.00 |
| CLN242 On | 24/02/2019 | Spot Bond | | | 9.35000 | 99.92471 | 9.35000 | 99.89963 | | | 0.00 | 0 | 0.00 |
| CLN243 On | 24/02/2019 | Spot Bond | | | 9.35000 | 99.92471 | 9.35000 | 99.89963 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| CLN244 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 16.89252 | 100.00000 | 16.85160 | | | 0.00 | 0 | 0.00 |
| CLN245 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 16.91020 | 100.00000 | 16.86924 | | | 0.00 | 0 | 0.00 |
| CLN246 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 13.29180 | 100.00000 | 13.25960 | | | 0.00 | 0 | 0.00 |
| CLN247 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 13.24305 | 100.00000 | 13.21097 | | | 0.00 | 0 | 0.00 |
| CLN248 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 17.51999 | 100.00000 | 17.47755 | | | 0.00 | 0 | 0.00 |
| CLN249 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 13.01884 | 100.00000 | 12.98730 | | | 0.00 | 0 | 0.00 |
| CLN250 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 17.09071 | 100.00000 | 17.04930 | | | 0.00 | 0 | 8,000,000.00 |
| CLN251 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 17.09071 | 100.00000 | 17.04930 | | | 0.00 | 0 | 0.00 |
| CLN252 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 17.09071 | 100.00000 | 17.04930 | | | 0.00 | 0 | 8,000,000.00 |
| CLN253 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 17.09071 | 100.00000 | 17.04930 | | | 0.00 | 0 | 9,000,000.00 |
| CLN254 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 17.09071 | 100.00000 | 17.04930 | | | 0.00 | 0 | 7,000,000.00 |
| CLN255 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 17.27918 | 100.00000 | 17.23732 | | | 0.00 | 0 | 0.00 |
| CLN256 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 10.01088 | 100.00000 | 9.98662 | | 800,000,000,000.00 | 8,000,000 | 8,000,000 | 4,000,000.00 |
| CLN257 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 10.01088 | 100.00000 | 9.98662 | | | 0.00 | 0 | 0.00 |
| CLN258 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 10.01088 | 100.00000 | 9.98662 | | | 0.00 | 0 | 0.00 |
| CLN259 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 10.01088 | 100.00000 | 9.98662 | | | 0.00 | 0 | 0.00 |
| CLN260 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 10.01088 | 100.00000 | 9.98662 | | | 0.00 | 0 | 0.00 |
| CLN261 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 10.06732 | 100.00000 | 10.04294 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| CLN262 On | 26/03/2019 | Spot Bond | | | 9.65000 | 103.86301 | 9.65000 | 103.83641 | | | 0.00 | 0 | 0.00 |
| CLN263 On | 20/06/2014 | Spot Bond | | | 100.00000 | 32.97210 | 100.00000 | 32.89222 | | | 0.00 | 0 | 0.00 |
| CLN264 On | 18/08/2014 | Spot Bond | | | 100.00000 | 26.57766 | 100.00000 | 26.51327 | | | 0.00 | 0 | 0.00 |
| CLN265 On | 02/04/2013 | Spot Bond | | | 100.00000 | 59.95050 | 100.00000 | 59.76333 | | | 0.00 | 0 | 0.00 |
| CLN266 On | 16/03/2014 | Spot Bond | | | 100.00000 | 30.73369 | 100.00000 | 30.65924 | | | 0.00 | 0 | 0.00 |
| CLN267 On | 16/03/2014 | Spot Bond | | | 100.00000 | 30.73369 | 100.00000 | 30.65924 | | | 0.00 | 0 | 0.00 |
| CLN268 On | 30/04/2017 | Spot Bond | | | 100.00000 | 10.13354 | 100.00000 | 10.10190 | | | 0.00 | 0 | 0.00 |
| CLN269 On | 20/06/2017 | Spot Bond | | | 100.00000 | 12.15657 | 100.00000 | 12.12712 | | | 0.00 | 0 | 0.00 |
| CLN270 On | 24/02/2017 | Spot Bond | | | 100.00000 | 12.51191 | 100.00000 | 12.48159 | | | 0.00 | 0 | 0.00 |
| CLN271 On | 20/06/2017 | Spot Bond | | | 100.00000 | 13.87485 | 100.00000 | 13.84124 | | | 0.00 | 0 | 0.00 |
| CLN272 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.20918 | 100.00000 | 10.18444 | | | 0.00 | 0 | 0.00 |
| CLN273 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.15190 | 100.00000 | 10.12730 | | | 0.00 | 0 | 0.00 |
| CLN274 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.20918 | 100.00000 | 10.18444 | | 1,000,000,000,000.00 | 10,000,000 | 5,000,000.00 | |
| CLN275 On | 22/05/2017 | Spot Bond | | | 100.00000 | 8.07712 | 100.00000 | 8.05190 | | | 0.00 | 0 | 0.00 |
| CLN276 On | 24/05/2017 | Spot Bond | | | 100.00000 | 9.22447 | 100.00000 | 9.19567 | | | 0.00 | 0 | 0.00 |
| CLN277 On | 25/05/2017 | Spot Bond | | | 100.00000 | 9.19567 | 100.00000 | 9.16696 | | | 0.00 | 0 | 0.00 |
| CLN278 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.18626 | 100.00000 | 10.16159 | | | 0.00 | 0 | 0.00 |
| CLN279 On | 20/06/2015 | Spot Bond | | | 100.00000 | 20.76760 | 100.00000 | 20.71728 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN280 | On | 07/06/2017 | | | 100.00000 | 9.96274 | 100.00000 | 9.93164 | | | 0.00 | 0 | 0.00 |
| CLN281 | On | 21/06/2015 | | | 100.00000 | 17.09376 | 100.00000 | 17.04039 | | | 0.00 | 0 | 0.00 |
| CLN282 | On | 27/06/2015 | | | 100.00000 | 10.29704 | 100.00000 | 10.26489 | | | 0.00 | 0 | 0.00 |
| CLN283 | On | 20/09/2015 | | | 100.00000 | 14.93732 | 100.00000 | 14.88564 | | | 0.00 | 0 | 0.00 |
| CLN284 | On | 20/06/2017 | | | 100.00000 | 1.79789 | 100.00000 | 1.78982 | | | 0.00 | 0 | 0.00 |
| CLN285 | On | 20/06/2017 | | | 100.00000 | 1.79008 | 100.00000 | 1.78179 | | | 0.00 | 0 | 0.00 |
| CLN286 | On | 20/06/2017 | | | 100.00000 | 1.79008 | 100.00000 | 1.78179 | | | 0.00 | 0 | 0.00 |
| CLN287 | On | 20/06/2017 | | | 100.00000 | 1.77746 | 100.00000 | 1.76881 | | | 0.00 | 0 | 0.00 |
| CLN288 | On | 10/08/2017 | | | 100.00000 | 8.96323 | 100.00000 | 8.92382 | | | 0.00 | 0 | 0.00 |
| CLN39 | On | 07/02/2016 | | | 100.00000 | 17.37638 | 100.00000 | 17.33813 | | | 0.00 | 0 | 0.00 |
| CLN40 | On | 07/02/2016 | | | 100.00000 | 17.37638 | 100.00000 | 17.33813 | | | 0.00 | 0 | 0.00 |
| CLN42 | On | 18/04/2028 | | | 100.00000 | 0.00031 | 100.00000 | 0.00031 | | | 0.00 | 0 | 0.00 |
| CLN44 | On | 31/03/2013 | | | 100.00000 | 63.24709 | 100.00000 | 63.10711 | | | 0.00 | 0 | 0.00 |
| CLN46 | On | 07/03/2013 | | | 100.00000 | 65.02935 | 100.00000 | 64.87181 | | | 0.00 | 0 | 0.00 |
| CLN47 | On | 07/03/2013 | | | 100.00000 | 65.00007 | 100.00000 | 64.84261 | | | 0.00 | 0 | 0.00 |
| CLN48 | On | 07/03/2013 | | | 100.00000 | 100.99171 | 100.00000 | 100.76677 | | | 0.00 | 0 | 0.00 |
| CLN49 | On | 31/03/2013 | | | 100.00000 | 95.89643 | 100.00000 | 95.68169 | | | 0.00 | 0 | 0.00 |
| CLN50 | On | 07/03/2013 | | | 100.00000 | 64.98544 | 100.00000 | 64.82801 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN51 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 66.42284 | 100.00000 | 66.27663 | | | 0.00 | 0 | 0.00 |
| CLN52 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 57.08702 | 100.00000 | 56.94872 | | | 0.00 | 0 | 0.00 |
| CLN54 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 57.08702 | 100.00000 | 56.94872 | | | 0.00 | 0 | 0.00 |
| CLN55 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 7.84909 | 100.00000 | 7.83007 | | | 0.00 | 0 | 0.00 |
| CLN56 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 63.11174 | 100.00000 | 62.97207 | | | 0.00 | 0 | 0.00 |
| CLN57 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 63.12601 | 100.00000 | 62.98631 | | | 0.00 | 0 | 0.00 |
| CLN58 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 65.00007 | 100.00000 | 64.84261 | | | 0.00 | 0 | 0.00 |
| CLN59 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 65.00007 | 100.00000 | 64.84261 | | | 0.00 | 0 | 0.00 |
| CLN61 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 15.62003 | 100.00000 | 15.58218 | | | 0.00 | 0 | 0.00 |
| CLN71 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00034 | 100.00000 | 0.00034 | | | 0.00 | 0 | 0.00 |
| CLN72 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00034 | 100.00000 | 0.00034 | | | 0.00 | 0 | 0.00 |
| CLN78 | On | 19/04/2013 | Spot Bond | | | 100.00000 | 65.48778 | 100.00000 | 65.34284 | | | 0.00 | 0 | 0.00 |
| CLN81 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 10.71145 | 100.00000 | 10.68775 | | | 0.00 | 0 | 0.00 |
| CLN88 | On | 28/04/2028 | Spot Bond | | | 100.00000 | 0.00190 | 100.00000 | 0.00189 | | | 0.00 | 0 | 0.00 |
| CLN89 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00212 | 100.00000 | 0.00211 | | | 0.00 | 0 | 0.00 |
| CLN93 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 94.29012 | 100.00000 | 94.05202 | | | 0.00 | 0 | 0.00 |
| CLN95 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 94.33325 | 100.00000 | 94.09503 | | | 0.00 | 0 | 0.00 |
| CLN96 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 94.31477 | 100.00000 | 94.07659 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|----------------|
| CLN97 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 131.13045 | 100.00000 | 130.79589 | | | 0.00 | 0 | 0.00 |
| CLN99 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 94.35481 | 100.00000 | 94.11654 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 11.15734 | 100.00000 | 11.13623 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 11.15734 | 100.00000 | 11.13623 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 11.03810 | 100.00000 | 11.01136 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 11.03810 | 100.00000 | 11.01136 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.81964 | 100.00000 | 11.79101 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.19479 | 100.00000 | 11.16767 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.43828 | 100.00000 | 10.41299 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On | 10/07/2013 | Spot Bond | | | 100.00000 | 61.59896 | 100.00000 | 61.40664 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.55283 | 100.00000 | 10.52727 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On | 24/07/2017 | Spot Bond | | | 100.00000 | 1.95584 | 100.00000 | 1.94715 | | | 0.00 | 0 | 0.00 |
| COJ02 | On | 15/09/2016 | Spot Bond | | | 100.00000 | 20.14651 | 100.00000 | 20.10216 | | | 0.00 | 0 | 0.00 |
| COJ03 | On | 26/04/2013 | Spot Bond | | | 100.00000 | 64.58072 | 100.00000 | 64.43779 | | | 0.00 | 0 | 0.00 |
| COJ04 | On | 05/06/2018 | Spot Bond | | | 100.00000 | 11.50604 | 100.00000 | 11.48058 | | 25,657,619,100,000.00 | 256,576,191 | 86,441,397.00 | |
| COJ05 | On | 05/06/2023 | Spot Bond | | | 100.00000 | 14.48932 | 100.00000 | 14.45726 | | | 0.00 | 0 | 339,547,000.00 |
| COJ06 | On | 09/12/2015 | Spot Bond | | | 100.00000 | 18.84982 | 100.00000 | 18.80811 | | 101,144,000,000,000.00 | 011,440,000 | 404,676,000.00 | |
| COJ07 | On | 23/03/2021 | Spot Bond | | | 100.00000 | 15.12007 | 100.00000 | 15.08679 | | 13,830,000,000,000.00 | 138,300,000 | 48,336,000.00 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| COJ10C On | 18/01/2013 | Spot Bond | | | 100.00000 | 75.02877 | 100.00000 | 74.88335 | | | 0.00 | 0 | 0.00 |
| COJ12C On | 17/02/2013 | Spot Bond | | | 5.86800 | 102.89015 | 5.86800 | 102.87408 | | | 0.00 | 0 | 0.00 |
| CPL002 On | 29/11/2014 | Spot Bond | | | 7.17500 | 99.84552 | 7.17500 | 99.82623 | | | 0.00 | 0 | 200,000.00 |
| CPL003 On | 28/02/2017 | Spot Bond | | | 100.00000 | 8.86720 | 100.00000 | 8.84571 | | | 0.00 | 0 | 0.00 |
| CPL005 On | 01/03/2015 | Spot Bond | | | 100.00000 | 18.46504 | 100.00000 | 18.42031 | | | 0.00 | 0 | 0.00 |
| CPL006 On | 10/09/2012 | Spot Bond | | | 100.00000 | 97.58299 | 100.00000 | 97.33018 | | | 0.00 | 0 | 0.00 |
| CPL007 On | 01/08/2015 | Spot Bond | | | 100.00000 | 9.58811 | 100.00000 | 9.54595 | | | 0.00 | 0 | 1,000,000.00 |
| CPL008 On | 27/11/2012 | Spot Bond | | | 100.00000 | 99.99959 | 100.00000 | 99.99952 | | | 0.00 | 0 | 0.00 |
| DEN37U On | 28/09/2012 | Spot Bond | | | 100.00000 | 93.19953 | 100.00000 | 92.96884 | | | 0.00 | 0 | 0.00 |
| DENG26 On | 28/09/2012 | Spot Bond | | | 100.00000 | 93.37049 | 100.00000 | 93.13938 | | | 0.00 | 0 | 0.00 |
| DENG28 On | 12/02/2013 | Spot Bond | | | 100.00000 | 67.59259 | 100.00000 | 67.46765 | | | 0.00 | 0 | 0.00 |
| DENG31 On | 02/04/2013 | Spot Bond | | | 100.00000 | 65.03898 | 100.00000 | 64.89464 | | | 0.00 | 0 | 0.00 |
| DENG33 On | 02/10/2012 | Spot Bond | | | 100.00000 | 92.38715 | 100.00000 | 92.16071 | | | 0.00 | 0 | 0.00 |
| DENG36 On | 28/09/2012 | Spot Bond | | | 100.00000 | 93.15425 | 100.00000 | 92.92367 | | | 0.00 | 0 | 0.00 |
| DENG38 On | 28/09/2012 | Spot Bond | | | 100.00000 | 93.15425 | 100.00000 | 92.92367 | | | 0.00 | 0 | 0.00 |
| DENG39 On | 28/09/2012 | Spot Bond | | | 100.00000 | 93.14972 | 100.00000 | 92.91916 | | | 0.00 | 0 | 0.00 |
| DENG40 On | 28/09/2012 | Spot Bond | | | 100.00000 | 92.91424 | 100.00000 | 92.68425 | | | 0.00 | 0 | 0.00 |
| DRD02 On | 01/10/2012 | Spot Bond | | | 100.00000 | 92.28499 | 100.00000 | 92.05825 | | | 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 |
|------------------|----|------------|-----------|--------|------------|---------------|-----------|---------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| DRD03 | On | 02/07/2014 | Spot Bond | | | 100,000.00000 | 0.27701 | 100,000.00000 | 0.25891 | | | 0.00 | 0 | 0.00 |
| DRD04 | On | 03/07/2015 | Spot Bond | | | 100.00000 | 22.90116 | 100.00000 | 22.80046 | | | 0.00 | 0 | 0.00 |
| DV13 | On | 25/08/2013 | Spot Bond | | | 100.00000 | 54.57482 | 100.00000 | 54.45338 | | | 0.00 | 0 | 0.00 |
| DV21 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 21.24783 | 100.00000 | 21.20081 | | 39,444,900,000,000.00 | 394,449,000 | 146,599,000.00 | |
| DV22 | On | 07/02/2020 | Spot Bond | | | 100.00000 | 9.95935 | 100.00000 | 9.93743 | | 59,269,800,000,000.00 | 592,698,000 | 279,656,000.00 | |
| DV23 | On | 27/02/2023 | Spot Bond | | | 100.00000 | 14.81864 | 100.00000 | 14.78566 | | 45,770,824,200,000.00 | 457,708,242 | 351,349,414.00 | |
| DVF12 | On | 13/10/2012 | Spot Bond | | | 100.00000 | 88.77774 | 100.00000 | 88.56585 | | | 0.00 | 0 | 0.00 |
| E170 | On | 01/08/2020 | Spot Bond | | | 100.00000 | 14.24591 | 100.00000 | 14.21455 | | | 0.00 | 0 | 16,080,000.00 |
| EDC01 | On | 04/04/2016 | Spot Bond | | | 100.00000 | 16.79216 | 100.00000 | 16.75148 | | | 0.00 | 0 | 0.00 |
| EL15 | On | 29/06/2015 | Spot Bond | | | 100.00000 | 15.10381 | 100.00000 | 15.06999 | | | 0.00 | 0 | 80,000,000.00 |
| EL28 | On | 02/05/2028 | Spot Bond | | | 2.55000 | 102.89073 | 2.55000 | 102.88095 | | | 0.00 | 0 | 18,000,000.00 |
| EMM01 | On | 28/07/2020 | Spot Bond | | | 100.00000 | 11.27708 | 100.00000 | 11.25225 | | | 0.00 | 0 | 0.00 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 100.00000 | 15.43936 | 100.00000 | 15.40537 | | | 0.00 | 0 | 0.00 |
| EMM03 | On | 04/05/2024 | Spot Bond | | | 8.00000 | 118.34609 | 8.00000 | 118.32087 | | | 0.00 | 0 | 0.00 |
| EPF001 | On | 19/08/2015 | Spot Bond | | | 100.00000 | 15.06611 | 100.00000 | 15.02962 | | | 0.00 | 0 | 0.00 |
| EPFC01 | On | 16/11/2012 | Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.57395 | | 101,400,000,000,000.00 | 014,000,000 | 400,000,000.00 | |
| EQ156U | On | 07/09/2012 | Spot Bond | | | 100.00000 | 95.54974 | 100.00000 | 95.30026 | | | 0.00 | 0 | 0.00 |
| EQ178U | On | 13/09/2012 | Spot Bond | | | 100.00000 | 96.89433 | 100.00000 | 96.64524 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------------|------------------|----------------|
| EQ179U | On | 13/09/2012 | Spot Bond | | | 100.00000 | 96.88257 | 100.00000 | 96.63351 | | | 0.00 | 0 | 0.00 |
| EQ180U | On | 13/11/2012 | Spot Bond | | | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| EQS01 | On | 18/11/2014 | Spot Bond | | | 100.00000 | 26.96835 | 100.00000 | 26.90828 | | | 0.00 | 0 | 0.00 |
| EQS02 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 23.01093 | 100.00000 | 22.96027 | | | 0.00 | 0 | 0.00 |
| EQS04 | On | 22/09/2015 | Spot Bond | | | 100.00000 | 17.95069 | 100.00000 | 17.90720 | | | 0.00 | 0 | 0.00 |
| EQS05 | On | 25/04/2017 | Spot Bond | | | 100.00000 | 11.31717 | 100.00000 | 11.28184 | | | 0.00 | 0 | 0.00 |
| ERS3A7 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 82.12500 | 100.00000 | 81.94411 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On | 17/11/2014 | Spot Bond | | | 100.00000 | 20.63383 | 100.00000 | 20.58385 | | | 0.00 | 0 | 0.00 |
| ERS3B1 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 82.36672 | 100.00000 | 82.18530 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 27.12099 | 100.00000 | 27.05529 | | | 0.00 | 0 | 0.00 |
| ERS3C1 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 82.46744 | 100.00000 | 82.28579 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 27.75939 | 100.00000 | 27.69214 | | | 0.00 | 0 | 0.00 |
| ERSA10 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 54.97600 | 100.00000 | 54.84281 | | | 0.00 | 0 | 2,000,000.00 |
| ERSA11 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 26.68210 | 100.00000 | 26.61746 | | 400,000,000,000.00 | 4,000,000 | 4,000,000 | 2,000,000.00 |
| ERSA12 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 15.22707 | 100.00000 | 15.19018 | | | 0.00 | 0 | 0.00 |
| ERSA13 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 54.99078 | 100.00000 | 54.85755 | | | 0.00 | 0 | 2,000,000.00 |
| ES15 | On | 30/08/2015 | Spot Bond | | | 100.00000 | 19.33644 | 100.00000 | 19.29388 | | | 0.00 | 0 | 49,300,000.00 |
| ES18 | On | 20/04/2018 | Spot Bond | | | 9.25000 | 103.08550 | 9.25000 | 103.06004 | | 2,800,308,000,000.00 | 302,736,000 | 302,736,000 | 835,191,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| ES23 | On | 25/01/2023 | Spot Bond | | | 10.00000 | 100.71852 | 10.00000 | 100.69181 | | | 15,699,810,000,000.00 | 569,981,000 | 797,813,000.00 |
| ES26 | On | 02/04/2026 | Spot Bond | | | 7.85000 | 103.01078 | 7.85000 | 102.98911 | | | 9,092,652,244,650.00 | 158,299,649 | 641,070,883.00 |
| ES33 | On | 15/09/2033 | Spot Bond | | | 7.50000 | 103.23235 | 7.50000 | 103.21170 | | | 3,651,240,862,500.00 | 486,832,115 | 818,182,705.00 |
| FIFC01 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 95.87535 | 100.00000 | 95.63140 | | | 0.00 | 0 | 0.00 |
| FR002U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 10.71363 | 100.00000 | 10.68768 | | | 0.00 | 0 | 0.00 |
| FR003U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 10.42569 | 100.00000 | 10.40042 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 55.32998 | 100.00000 | 55.19594 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 55.45376 | 100.00000 | 55.31943 | | | 0.00 | 0 | 0.00 |
| FR2C3C | On | 15/08/2013 | Spot Bond | | | 8.37500 | 99.77491 | 8.37500 | 99.75245 | | | 0.00 | 0 | 0.00 |
| FR2D3D | On | 15/08/2013 | Spot Bond | | | 100.00000 | 56.07271 | 100.00000 | 55.93687 | | | 0.00 | 0 | 0.00 |
| FRB03 | On | 15/09/2014 | Spot Bond | | | 100.00000 | 29.78822 | 100.00000 | 29.72265 | | | 43,091,025,300,000.00 | 430,910,253 | 161,291,751.00 |
| FRB05 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 10.26826 | 100.00000 | 10.24553 | | | 60,000,000,000,000.00 | 600,000,000 | 200,798,000.00 |
| FRB06 | On | 05/11/2012 | Spot Bond | | | 100.00000 | 83.95104 | 100.00000 | 83.76110 | | | 0.00 | 0 | 0.00 |
| FRB07 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 97.32474 | 100.00000 | 97.07195 | | | 0.00 | 0 | 0.00 |
| FRB08 | On | 10/06/2016 | Spot Bond | | | 100.00000 | 11.42794 | 100.00000 | 11.40026 | | | 0.00 | 0 | 0.00 |
| FRB09 | On | 10/06/2017 | Spot Bond | | | 100.00000 | 9.11013 | 100.00000 | 9.08806 | | | 0.00 | 0 | 0.00 |
| FRB10 | On | 25/01/2017 | Spot Bond | | | 100.00000 | 9.78794 | 100.00000 | 9.76422 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 14.25417 | 100.00000 | 14.22262 | | | 40,028,900,000,000.00 | 400,289,000 | 81,930,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| FRBC22 | On | 21/12/2018 | | | 100.00000 | 10.37171 | 100.00000 | 10.34659 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On | 30/06/2014 | | | 100.00000 | 39.32421 | 100.00000 | 39.23661 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On | 07/07/2013 | | | 100.00000 | 53.93934 | 100.00000 | 53.82061 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On | 31/01/2022 | | | 100.00000 | 3.23457 | 100.00000 | 3.22735 | | 10,000,000,000,000.00 | 100,000,000 | 50,000,000.00 | |
| FRBI23 | On | 07/12/2023 | | | 100.00000 | 6.50423 | 100.00000 | 6.48983 | | | 0.00 | 0 | 900,000.00 |
| FRBI28 | On | 31/03/2028 | | | 100.00000 | 3.56954 | 100.00000 | 3.56164 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On | 07/12/2033 | | | 100.00000 | 4.07369 | 100.00000 | 4.06467 | | | 0.00 | 0 | 200,000.00 |
| FRBN04 | On | 15/09/2015 | | | 100.00000 | 26.35152 | 100.00000 | 26.29352 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On | 15/09/2015 | | | 100.00000 | 26.35152 | 100.00000 | 26.29352 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On | 15/09/2015 | | | 100.00000 | 26.35152 | 100.00000 | 26.29352 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On | 30/11/2020 | | | 100.00000 | 0.32262 | 100.00000 | 0.32201 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On | 28/10/2024 | | | 100.00000 | 0.02146 | 100.00000 | 0.02142 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On | 10/12/2024 | | | 100.00000 | 0.01979 | 100.00000 | 0.01975 | | | 0.00 | 0 | 0.00 |
| FRC04 | On | 03/06/2014 | | | 100.00000 | 33.44988 | 100.00000 | 33.37585 | | | 0.00 | 0 | 0.00 |
| FRC08 | On | 29/04/2013 | | | 100.00000 | 57.81389 | 100.00000 | 57.67383 | | | 0.00 | 0 | 0.00 |
| FRC101 | On | 24/02/2017 | | | 100.00000 | 12.82387 | 100.00000 | 12.79280 | | | 0.00 | 0 | 0.00 |
| FRC103 | On | 20/03/2014 | | | 100.00000 | 34.10603 | 100.00000 | 34.03851 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC104 On | 20/03/2014 | Spot Bond | | | 100.00000 | 30.38290 | 100.00000 | 30.32275 | | | 0.00 | 0 | 0.00 |
| FRC105 On | 24/02/2017 | Spot Bond | | | 100.00000 | 12.51191 | 100.00000 | 12.48159 | | | 0.00 | 0 | 0.00 |
| FRC106 On | 24/02/2017 | Spot Bond | | | 100.00000 | 12.51191 | 100.00000 | 12.48159 | | | 0.00 | 0 | 0.00 |
| FRC107 On | 03/06/2021 | Spot Bond | | | 100.00000 | 11.96251 | 100.00000 | 11.93353 | | | 0.00 | 0 | 0.00 |
| FRC108 On | 24/02/2017 | Spot Bond | | | 100.00000 | 12.32668 | 100.00000 | 12.29682 | | | 0.00 | 0 | 0.00 |
| FRC109 On | 20/06/2017 | Spot Bond | | | 100.00000 | 12.09929 | 100.00000 | 12.06998 | | | 0.00 | 0 | 0.00 |
| FRC11 On | 26/05/2013 | Spot Bond | | | 100.00000 | 67.45611 | 100.00000 | 67.29269 | | | 0.00 | 0 | 0.00 |
| FRC110 On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.51830 | 100.00000 | 15.48070 | | | 0.00 | 0 | 0.00 |
| FRC111 On | 20/08/2012 | Spot Bond | | | 100.00000 | 68.36668 | 100.00000 | 68.36666 | | | 0.00 | 0 | 0.00 |
| FRC112 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.61011 | 100.00000 | 10.58440 | | | 0.00 | 0 | 0.00 |
| FRC113 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.54944 | 100.00000 | 11.52146 | | | 0.00 | 0 | 0.00 |
| FRC114 On | 20/06/2014 | Spot Bond | | | 100.00000 | 33.55996 | 100.00000 | 33.47866 | | | 0.00 | 0 | 0.00 |
| FRC115 On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.05169 | 100.00000 | 8.23568 | | | 0.00 | 0 | 0.00 |
| FRC116 On | 20/06/2017 | Spot Bond | | | 100.00000 | 8.68773 | 100.00000 | 8.65478 | | | 0.00 | 0 | 0.00 |
| FRC117 On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.34804 | 100.00000 | 15.31086 | | | 0.00 | 0 | 0.00 |
| FRC118 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.52080 | 100.00000 | 11.49289 | | | 0.00 | 0 | 0.00 |
| FRC119 On | 20/06/2017 | Spot Bond | | | 100.00000 | 13.69730 | 100.00000 | 13.66412 | | | 0.00 | 0 | 0.00 |
| FRC120 On | 20/06/2017 | Spot Bond | | | 100.00000 | 14.67100 | 100.00000 | 14.63545 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC121 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.02822 | 100.00000 | 11.00151 | | | 0.00 | 0 | 0.00 |
| FRC122 On | 20/06/2017 | Spot Bond | | | 100.00000 | 12.37995 | 100.00000 | 12.34996 | | | 0.00 | 0 | 0.00 |
| FRC123 On | 20/06/2017 | Spot Bond | | | 100.00000 | 16.03417 | 100.00000 | 15.99533 | | | 0.00 | 0 | 0.00 |
| FRC124 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.54659 | 100.00000 | 10.51178 | | | 0.00 | 0 | 0.00 |
| FRC125 On | 20/09/2017 | Spot Bond | | | 100.00000 | 6.79732 | 100.00000 | 6.76810 | | | 0.00 | 0 | 0.00 |
| FRC126 On | 20/09/2017 | Spot Bond | | | 100.00000 | 12.94168 | 100.00000 | 12.89341 | | | 0.00 | 0 | 0.00 |
| FRC127 On | 20/09/2017 | Spot Bond | | | 100.00000 | 15.19550 | 100.00000 | 15.13884 | | | 0.00 | 0 | 0.00 |
| FRC128 On | 20/09/2017 | Spot Bond | | | 100.00000 | 11.83247 | 100.00000 | 11.78834 | | | 0.00 | 0 | 0.00 |
| FRC129 On | 20/09/2017 | Spot Bond | | | 100.00000 | 12.54048 | 100.00000 | 12.49370 | | | 0.00 | 0 | 0.00 |
| FRC130 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.49929 | 100.00000 | 14.44522 | | | 0.00 | 0 | 0.00 |
| FRC131 On | 20/09/2017 | Spot Bond | | | 100.00000 | 13.54348 | 100.00000 | 13.49298 | | | 0.00 | 0 | 0.00 |
| FRC132 On | 20/09/2017 | Spot Bond | | | 100.00000 | 15.07750 | 100.00000 | 15.02127 | | | 0.00 | 0 | 0.00 |
| FRC133 On | 20/09/2017 | Spot Bond | | | 100.00000 | 15.92711 | 100.00000 | 15.86771 | | | 0.00 | 0 | 0.00 |
| FRC134 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.35175 | 100.00000 | 14.29452 | | | 0.00 | 0 | 0.00 |
| FRC135 On | 20/09/2017 | Spot Bond | | | 100.00000 | 13.84618 | 100.00000 | 13.78857 | | | 0.00 | 0 | 0.00 |
| FRC136 On | 20/09/2017 | Spot Bond | | | 100.00000 | 12.52998 | 100.00000 | 12.47785 | | | 0.00 | 0 | 0.00 |
| FRC137 On | 20/09/2017 | Spot Bond | | | 100.00000 | 12.32032 | 100.00000 | 12.26906 | | | 0.00 | 0 | 0.00 |
| FRC138 On | 20/09/2017 | Spot Bond | | | 100.00000 | 15.16238 | 100.00000 | 15.09930 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC139 | On | 20/09/2017 | | | 100.00000 | 14.98766 | 100.00000 | 14.92530 | | | 0.00 | 0 | 0.00 |
| FRC140 | On | 20/09/2017 | | | 100.00000 | 14.51010 | 100.00000 | 14.44973 | | | 0.00 | 0 | 0.00 |
| FRC141 | On | 20/09/2017 | | | 100.00000 | 15.09958 | 100.00000 | 15.03391 | | | 0.00 | 0 | 0.00 |
| FRC142 | On | 20/09/2017 | | | 100.00000 | 1.15449 | 100.00000 | 1.14888 | | | 0.00 | 0 | 0.00 |
| FRC143 | On | 20/09/2017 | | | 100.00000 | 1.14227 | 100.00000 | 1.13632 | | | 0.00 | 0 | 0.00 |
| FRC144 | On | 20/09/2017 | | | 100.00000 | 1.14227 | 100.00000 | 1.13632 | | | 0.00 | 0 | 0.00 |
| FRC145 | On | 20/09/2017 | | | 100.00000 | 1.12449 | 100.00000 | 1.11804 | | | 0.00 | 0 | 0.00 |
| FRC17 | On | 03/06/2014 | | | 100.00000 | 33.99957 | 100.00000 | 33.92432 | | | 0.00 | 0 | 0.00 |
| FRC29 | On | 22/07/2014 | | | 100.00000 | 29.12012 | 100.00000 | 29.04958 | | | 0.00 | 0 | 0.00 |
| FRC37 | On | 20/06/2015 | | | 100.00000 | 18.96145 | 100.00000 | 18.91552 | | | 0.00 | 0 | 0.00 |
| FRC40 | On | 20/12/2015 | | | 100.00000 | 15.61605 | 100.00000 | 15.57823 | | | 0.00 | 0 | 0.00 |
| FRC41 | On | 25/10/2013 | | | 100.00000 | 40.60269 | 100.00000 | 40.50433 | | | 0.00 | 0 | 0.00 |
| FRC42 | On | 25/11/2012 | | | 6.90500 | 101.15683 | 6.90500 | 101.13796 | | | 0.00 | 0 | 0.00 |
| FRC46 | On | 10/09/2017 | | | 100.00000 | 10.47796 | 100.00000 | 10.45257 | | | 0.00 | 0 | 0.00 |
| FRC47 | On | 18/02/2013 | | | 100.00000 | 66.84982 | 100.00000 | 66.72761 | | | 0.00 | 0 | 0.00 |
| FRC55 | On | 11/07/2013 | | | 100.00000 | 60.26450 | 100.00000 | 60.11851 | | | 0.00 | 0 | 0.00 |
| FRC57 | On | 20/06/2014 | | | 100.00000 | 30.94215 | 100.00000 | 30.86719 | | | 0.00 | 0 | 0.00 |
| FRC61 | On | 28/07/2017 | | | 100.00000 | 9.12747 | 100.00000 | 9.10535 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC66 | On | 31/01/2022 | Spot Bond | | | 5.87500 | 100.33097 | 5.87500 | 100.31519 | | | 0.00 | 0 | 0.00 |
| FRC67 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 12.34225 | 100.00000 | 12.31236 | | | 0.00 | 0 | 0.00 |
| FRC68 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 12.44451 | 100.00000 | 12.41436 | | | 0.00 | 0 | 0.00 |
| FRC69 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.75825 | 100.00000 | 4.74779 | | | 0.00 | 0 | 0.00 |
| FRC70 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 23.61921 | 100.00000 | 23.57452 | | | 0.00 | 0 | 0.00 |
| FRC71 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.36044 | 100.00000 | 4.35083 | | | 0.00 | 0 | 0.00 |
| FRC72 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 6.10103 | 100.00000 | 6.08760 | | | 0.00 | 0 | 0.00 |
| FRC73 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 94.31785 | 100.00000 | 94.07968 | | | 0.00 | 0 | 0.00 |
| FRC74 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 12.00033 | 100.00000 | 11.97762 | | | 0.00 | 0 | 0.00 |
| FRC75 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 94.39708 | 100.00000 | 94.16050 | | | 0.00 | 0 | 0.00 |
| FRC76 | On | 28/07/2017 | Spot Bond | | | 100.00000 | 10.19301 | 100.00000 | 10.16833 | | | 0.00 | 0 | 0.00 |
| FRC77 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 18.28786 | 100.00000 | 18.24355 | | | 0.00 | 0 | 0.00 |
| FRC78 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 18.50351 | 100.00000 | 18.45869 | | | 0.00 | 0 | 0.00 |
| FRC79 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 16.67606 | 100.00000 | 16.63567 | | | 0.00 | 0 | 0.00 |
| FRC80 | On | 15/06/2016 | Spot Bond | | | 4.73000 | 105.70436 | 4.73000 | 105.68809 | | | 0.00 | 0 | 0.00 |
| FRC81 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 94.84322 | 100.00000 | 94.60551 | | | 0.00 | 0 | 0.00 |
| FRC82 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 16.90307 | 100.00000 | 16.86212 | | | 0.00 | 0 | 0.00 |
| FRC83 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.02438 | 100.00000 | 10.99766 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC84 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 12.27409 | 100.00000 | 12.24435 | | | 0.00 | 0 | 0.00 |
| FRC85 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 26.92041 | 100.00000 | 26.85520 | | | 0.00 | 0 | 0.00 |
| FRC86 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 13.95552 | 100.00000 | 13.92171 | | | 0.00 | 0 | 0.00 |
| FRC87 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 13.52379 | 100.00000 | 13.49103 | | | 0.00 | 0 | 0.00 |
| FRC88 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 93.95327 | 100.00000 | 93.71780 | | | 0.00 | 0 | 0.00 |
| FRC89 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 93.94171 | 100.00000 | 93.70627 | | | 0.00 | 0 | 0.00 |
| FRC90 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 62.47441 | 100.00000 | 62.35072 | | | 0.00 | 0 | 0.00 |
| FRC91 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 62.47876 | 100.00000 | 62.35506 | | | 0.00 | 0 | 0.00 |
| FRC92 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 62.49615 | 100.00000 | 62.37242 | | | 0.00 | 0 | 0.00 |
| FRC93 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 63.16686 | 100.00000 | 63.01384 | | | 0.00 | 0 | 0.00 |
| FRC94 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.92503 | 100.00000 | 9.90538 | | | 0.00 | 0 | 0.00 |
| FRC95 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.19492 | 100.00000 | 14.16681 | | | 0.00 | 0 | 0.00 |
| FRC96 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.91486 | 100.00000 | 9.89523 | | | 0.00 | 0 | 0.00 |
| FRC97 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 18.63060 | 100.00000 | 18.59372 | | | 0.00 | 0 | 0.00 |
| FRC98 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.70662 | 100.00000 | 14.67750 | | | 0.00 | 0 | 0.00 |
| FRC99 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 12.90185 | 100.00000 | 12.87060 | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 56.48918 | 100.00000 | 56.35233 | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 58.76574 | 100.00000 | 58.62339 | | | 0.00 | 0 | 10,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRE2B1 | On | 02/08/2013 | | | 100.00000 | 56.55561 | 100.00000 | 56.41860 | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On | 02/08/2013 | | | 100.00000 | 58.83729 | 100.00000 | 58.69475 | | | 0.00 | 0 | 0.00 |
| FRE2C | On | 02/08/2013 | | | 100.00000 | 56.71913 | 100.00000 | 56.58173 | | | 0.00 | 0 | 0.00 |
| FRE2D | On | 02/08/2013 | | | 100.00000 | 56.77023 | 100.00000 | 56.63270 | | | 0.00 | 0 | 0.00 |
| FRE2E | On | 02/08/2013 | | | 100.00000 | 57.30680 | 100.00000 | 57.16797 | | | 0.00 | 0 | 0.00 |
| FRE2F | On | 02/08/2013 | | | 100.00000 | 57.96601 | 100.00000 | 57.82559 | | | 0.00 | 0 | 0.00 |
| FRE2G | On | 02/08/2013 | | | 100.00000 | 58.37993 | 100.00000 | 58.23850 | | | 0.00 | 0 | 0.00 |
| FRI15 | On | 14/03/2015 | | | 100.00000 | 21.73517 | 100.00000 | 21.68676 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On | 01/09/2013 | | | 100.00000 | 45.46635 | 100.00000 | 45.35621 | | | 0.00 | 0 | 5,610,000.00 |
| FRJ14 | On | 20/07/2014 | | | 100.00000 | 28.87739 | 100.00000 | 28.80744 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On | 04/04/2015 | | | 100.00000 | 16.04609 | 100.00000 | 15.99599 | | | 0.00 | 0 | 1,000,000.00 |
| FRJ16 | On | 21/01/2016 | | | 100.00000 | 12.88030 | 100.00000 | 12.84910 | | | 0.00 | 0 | 0.00 |
| FRJ17 | On | 04/04/2017 | | | 100.00000 | 8.68667 | 100.00000 | 8.65955 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On | 21/02/2018 | | | 100.00000 | 7.92217 | 100.00000 | 9.49393 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On | 04/04/2019 | | | 100.00000 | 0.31911 | 100.00000 | 0.31811 | | | 0.00 | 0 | 0.00 |
| FRS36 | On | 07/12/2023 | | | 100.00000 | 6.50423 | 100.00000 | 6.48983 | | | 0.00 | 0 | 0.00 |
| FRS37 | On | 07/12/2023 | | | 100.00000 | 6.50423 | 100.00000 | 6.48983 | | | 0.00 | 0 | 0.00 |
| FRS43 | On | 07/12/2023 | | | 100.00000 | 6.50423 | 100.00000 | 6.48983 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS46 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 2.92620 | 100.00000 | 2.91975 | | | 0.00 | 0 | 0.00 |
| FRS49 | On | 27/10/2020 | Spot Bond | | | 100.00000 | 7.26131 | 100.00000 | 7.24372 | | | 0.00 | 0 | 0.00 |
| FRS51 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 3.15670 | 100.00000 | 3.14966 | | | 0.00 | 0 | 0.00 |
| FRS56 | On | 19/07/2016 | Spot Bond | | | 100.00000 | 11.81276 | 100.00000 | 11.78413 | | | 0.00 | 0 | 0.00 |
| FRS59 | On | 07/10/2016 | Spot Bond | | | 100.00000 | 10.57359 | 100.00000 | 10.54798 | | | 0.00 | 0 | 0.00 |
| FRS60 | On | 24/10/2012 | Spot Bond | | | 100.00000 | 86.22912 | 100.00000 | 86.02859 | | | 0.00 | 0 | 0.00 |
| FRS61 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 57.58786 | 100.00000 | 57.44834 | | | 0.00 | 0 | 0.00 |
| FRS62 | On | 04/11/2026 | Spot Bond | | | 100.00000 | 7.16470 | 100.00000 | 7.14734 | | | 0.00 | 0 | 0.00 |
| FRS63 | On | 22/12/2013 | Spot Bond | | | 100.00000 | 43.50401 | 100.00000 | 43.39862 | | | 0.00 | 0 | 0.00 |
| FRS64 | On | 26/01/2042 | Spot Bond | | | 2.00000 | 103.39857 | 2.00000 | 103.39027 | | | 0.00 | 0 | 0.00 |
| FRS65 | On | 30/03/2013 | Spot Bond | | | 100.00000 | 61.18264 | 100.00000 | 61.03442 | | | 0.00 | 0 | 0.00 |
| FRS66 | On | 22/03/2013 | Spot Bond | | | 100.00000 | 62.62976 | 100.00000 | 62.47804 | | | 0.00 | 0 | 0.00 |
| FRS67 | On | 25/05/2013 | Spot Bond | | | 100.00000 | 65.42745 | 100.00000 | 65.22317 | | | 0.00 | 0 | 0.00 |
| FRS68 | On | 09/11/2024 | Spot Bond | | | 100.00000 | 0.78529 | 100.00000 | 0.78283 | | | 0.00 | 0 | 0.00 |
| FRS69 | On | 31/05/2017 | Spot Bond | | | 100.00000 | 13.48085 | 100.00000 | 13.43876 | | | 0.00 | 0 | 0.00 |
| FRS70 | On | 04/06/2013 | Spot Bond | | | 100.00000 | 64.87764 | 100.00000 | 64.67509 | | | 0.00 | 0 | 0.00 |
| FRS71 | On | 08/06/2013 | Spot Bond | | | 100.00000 | 64.07121 | 100.00000 | 63.87117 | | | 0.00 | 0 | 0.00 |
| FRS72 | On | 09/11/2024 | Spot Bond | | | 100.00000 | 6.92215 | 100.00000 | 6.90054 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| FRS73 | On | 12/06/2017 | Spot Bond | | | 100.00000 | 8.83416 | 100.00000 | 8.80658 | | | 0.00 | 0 | 0.00 |
| FRS74 | On | 14/06/2017 | Spot Bond | | | 100.00000 | 16.34441 | 100.00000 | 16.29338 | | | 0.00 | 0 | 0.00 |
| FRS75 | On | 13/06/2014 | Spot Bond | | | 100.00000 | 30.62664 | 100.00000 | 30.52890 | | | 0.00 | 0 | 0.00 |
| FRS76 | On | 18/06/2017 | Spot Bond | | | 100.00000 | 15.13347 | 100.00000 | 15.08623 | | | 0.00 | 0 | 0.00 |
| FRS77 | On | 19/07/2014 | Spot Bond | | | 100.00000 | 22.78018 | 100.00000 | 22.67891 | | | 0.00 | 0 | 0.00 |
| FRS78 | On | 08/08/2013 | Spot Bond | | | 100.00000 | 49.89866 | 100.00000 | 49.67436 | | | 0.00 | 0 | 0.00 |
| FRX14 | On | 01/09/2014 | Spot Bond | | | 100.00000 | 30.08589 | 100.00000 | 30.01966 | | | 0.00 | 0 | 150,003,000.00 |
| FRX15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 23.84636 | 100.00000 | 23.79387 | | 1,950,000,000,000.00 | 19,500,000 | 0 | 8,683,000.00 |
| FRX16 | On | 15/09/2016 | Spot Bond | | | 9.00000 | 100.02862 | 9.00000 | 100.00178 | | | 0.00 | 0 | 0.00 |
| FRX17 | On | 15/09/2017 | Spot Bond | | | 8.00000 | 105.64421 | 8.00000 | 105.61895 | | | 0.00 | 0 | 20,000,000.00 |
| FRX18 | On | 14/04/2018 | Spot Bond | | | 100.00000 | 14.89198 | 100.00000 | 14.85902 | | | 0.00 | 0 | 3,000,000.00 |
| FRX19 | On | 15/11/2019 | Spot Bond | | | 9.00000 | 101.58679 | 9.00000 | 101.57047 | | 2,700,000,000,000.00 | 300,000,000 | 0 | 106,200,000.00 |
| FRX24 | On | 10/12/2024 | Spot Bond | | | 100.00000 | 12.61343 | 100.00000 | 12.58551 | | 30,000,000,000,000.00 | 300,000,000 | 0 | 100,000,000.00 |
| FRX31 | On | 21/02/2031 | Spot Bond | | | 100.00000 | 9.50003 | 100.00000 | 14.21832 | | | 0.00 | 0 | 0.00 |
| FRX45 | On | 14/04/2045 | Spot Bond | | | 100.00000 | 10.64682 | 100.00000 | 10.62326 | | | 0.00 | 0 | 0.00 |
| FTG1 | On | 05/09/2016 | Spot Bond | | | 100.00000 | 14.50795 | 100.00000 | 14.47279 | | | 0.00 | 0 | 0.00 |
| GFC03 | On | 10/04/2015 | Spot Bond | | | 100.00000 | 18.83227 | 100.00000 | 18.77346 | | | 0.00 | 0 | 0.00 |
| GFC04 | On | 11/04/2017 | Spot Bond | | | 9.48500 | 103.39866 | 9.48500 | 103.37249 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GFC2 | On | 27/02/2013 | Spot Bond | | | 100.00000 | 73.34633 | 100.00000 | 73.18311 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | 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 | 73.46840 | 100.00000 | 73.32898 | | | 0.00 | 0 | 0.00 |
| GPT12 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 73.67105 | 100.00000 | 73.53128 | | | 0.00 | 0 | 0.00 |
| GPT17 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0.00 |
| GPT18 | On | 30/10/2012 | Spot Bond | | | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | | 0.00 | 0 | 0.00 |
| GPT2A1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 99.00787 | 100.00000 | 98.74525 | | | 0.00 | 0 | 0.00 |
| GPT2B1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 99.02404 | 100.00000 | 98.76139 | | | 0.00 | 0 | 0.00 |
| GPT2C1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 99.12759 | 100.00000 | 98.86465 | | | 0.00 | 0 | 0.00 |
| GR1A2A | On | 18/11/2012 | Spot Bond | | | 100.00000 | 81.63759 | 100.00000 | 81.45818 | | | 0.00 | 0 | 0.00 |
| GRA284 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 97.07447 | 100.00000 | 96.81698 | | | 0.00 | 0 | 0.00 |
| GRA292 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 67.21915 | 100.00000 | 67.09559 | | | 0.00 | 0 | 0.00 |
| GRA297 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | 0.00 | 0 | 0.00 |
| GRA298 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | | 0.00 | 0 | 0.00 |
| GRB85 | On | 25/01/2013 | Spot Bond | | | 100.00000 | 69.92337 | 100.00000 | 69.78967 | | | 0.00 | 0 | 0.00 |
| GRB88 | On | 25/10/2012 | Spot Bond | | | 100.00000 | 84.88372 | 100.00000 | 84.68677 | | | 0.00 | 0 | 0.00 |
| GRD164 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 70.87379 | 100.00000 | 70.73643 | | | 0.00 | 0 | 0.00 |
| GRD166 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 67.21915 | 100.00000 | 67.09559 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRD175 | On | 11/10/2012 | | | 100.00000 | 87.74038 | 100.00000 | 87.52998 | | | 0.00 | 0 | 0.00 |
| GRD176 | On | 17/10/2012 | | | 100.00000 | 86.49289 | 100.00000 | 86.28842 | | | 0.00 | 0 | 0.00 |
| GRD177 | On | 01/11/2012 | | | 100.00000 | 83.52403 | 100.00000 | 83.33333 | | | 0.00 | 0 | 0.00 |
| GRD178 | On | 05/11/2012 | | | 100.00000 | 82.76644 | 100.00000 | 82.57919 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On | 10/01/2018 | | | 100.00000 | 7.98188 | 100.00000 | 7.96255 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On | 10/01/2018 | | | 100.00000 | 9.95653 | 100.00000 | 9.93241 | | | 0.00 | 0 | 0.00 |
| GRN1A10 | On | 18/11/2012 | | | 100.00000 | 81.56725 | 100.00000 | 81.38798 | | | 0.00 | 0 | 0.00 |
| GRN1B | On | 18/11/2012 | | | 100.00000 | 81.68785 | 100.00000 | 81.50831 | | | 0.00 | 0 | 0.00 |
| GRN1C | On | 18/11/2012 | | | 100.00000 | 81.73809 | 100.00000 | 81.55845 | | | 0.00 | 0 | 0.00 |
| GRN1D | On | 18/11/2012 | | | 100.00000 | 81.91898 | 100.00000 | 81.73895 | | | 0.00 | 0 | 0.00 |
| GRT01 | On | 08/12/2014 | | | 100.00000 | 23.45234 | 100.00000 | 23.39552 | | | 0.00 | 0 | 0.00 |
| GRT02 | On | 13/05/2016 | | | 100.00000 | 9.90383 | 100.00000 | 9.87984 | | | 0.00 | 0 | 0.00 |
| GRT03 | On | 15/10/2015 | | | 100.00000 | 13.27587 | 100.00000 | 13.24371 | | | 0.00 | 0 | 0.00 |
| GRT04 | On | 15/09/2016 | | | 100.00000 | 10.80814 | 100.00000 | 10.78196 | | | 0.00 | 0 | 0.00 |
| GRT05 | On | 25/01/2015 | | | 100.00000 | 20.26928 | 100.00000 | 20.22018 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On | 23/09/2016 | | | 100.00000 | 11.17566 | 100.00000 | 11.14859 | | | 0.00 | 0 | 0.00 |
| HILB01 | On | 18/07/2015 | | | 100.00000 | 10.19834 | 100.00000 | 10.15350 | | | 0.00 | 0 | 0.00 |
| HILC01 | On | 18/10/2012 | | | 100.00000 | 88.79294 | 100.00000 | 88.58352 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| HM1B5UOn | 19/07/2045 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6UOn | 19/07/2045 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.68084 | 100.00000 | 58.53868 | | | 0.00 | 0 | 0.00 |
| HMS1B3On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.68084 | 100.00000 | 58.53868 | | | 0.00 | 0 | 0.00 |
| HMS1B5On | 19/07/2013 | Spot Bond | | | 100.00000 | 53.12385 | 100.00000 | 53.02334 | | | 0.00 | 0 | 0.00 |
| HMS1B6On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.71142 | 100.00000 | 58.60003 | | | 0.00 | 0 | 0.00 |
| HMS1B7On | 19/07/2013 | Spot Bond | | | 100.00000 | 59.18043 | 100.00000 | 59.03706 | | | 0.00 | 0 | 1,641,000.00 |
| HMS1B8On | 19/07/2015 | Spot Bond | | | 100.00000 | 16.46047 | 100.00000 | 16.42059 | | | 0.00 | 0 | 0.00 |
| HMS1B9On | 19/07/2015 | Spot Bond | | | 100.00000 | 17.96073 | 100.00000 | 17.91723 | | | 0.00 | 0 | 0.00 |
| HMS1C2On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.80772 | 100.00000 | 58.66525 | | | 0.00 | 0 | 0.00 |
| HMS1C3On | 19/07/2013 | Spot Bond | | | 100.00000 | 59.31259 | 100.00000 | 59.16891 | | | 0.00 | 0 | 0.00 |
| HMS1C4On | 19/07/2015 | Spot Bond | | | 100.00000 | 16.80706 | 100.00000 | 16.76635 | | | 0.00 | 0 | 0.00 |
| HMS1C5On | 19/07/2015 | Spot Bond | | | 100.00000 | 18.30733 | 100.00000 | 18.26298 | | | 0.00 | 0 | 0.00 |
| HMS1D2On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.97160 | 100.00000 | 58.82874 | | | 0.00 | 0 | 0.00 |
| HMS1D3On | 19/07/2013 | Spot Bond | | | 100.00000 | 59.55049 | 100.00000 | 59.40623 | | | 0.00 | 0 | 0.00 |
| HMS1D4On | 19/07/2015 | Spot Bond | | | 100.00000 | 17.25269 | 100.00000 | 17.21089 | | | 0.00 | 0 | 0.00 |
| HMS1D5On | 19/07/2015 | Spot Bond | | | 100.00000 | 18.75295 | 100.00000 | 18.70752 | | | 0.00 | 0 | 0.00 |
| HMS1E2On | 19/07/2013 | Spot Bond | | | 100.00000 | 59.55314 | 100.00000 | 59.40887 | | | 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 |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| HMS1E3On | 19/07/2013 | Spot Bond | | | | 100.00000 | 59.86769 | 100.00000 | 59.72266 | | | 0.00 | 0 | 0.00 |
| HMS1E4On | 19/07/2015 | Spot Bond | | | | 100.00000 | 17.79734 | 100.00000 | 17.75422 | | | 0.00 | 0 | 0.00 |
| HMS1F2On | 19/07/2013 | Spot Bond | | | | 100.00000 | 60.26683 | 100.00000 | 60.12083 | | | 0.00 | 0 | 0.00 |
| HMS1G2On | 19/07/2013 | Spot Bond | | | | 100.00000 | 61.32416 | 100.00000 | 61.17561 | | | 0.00 | 0 | 0.00 |
| HWAY20On | 31/07/2020 | Spot Bond | | | | 100.00000 | 10.35570 | 100.00000 | 10.33291 | | 109,694,400,000,000.00 | 096,944,000 | 400,545,000.00 | |
| HWAY23On | 07/12/2023 | Spot Bond | | | | 100.00000 | 6.50423 | 100.00000 | 6.48983 | | | 0.00 | 0 | 98,000,000.00 |
| HWAY24On | 07/12/2024 | Spot Bond | | | | 100.00000 | 6.49871 | 100.00000 | 6.48432 | | | 0.00 | 0 | 0.00 |
| HWAY34On | 31/07/2034 | Spot Bond | | | | 100.00000 | 9.68811 | 100.00000 | 9.66679 | | | 0.00 | 0 | 30,100,000.00 |
| HWAY35On | 31/07/2035 | Spot Bond | | | | 100.00000 | 9.68811 | 100.00000 | 9.66679 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | | | 2.00000 | 100.53493 | 2.00000 | 100.52686 | | | 0.00 | 0 | 3,000,085.00 |
| I2038 | On 31/01/2038 | Spot Bond | | | | 2.25000 | 100.54912 | 2.25000 | 100.54038 | | | 0.00 | 0 | 15,000,104.00 |
| I2050 | On 31/12/2050 | Spot Bond | | | | 2.50000 | 100.62427 | 2.50000 | 100.61441 | | | 0.00 | 0 | 64.00 |
| IBC01 | On 16/03/2015 | Spot Bond | | | | 100.00000 | 16.87403 | 100.00000 | 16.84202 | | | 0.00 | 0 | 0.00 |
| IBL06 | On 14/12/2012 | Spot Bond | | | | 100.00000 | 95.58964 | 100.00000 | 95.34641 | | | 0.00 | 0 | 0.00 |
| IBL09 | On 08/12/2012 | Spot Bond | | | | 100.00000 | 97.02305 | 100.00000 | 96.77235 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | | | | 100.00000 | 26.03738 | 100.00000 | 25.98007 | | 225,600,000,000.00 | 2,256,000 | 2,730,000.00 | |
| IBL12 | On 12/03/2013 | Spot Bond | | | | 100.00000 | 64.80642 | 100.00000 | 64.64943 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | | | | 100.00000 | 18.40679 | 100.00000 | 18.36220 | | 1,200,000,000,000.00 | 12,000,000 | 4,000,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IBL14 | On | 28/06/2015 | Spot Bond | | | 100.00000 | 17.45607 | 100.00000 | 17.41378 | | | 0.00 | 0 | 0.00 |
| IBL15 | On | 28/06/2013 | Spot Bond | | | 100.00000 | 62.29511 | 100.00000 | 62.14421 | | 2,000,000,000,000.00 | 20,000,000 | 10,000,000.00 | |
| IBL18 | On | 10/12/2013 | Spot Bond | | | 100.00000 | 44.34450 | 100.00000 | 44.23708 | | | 0.00 | 0 | 0.00 |
| IBL19 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 31.03611 | 100.00000 | 30.96093 | | | 0.00 | 0 | 0.00 |
| IBL20 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 38.00933 | 100.00000 | 37.92567 | | | 0.00 | 0 | 0.00 |
| IBL21 | On | 15/03/2016 | Spot Bond | | | 100.00000 | 18.51268 | 100.00000 | 18.47193 | | | 0.00 | 0 | 0.00 |
| IBL22 | On | 15/03/2018 | Spot Bond | | | 100.00000 | 15.16663 | 100.00000 | 15.13325 | | | 0.00 | 0 | 0.00 |
| IBL23 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 34.77983 | 100.00000 | 34.70285 | | | 0.00 | 0 | 0.00 |
| IBL24 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 27.87024 | 100.00000 | 27.80272 | | | 0.00 | 0 | 1,000,000.00 |
| IBL25 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 26.45825 | 100.00000 | 26.39415 | | | 0.00 | 0 | 0.00 |
| IBL26 | On | 18/08/2014 | Spot Bond | | | 1.75000 | 105.89103 | 1.75000 | 105.88324 | | | 0.00 | 0 | 0.00 |
| IBL28 | On | 18/08/2016 | Spot Bond | | | 8.27000 | 100.06608 | 8.27000 | 100.04406 | | | 0.00 | 0 | 0.00 |
| IBL32 | On | 03/11/2014 | Spot Bond | | | 100.00000 | 19.51507 | 100.00000 | 19.46780 | | | 0.00 | 0 | 0.00 |
| IBL33 | On | 03/11/2016 | Spot Bond | | | 100.00000 | 8.96393 | 100.00000 | 8.94222 | | | 0.00 | 0 | 0.00 |
| IBL34 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.27473 | 100.00000 | 5.26312 | | | 0.00 | 0 | 0.00 |
| IBL36 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 2.92620 | 100.00000 | 2.91975 | | | 0.00 | 0 | 0.00 |
| IBL37 | On | 02/04/2015 | Spot Bond | | | 100.00000 | 16.29254 | 100.00000 | 16.24168 | | | 0.00 | 0 | 0.00 |
| IBL38 | On | 02/04/2017 | Spot Bond | | | 100.00000 | 8.82073 | 100.00000 | 8.79319 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| IBL39 | On | 02/04/2018 | Spot Bond | | | 8.76500 | 103.35999 | 8.76500 | 103.33578 | | | 0.00 | 0 | 0.00 |
| IBL40 | On | 15/06/2015 | Spot Bond | | | 100.00000 | 17.22051 | 100.00000 | 17.16674 | | | 0.00 | 0 | 1,000,000.00 |
| IBL42 | On | 15/06/2017 | Spot Bond | | | 100.00000 | 9.34427 | 100.00000 | 9.31509 | | | 0.00 | 0 | 60,000,000.00 |
| IC02 | On | 09/05/2013 | Spot Bond | | | 100.00000 | 62.17951 | 100.00000 | 62.04265 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 17.55823 | 100.00000 | 17.51937 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 17.55823 | 100.00000 | 17.51937 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On | 31/01/2017 | Spot Bond | | | 5.00000 | 100.28221 | 5.00000 | 100.26876 | | | 0.00 | 0 | 0.00 |
| IDW001 | On | 30/06/2016 | Spot Bond | | | 100.00000 | 13.30663 | 100.00000 | 16.40502 | | | 0.00 | 0 | 0.00 |
| IDW002 | On | 30/06/2016 | Spot Bond | | | 100.00000 | 13.08557 | 100.00000 | 16.10808 | | | 0.00 | 0 | 0.00 |
| IFM01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 21.84660 | 100.00000 | 21.79824 | | | 0.00 | 0 | 0.00 |
| IHL01 | On | 29/12/2014 | Spot Bond | | | 100.00000 | 22.94736 | 100.00000 | 22.89177 | | | 0.00 | 0 | 0.00 |
| IHL02 | On | 29/12/2014 | Spot Bond | | | 100.00000 | 22.94736 | 100.00000 | 22.89177 | | | 0.00 | 0 | 0.00 |
| IHL03 | On | 17/05/2017 | Spot Bond | | | 100.00000 | 10.90674 | 100.00000 | 10.87269 | | | 0.00 | 0 | 0.00 |
| IKH1D | On | 09/12/2028 | Spot Bond | | | 100.00000 | 8.60068 | 100.00000 | 8.57984 | | | 0.00 | 0 | 0.00 |
| IN01E | On | 23/07/2013 | Spot Bond | | | 100.00000 | 47.63634 | 100.00000 | 47.38287 | | | 0.00 | 0 | 0.00 |
| IN02E | On | 06/08/2013 | Spot Bond | | | 100.00000 | 47.12517 | 100.00000 | 46.91334 | | | 0.00 | 0 | 0.00 |
| IN03E | On | 13/08/2013 | Spot Bond | | | 100.00000 | 45.46846 | 100.00000 | 45.26179 | | 30,000,000,000,000.00 | 300,000,000 | 300,000,000 | 300,000,000.00 |
| IN04 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 23.98812 | 100.00000 | 23.93531 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IN07 | On | 16/05/2013 | Spot Bond | | | 100.00000 | 61.22774 | 100.00000 | 61.09296 | | | 0.00 | 0 | 0.00 |
| IN09 | On | 01/02/2016 | Spot Bond | | | 100.00000 | 14.77319 | 100.00000 | 14.73740 | | | 0.00 | 0 | 0.00 |
| IN163U | On | 04/10/2012 | Spot Bond | | | 100.00000 | 91.80553 | 100.00000 | 91.58162 | | | 0.00 | 0 | 0.00 |
| IN164U | On | 11/10/2012 | Spot Bond | | | 100.00000 | 90.26073 | 100.00000 | 90.04427 | | | 0.00 | 0 | 0.00 |
| IN165U | On | 18/10/2012 | Spot Bond | | | 100.00000 | 88.76705 | 100.00000 | 88.55769 | | | 0.00 | 0 | 0.00 |
| IND147 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 79.69432 | 100.00000 | 79.52070 | | | 0.00 | 0 | 0.00 |
| IND204 | On | 24/01/2013 | Spot Bond | | | 100.00000 | 70.05758 | 100.00000 | 69.92337 | | | 0.00 | 0 | 0.00 |
| IND205 | On | 31/01/2013 | Spot Bond | | | 100.00000 | 69.12879 | 100.00000 | 68.99811 | | | 0.00 | 0 | 0.00 |
| IND207 | On | 14/02/2013 | Spot Bond | | | 100.00000 | 67.34317 | 100.00000 | 67.21915 | | | 0.00 | 0 | 0.00 |
| IND208 | On | 21/02/2013 | Spot Bond | | | 100.00000 | 70.50954 | 100.00000 | 70.37577 | | | 0.00 | 0 | 0.00 |
| IND209 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 69.57844 | 100.00000 | 69.44644 | | | 0.00 | 0 | 0.00 |
| IND234 | On | 21/08/2012 | Spot Bond | | | 100.00000 | 66.66667 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| IND235 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0.00 |
| IND236 | On | 04/09/2012 | Spot Bond | | | 100.00000 | 96.30607 | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| IND237 | On | 11/09/2012 | Spot Bond | | | 100.00000 | 94.55959 | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |
| IND238 | On | 18/09/2012 | Spot Bond | | | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | | 0.00 | 0 | 0.00 |
| IND239 | On | 25/09/2012 | Spot Bond | | | 100.00000 | 91.25000 | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| IND240 | On | 02/10/2012 | Spot Bond | | | 100.00000 | 89.68059 | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND241 | On | 09/10/2012 | Spot Bond | | | 100.00000 | 88.16425 | 100.00000 | 87.95181 | | | 0.00 | 0 | 0.00 |
| IND242 | On | 16/10/2012 | Spot Bond | | | 100.00000 | 86.69834 | 100.00000 | 86.49289 | | | 0.00 | 0 | 3,000,000.00 |
| IND243 | On | 23/10/2012 | Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | 0.00 | 0 | 0.00 |
| IND244 | On | 30/10/2012 | Spot Bond | | | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | | 0.00 | 0 | 0.00 |
| IND245 | On | 06/11/2012 | Spot Bond | | | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| IND246 | On | 13/11/2012 | Spot Bond | | | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| IND247 | On | 20/11/2012 | Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 79.86871 | | | 0.00 | 0 | 0.00 |
| IND248 | On | 27/11/2012 | Spot Bond | | | 100.00000 | 78.83369 | 100.00000 | 78.66379 | | | 0.00 | 0 | 0.00 |
| IND249 | On | 04/12/2012 | Spot Bond | | | 100.00000 | 77.65957 | 100.00000 | 77.49469 | | | 0.00 | 0 | 0.00 |
| IND250 | On | 11/12/2012 | Spot Bond | | | 100.00000 | 76.51992 | 100.00000 | 76.35983 | | | 0.00 | 0 | 0.00 |
| INF001 | On | 30/07/2013 | Spot Bond | | | 100.00000 | 51.95278 | 100.00000 | 51.72432 | | | 0.00 | 0 | 0.00 |
| INF002 | On | 05/02/2013 | Spot Bond | | | 100.00000 | 70.49808 | 100.00000 | 70.22901 | | | 0.00 | 0 | 0.00 |
| ING100 | On | 19/05/2013 | Spot Bond | | | 100.00000 | 55.33517 | 100.00000 | 55.20112 | | | 0.00 | 0 | 0.00 |
| ING114 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 15.72963 | 100.00000 | 15.69152 | | | 0.00 | 0 | 0.00 |
| ING115 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 17.20213 | 100.00000 | 17.16045 | | | 0.00 | 0 | 0.00 |
| ING116 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 16.03648 | 100.00000 | 15.99762 | | | 0.00 | 0 | 0.00 |
| ING126 | On | 25/11/2012 | Spot Bond | | | 100.00000 | 83.85103 | 100.00000 | 83.66953 | | | 0.00 | 0 | 0.00 |
| ING127 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 97.02535 | 100.00000 | 96.77399 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING130 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 67.09559 | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| ING131 | On | 24/02/2013 | Spot Bond | | | 100.00000 | 70.10898 | 100.00000 | 69.97597 | | | 0.00 | 0 | 0.00 |
| ING132 | On | 22/12/2018 | Spot Bond | | | 100.00000 | 9.89144 | 100.00000 | 9.86747 | | | 0.00 | 0 | 0.00 |
| ING133 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 73.63139 | 100.00000 | 73.49169 | | | 0.00 | 0 | 0.00 |
| ING135 | On | 10/12/2014 | Spot Bond | | | 100.00000 | 26.39571 | 100.00000 | 26.33177 | | | 0.00 | 0 | 0.00 |
| ING138 | On | 22/03/2017 | Spot Bond | | | 100.00000 | 10.82666 | 100.00000 | 10.80043 | | | 0.00 | 0 | 0.00 |
| ING141 | On | 07/09/2012 | Spot Bond | | | 100.00000 | 97.46392 | 100.00000 | 97.20945 | | | 0.00 | 0 | 0.00 |
| ING143 | On | 11/09/2012 | Spot Bond | | | 100.00000 | 96.41926 | 100.00000 | 96.17011 | | | 0.00 | 0 | 0.00 |
| ING146 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 94.91242 | 100.00000 | 94.67091 | | | 0.00 | 0 | 0.00 |
| ING147 | On | 16/12/2012 | Spot Bond | | | 100.00000 | 93.03294 | 100.00000 | 92.71970 | | | 0.00 | 0 | 0.00 |
| ING153 | On | 03/04/2017 | Spot Bond | | | 6.50000 | 100.56971 | 6.50000 | 100.55793 | | | 0.00 | 0 | 0.00 |
| ING154 | On | 03/04/2013 | Spot Bond | | | 100.00000 | 59.69708 | 100.00000 | 59.51070 | | | 0.00 | 0 | 0.00 |
| ING155 | On | 19/09/2012 | Spot Bond | | | 100.00000 | 95.40937 | 100.00000 | 95.16783 | | | 0.00 | 0 | 0.00 |
| ING156 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 68.61337 | 100.00000 | 68.61336 | | | 0.00 | 0 | 0.00 |
| ING157 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 59.78512 | 100.00000 | 59.59847 | | | 0.00 | 0 | 0.00 |
| ING158 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 94.19795 | 100.00000 | 93.87755 | | | 0.00 | 0 | 0.00 |
| ING159 | On | 05/12/2012 | Spot Bond | | | 100.00000 | 94.43893 | 100.00000 | 94.12307 | | | 0.00 | 0 | 0.00 |
| ING160 | On | 10/12/2012 | Spot Bond | | | 100.00000 | 94.15231 | 100.00000 | 93.83847 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ING161 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 10.40695 | 100.00000 | 10.37137 | | | 0.00 | 0 | 0.00 |
| ING166 | On | 02/01/2013 | Spot Bond | | | 100.00000 | 74.84663 | 100.00000 | 74.39024 | | | 0.00 | 0 | 0.00 |
| ING31 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 84.97656 | 100.00000 | 84.78211 | | | 0.00 | 0 | 0.00 |
| ING32 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 56.96926 | 100.00000 | 56.83126 | | | 0.00 | 0 | 0.00 |
| ING33 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 38.74267 | 100.00000 | 38.64882 | | | 0.00 | 0 | 0.00 |
| ING34 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 38.74267 | 100.00000 | 38.64882 | | | 0.00 | 0 | 0.00 |
| ING46 | On | 16/10/2013 | Spot Bond | | | 100.00000 | 41.13193 | 100.00000 | 41.03229 | | | 0.00 | 0 | 0.00 |
| ING60U | On | 28/02/2014 | Spot Bond | | | 100.00000 | 37.18054 | 100.00000 | 37.09047 | | | 0.00 | 0 | 0.00 |
| ING89 | On | 31/12/2014 | Spot Bond | | | 100.00000 | 24.53689 | 100.00000 | 24.47744 | | | 0.00 | 0 | 0.00 |
| INJ02 | On | 30/04/2015 | Spot Bond | | | 100.00000 | 20.02812 | 100.00000 | 19.97960 | | | 0.00 | 0 | 0.00 |
| IPB3 | On | 04/12/2013 | Spot Bond | | | 100.00000 | 46.15215 | 100.00000 | 46.04034 | | | 0.00 | 0 | 0.00 |
| IPF01 | On | 13/04/2015 | Spot Bond | | | 100.00000 | 18.21001 | 100.00000 | 18.15316 | | | 0.00 | 0 | 0.00 |
| IPF02 | On | 13/04/2016 | Spot Bond | | | 100.00000 | 13.13197 | 100.00000 | 13.09098 | | | 0.00 | 0 | 0.00 |
| IPF03 | On | 13/04/2017 | Spot Bond | | | 100.00000 | 11.04204 | 100.00000 | 11.00756 | | | 0.00 | 0 | 0.00 |
| IPF06 | On | 13/04/2017 | Spot Bond | | | 8.80000 | 103.10614 | 8.80000 | 103.08188 | | | 0.00 | 0 | 0.00 |
| IPL4 | On | 29/03/2014 | Spot Bond | | | 100.00000 | 37.17495 | 100.00000 | 37.09313 | | 23,063,700,000,000.00 | 230,637,000 | 77,879,000.00 | |
| IPL5 | On | 28/09/2015 | Spot Bond | | | 100.00000 | 14.43798 | 100.00000 | 14.40301 | | | 0.00 | 0 | 0.00 |
| IPL6 | On | 28/09/2017 | Spot Bond | | | 100.00000 | 14.93048 | 100.00000 | 14.89762 | | 274,400,000,000.00 | 2,744,000 | 18,749,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------------|------------------|---------------|
| IV012 | On | 26/11/2014 | Spot Bond | | | 100.00000 | 26.01051 | 100.00000 | 25.94751 | | | 0.00 | 0 | 0.00 |
| IV013 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 18.76925 | 100.00000 | 18.72378 | | | 0.00 | 0 | 0.00 |
| IV014 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 21.01428 | 100.00000 | 20.96777 | | | 0.00 | 0 | 0.00 |
| IV015 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 10.57234 | 100.00000 | 10.54673 | | | 0.00 | 0 | 0.00 |
| IV016 | On | 06/12/2021 | Spot Bond | | | 100.00000 | 10.06881 | 100.00000 | 10.04442 | | | 0.00 | 0 | 1,000,000.00 |
| IV017 | On | 31/01/2022 | Spot Bond | | | 2.75000 | 100.15598 | 2.75000 | 100.14854 | | 495,038,500,000.00 | 180,014,000 | 97,052,000.00 | |
| IV019 | On | 31/03/2028 | Spot Bond | | | 2.60000 | 103.74130 | 2.60000 | 103.73118 | | | 0.00 | 0 | 0.00 |
| IV022 | On | 02/04/2022 | Spot Bond | | | 100.00000 | 8.22917 | 100.00000 | 8.20348 | | | 0.00 | 0 | 0.00 |
| IV023 | On | 11/07/2022 | Spot Bond | | | 100.00000 | 9.71936 | 100.00000 | 9.67662 | | | 0.00 | 0 | 0.00 |
| IV024 | On | 27/07/2022 | Spot Bond | | | 100.00000 | 0.03358 | 100.00000 | 0.03343 | | | 0.00 | 0 | 0.00 |
| IV04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 69.21106 | 100.00000 | 69.05788 | | | 0.00 | 0 | 0.00 |
| IV07 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 61.96044 | 100.00000 | 61.81034 | | | 0.00 | 0 | 0.00 |
| IV08 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 18.47148 | 100.00000 | 18.43083 | | | 0.00 | 0 | 0.00 |
| IV09 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 9.85247 | 100.00000 | 9.82860 | | | 0.00 | 0 | 0.00 |
| IV19A | On | 31/03/2028 | Spot Bond | | | 2.60000 | 102.50917 | 2.60000 | 102.49590 | | 234,000,000,000.00 | 90,000,000 | 30,384,000.00 | |
| IVA133 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 50.00004 | 100.00000 | 50.00002 | | | 0.00 | 0 | 0.00 |
| IVA134 | On | 25/08/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| IVA135 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 97.07447 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| IVA204 | On | 26/01/2013 | Spot Bond | | | 100.00000 | 69.78967 | 100.00000 | 69.65649 | | | 0.00 | 0 | 0.00 |
| IVA206 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 67.97020 | 100.00000 | 67.84387 | | | 0.00 | 0 | 0.00 |
| IVA207 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 67.09559 | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| IVA208 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | 0.00 | 0 | 0.00 |
| IVA229 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.82540 | 100.00000 | 47.71927 | | | 0.00 | 0 | 0.00 |
| IVA233 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66670 | | | 0.00 | 0 | 0.00 |
| IVA234 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| IVA235 | On | 30/08/2012 | Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| IVA236 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 95.80052 | 100.00000 | 95.54974 | | | 0.00 | 0 | 0.00 |
| IVA237 | On | 13/09/2012 | Spot Bond | | | 100.00000 | 94.07216 | 100.00000 | 93.83033 | | | 0.00 | 0 | 0.00 |
| IVA238 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 92.40506 | 100.00000 | 92.17172 | | | 0.00 | 0 | 0.00 |
| IVA239 | On | 27/09/2012 | Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | 0.00 | 0 | 0.00 |
| IVA240 | On | 04/10/2012 | Spot Bond | | | 100.00000 | 89.24205 | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| IVA241 | On | 11/10/2012 | Spot Bond | | | 100.00000 | 87.74038 | 100.00000 | 87.52998 | | | 0.00 | 0 | 0.00 |
| IVA242 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 86.28842 | 100.00000 | 86.08491 | | 100,000,000,000.00 | 0.00 | 1,000,000 | 1,000,000.00 |
| IVA243 | On | 25/10/2012 | Spot Bond | | | 100.00000 | 84.88372 | 100.00000 | 84.68677 | | | 0.00 | 0 | 0.00 |
| IVA244 | On | 01/11/2012 | Spot Bond | | | 100.00000 | 83.52403 | 100.00000 | 83.33333 | | | 0.00 | 0 | 0.00 |
| IVA245 | On | 08/11/2012 | Spot Bond | | | 100.00000 | 82.20721 | 100.00000 | 82.02247 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| IVA246 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | | 63,600,000,000,000.00 | 636,000,000 | 443,000,000.00 |
| IVA247 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 79.69432 | 100.00000 | 79.52070 | | | 0.00 | 0 | 0.00 |
| IVA248 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 78.49462 | 100.00000 | 78.32618 | | | 0.00 | 0 | 0.00 |
| IVA249 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 77.33051 | 100.00000 | 77.16702 | | | 0.00 | 0 | 0.00 |
| IVA250 | On | 13/12/2012 | Spot Bond | | | 100.00000 | 76.20042 | 100.00000 | 76.04167 | | | 0.00 | 0 | 0.00 |
| IVC001 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 61.45421 | 100.00000 | 61.30533 | | | 0.00 | 0 | 0.00 |
| IVC002 | On | 12/02/2020 | Spot Bond | | | 100.00000 | 7.38423 | 100.00000 | 7.36634 | | | 0.00 | 0 | 0.00 |
| IVC004 | On | 29/04/2014 | Spot Bond | | | 100.00000 | 27.71070 | 100.00000 | 27.64357 | | | 0.00 | 0 | 0.00 |
| IVC005 | On | 27/07/2015 | Spot Bond | | | 100.00000 | 9.80174 | 100.00000 | 9.75864 | | | 0.00 | 0 | 1,000,000.00 |
| IVF001 | On | 10/01/2013 | Spot Bond | | | 100.00000 | 80.36739 | 100.00000 | 80.01644 | | | 0.00 | 0 | 0.00 |
| IVF002 | On | 01/08/2013 | Spot Bond | | | 100.00000 | 48.53982 | 100.00000 | 48.32637 | | | 0.00 | 0 | 0.00 |
| IVF003 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 70.45455 | 100.00000 | 70.18868 | | | 0.00 | 0 | 0.00 |
| KCF01U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 59.36988 | 100.00000 | 59.22605 | | | 0.00 | 0 | 0.00 |
| KCF02U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 59.02070 | 100.00000 | 58.87772 | | | 0.00 | 0 | 0.00 |
| KSB004 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 73.13799 | 100.00000 | 73.00000 | | | 0.00 | 0 | 0.00 |
| KSB005 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 75.45711 | 100.00000 | 75.29191 | | | 0.00 | 0 | 0.00 |
| KSP003 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 71.52620 | 100.00000 | 71.39125 | | | 0.00 | 0 | 0.00 |
| KSP004 | On | 01/04/2013 | Spot Bond | | | 100.00000 | 66.24991 | 100.00000 | 66.10329 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| KW01 | On | 31/10/2027 | Spot Bond | | | 100.00000 | 17.31755 | 100.00000 | 17.27943 | | | 0.00 | 0 | 0.00 |
| LBK01 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 39.77720 | 100.00000 | 39.68083 | | | 0.00 | 0 | 0.00 |
| LBK02 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 17.12212 | 100.00000 | 17.08063 | | | 0.00 | 0 | 0.00 |
| LGL02 | On | 13/08/2017 | Spot Bond | | | 100.00000 | 13.28153 | 100.00000 | 13.23160 | | | 3,600,000,000.00 | 36,000 | 10,018,000.00 |
| LGL1 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 98.52642 | 100.00000 | 98.27249 | | | 178,800,000,000.00 | 1,788,000 | 6,594,000.00 |
| MAQ007 | On | 27/01/2013 | Spot Bond | | | 100.00000 | 69.65649 | 100.00000 | 69.52381 | | | 0.00 | 0 | 0.00 |
| MAQ008 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 67.97020 | 100.00000 | 67.84387 | | | 0.00 | 0 | 0.00 |
| MAQ015 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| MAQ016 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | | 0.00 | 0 | 0.00 |
| MAQ017 | On | 28/09/2012 | Spot Bond | | | 100.00000 | 90.57072 | 100.00000 | 90.34653 | | | 0.00 | 0 | 0.00 |
| MAQ018 | On | 11/01/2013 | Spot Bond | | | 100.00000 | 71.85039 | 100.00000 | 71.70923 | | | 0.00 | 0 | 0.00 |
| MAQ019 | On | 08/11/2012 | Spot Bond | | | 100.00000 | 82.20721 | 100.00000 | 82.02247 | | | 0.00 | 0 | 0.00 |
| MAQ020 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 51.72432 | 100.00000 | 51.49686 | | | 0.00 | 0 | 0.00 |
| MAQ021 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 99.99986 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBC16 | On | 24/10/2012 | Spot Bond | | | 100.00000 | 85.08159 | 100.00000 | 84.88372 | | | 0.00 | 0 | 0.00 |
| MBF018 | On | 15/04/2013 | Spot Bond | | | 100.00000 | 59.86415 | 100.00000 | 59.71912 | | | 0.00 | 0 | 0.00 |
| MBF019 | On | 15/04/2014 | Spot Bond | | | 100.00000 | 29.27295 | 100.00000 | 29.20204 | | | 0.00 | 0 | 0.00 |
| MBF021 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 76.53627 | 100.00000 | 76.53626 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| MBF024 On | 26/05/2013 | Spot Bond | | | 100.00000 | 65.50476 | 100.00000 | 65.34607 | | | 0.00 | 0 | 3,000,000.00 |
| MBF025 On | 26/05/2014 | Spot Bond | | | 100.00000 | 30.69497 | 100.00000 | 30.62062 | | | 0.00 | 0 | 4,000,000.00 |
| MBF026 On | 05/10/2012 | Spot Bond | | | 100.00000 | 90.36977 | 100.00000 | 90.14990 | | | 0.00 | 0 | 0.00 |
| MBF027 On | 07/10/2014 | Spot Bond | | | 100.00000 | 21.43453 | 100.00000 | 21.38261 | | | 0.00 | 0 | 0.00 |
| MBF028 On | 16/04/2015 | Spot Bond | | | 100.00000 | 17.68141 | 100.00000 | 17.62621 | | | 0.00 | 0 | 133,350,000.00 |
| MBP011 On | 30/01/2013 | Spot Bond | | | 100.00000 | 85.56735 | 100.00000 | 85.37244 | | | 0.00 | 0 | 0.00 |
| MBP012 On | 29/01/2013 | Spot Bond | | | 100.00000 | 85.67895 | 100.00000 | 85.48333 | | | 0.00 | 0 | 0.00 |
| MBP013 On | 29/01/2014 | Spot Bond | | | 100.00000 | 39.67750 | 100.00000 | 39.58138 | | | 0.00 | 0 | 0.00 |
| MBP16UOn | 13/10/2012 | Spot Bond | | | 100.00000 | 88.89125 | 100.00000 | 88.67910 | | | 0.00 | 0 | 2,000,000.00 |
| MBP17UOn | 23/11/2012 | Spot Bond | | | 100.00000 | 99.45946 | 100.00000 | 99.19138 | | | 0.00 | 0 | 0.00 |
| MBP18UOn | 28/01/2014 | Spot Bond | | | 100.00000 | 39.70259 | 100.00000 | 39.60641 | | | 0.00 | 0 | 0.00 |
| MBP19UOn | 18/02/2013 | Spot Bond | | | 100.00000 | 82.04846 | 100.00000 | 81.86892 | | | 0.00 | 0 | 0.00 |
| MBP20UOn | 17/02/2014 | Spot Bond | | | 100.00000 | 37.72077 | 100.00000 | 37.62940 | | | 0.00 | 0 | 0.00 |
| MBP21UOn | 11/04/2014 | Spot Bond | | | 100.00000 | 28.99094 | 100.00000 | 28.92072 | | | 0.00 | 0 | 0.00 |
| MBP22UOn | 09/09/2014 | Spot Bond | | | 100.00000 | 16.02160 | 100.00000 | 15.98279 | | | 0.00 | 0 | 0.00 |
| MBP23UOn | 13/02/2015 | Spot Bond | | | 100.00000 | 19.84279 | 100.00000 | 19.79472 | | | 0.00 | 0 | 0.00 |
| MBP24UOn | 22/03/2016 | Spot Bond | | | 100.00000 | 4.06960 | 100.00000 | 4.05974 | | | 0.00 | 0 | 0.00 |
| MBP25UOn | 22/03/2015 | Spot Bond | | | 100.00000 | 9.93555 | 100.00000 | 9.91148 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| MBSA01On | 16/04/2019 | Spot Bond | | | 8.00000 | 108.37650 | 8.00000 | 108.35328 | | | 0.00 | 0 | 4,000.00 |
| MCB2M On | 13/12/2012 | Spot Bond | | | 100.00000 | 95.65764 | 100.00000 | 95.41362 | | | 0.00 | 0 | 0.00 |
| MCB3M On | 13/12/2014 | Spot Bond | | | 100.00000 | 23.69163 | 100.00000 | 23.63423 | | | 0.00 | 0 | 0.00 |
| MEFSA1On | 05/10/2014 | Spot Bond | | | 100.00000 | 25.95388 | 100.00000 | 25.89644 | | | 0.00 | 0 | 0.00 |
| MEFSA2On | 05/10/2014 | Spot Bond | | | 100.00000 | 26.01283 | 100.00000 | 25.95525 | | | 0.00 | 0 | 0.00 |
| MEFSA3On | 05/10/2016 | Spot Bond | | | 100.00000 | 12.98632 | 100.00000 | 12.95758 | | | 0.00 | 0 | 0.00 |
| MEFSA4On | 05/01/2019 | Spot Bond | | | 100.00000 | 8.61938 | 100.00000 | 8.60040 | | | 0.00 | 0 | 0.00 |
| MEFSA6On | 05/07/2026 | Spot Bond | | | 100.00000 | 8.48044 | 100.00000 | 8.46178 | | | 0.00 | 0 | 0.00 |
| MEFSB3On | 05/10/2016 | Spot Bond | | | 8.59000 | 103.22205 | 8.59000 | 103.19833 | | | 0.00 | 0 | 0.00 |
| MEFSB4On | 05/01/2019 | Spot Bond | | | 9.34000 | 101.17268 | 9.34000 | 101.14760 | | | 0.00 | 0 | 0.00 |
| MEFSB5On | 05/01/2022 | Spot Bond | | | 10.01000 | 101.25530 | 10.01000 | 101.22842 | | | 0.00 | 0 | 0.00 |
| MET01 On | 15/12/2014 | Spot Bond | | | 100.00000 | 24.59343 | 100.00000 | 24.53900 | | | 0.00 | 0 | 88,600,000.00 |
| MFS1A1On | 20/12/2015 | Spot Bond | | | 100.00000 | 13.59504 | 100.00000 | 13.56210 | | | 0.00 | 0 | 0.00 |
| MFS1A2On | 20/12/2018 | Spot Bond | | | 100.00000 | 8.32429 | 100.00000 | 8.30412 | | | 0.00 | 0 | 0.00 |
| MFS1B On | 20/09/2019 | Spot Bond | | | 100.00000 | 12.07474 | 100.00000 | 12.04548 | | | 0.00 | 0 | 0.00 |
| MGL01 On | 15/09/2015 | Spot Bond | | | 100.00000 | 19.66895 | 100.00000 | 19.62565 | | 16,081,200,000,000.00 | 160,812,000 | 84,783,000.00 | |
| MIIL01 On | 31/05/2015 | Spot Bond | | | 100.00000 | 16.47724 | 100.00000 | 18.44793 | | | 0.00 | 0 | 0.00 |
| MIIL02 On | 31/05/2017 | Spot Bond | | | 8.78500 | 101.94490 | 8.78500 | 101.92095 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MQB01 | On | 31/05/2013 | Spot Bond | | | 100.00000 | 64.90842 | 100.00000 | 66.44293 | | | 0.00 | 0 | 0.00 |
| MQB02 | On | 31/05/2017 | Spot Bond | | | 8.00000 | 103.77473 | 8.00000 | 103.75249 | | | 0.00 | 0 | 10,400,000.00 |
| MTN02 | On | 13/07/2014 | Spot Bond | | | 100.00000 | 30.43676 | 100.00000 | 30.36977 | | | 0.00 | 0 | 5,200,000.00 |
| MTN03 | On | 13/07/2015 | Spot Bond | | | 100.00000 | 18.87152 | 100.00000 | 18.82999 | | | 0.00 | 0 | 10,700,000.00 |
| MTN04 | On | 13/07/2017 | Spot Bond | | | 100.00000 | 12.73743 | 100.00000 | 12.70939 | | | 0.00 | 0 | 4,300,000.00 |
| MTN05 | On | 28/10/2013 | Spot Bond | | | 100.00000 | 45.31005 | 100.00000 | 45.20977 | | | 0.00 | 0 | 0.00 |
| MTNC08 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 95.80052 | 100.00000 | 95.54974 | | | 0.00 | 0 | 0.00 |
| MTNC09 | On | 18/09/2012 | Spot Bond | | | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | | 0.00 | 0 | 0.00 |
| N4A111 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 5.88751 | 100.00000 | 5.87325 | | | 0.00 | 0 | 0.00 |
| N4A202 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.10073 | 100.00000 | 0.10049 | | | 0.00 | 0 | 0.00 |
| N4A205 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.16694 | 100.00000 | 6.15201 | | | 0.00 | 0 | 0.00 |
| N4A208 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.24315 | 100.00000 | 6.22803 | | | 0.00 | 0 | 0.00 |
| N4A211 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 5.78590 | 100.00000 | 5.77188 | | | 0.00 | 0 | 0.00 |
| N4A302 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 5.84686 | 100.00000 | 5.83270 | | | 0.00 | 0 | 0.00 |
| N4A305 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 5.94848 | 100.00000 | 5.93407 | | | 0.00 | 0 | 0.00 |
| N4A308 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 5.99929 | 100.00000 | 5.98475 | | | 0.00 | 0 | 0.00 |
| N4A311 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.06025 | 100.00000 | 6.04557 | | | 0.00 | 0 | 0.00 |
| N4A402 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.21267 | 100.00000 | 6.19762 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| N4A405 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.31428 | 100.00000 | 6.29898 | | | 0.00 | 0 | 2,000,000.00 |
| N4A408 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.42605 | 100.00000 | 6.41049 | | | 0.00 | 0 | 0.00 |
| N4A411 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.52766 | 100.00000 | 6.51185 | | | 0.00 | 0 | 0.00 |
| N4A502 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.57847 | 100.00000 | 6.56253 | | | 0.00 | 0 | 0.00 |
| N4B508 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.18814 | 100.00000 | 7.17073 | | | 0.00 | 0 | 0.00 |
| N4C508 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.89942 | 100.00000 | 7.88028 | | | 0.00 | 0 | 0.00 |
| N4D68U | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.10073 | 100.00000 | 0.10049 | | | 0.00 | 0 | 0.00 |
| N4E68U | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.10073 | 100.00000 | 0.10049 | | | 0.00 | 0 | 0.00 |
| NBK10B | On | 21/04/2014 | Spot Bond | | | 100.00000 | 27.78504 | 100.00000 | 27.71773 | | | 0.00 | 0 | 0.00 |
| NBK11B | On | 27/10/2014 | Spot Bond | | | 100.00000 | 19.79404 | 100.00000 | 19.74609 | | | 0.00 | 0 | 0.00 |
| NBK12B | On | 20/02/2015 | Spot Bond | | | 100.00000 | 19.18240 | 100.00000 | 19.13594 | | | 0.00 | 0 | 0.00 |
| NBK13B | On | 21/02/2017 | Spot Bond | | | 100.00000 | 8.99643 | 100.00000 | 8.55637 | | | 0.00 | 0 | 0.00 |
| NBK1B | On | 09/09/2012 | Spot Bond | | | 100.00000 | 97.30165 | 100.00000 | 97.04892 | | | 0.00 | 0 | 0.00 |
| NBK2A | On | 15/09/2015 | Spot Bond | | | 100.00000 | 22.40880 | 100.00000 | 22.35948 | | 30,526,700,000,000.00 | 305,267,000 | 126,395,000.00 | |
| NBK2B | On | 15/09/2015 | Spot Bond | | | 100.00000 | 15.13396 | 100.00000 | 15.09730 | | | 0.00 | 0 | 0.00 |
| NBK3A | On | 09/09/2019 | Spot Bond | | | 100.00000 | 16.67552 | 100.00000 | 16.63882 | | 200,000,000.00 | 2,000 | 7,001,000.00 | |
| NBK4 | On | 28/10/2024 | Spot Bond | | | 100.00000 | 0.02146 | 100.00000 | 0.02142 | | | 0.00 | 0 | 0.00 |
| NBK5B | On | 19/04/2013 | Spot Bond | | | 100.00000 | 59.19629 | 100.00000 | 59.05288 | | 1,028,000,000,000.00 | 10,280,000 | 2,570,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------|------------------|---------------|
| NBK6A | On | 19/04/2015 | Spot Bond | | | 100.00000 | 23.17723 | 100.00000 | 23.12593 | | | 0.00 | 0 | 9,400,000.00 |
| NBK6B | On | 19/04/2015 | Spot Bond | | | 100.00000 | 16.55950 | 100.00000 | 16.51938 | | | 0.00 | 0 | 0.00 |
| NBK7B | On | 19/04/2020 | Spot Bond | | | 100.00000 | 8.46773 | 100.00000 | 8.44722 | | | 0.00 | 0 | 0.00 |
| NBK8A | On | 24/03/2014 | Spot Bond | | | 100.00000 | 36.86089 | 100.00000 | 36.77975 | | | 0.00 | 0 | 0.00 |
| NBK8B | On | 24/03/2014 | Spot Bond | | | 100.00000 | 30.19313 | 100.00000 | 30.11998 | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On | 23/03/2016 | Spot Bond | | | 100.00000 | 17.98813 | 100.00000 | 17.94854 | | 13,509,900,000,000.00 | 0.00 | 135,099,000 | 60,433,000.00 |
| NBK9B | On | 23/03/2016 | Spot Bond | | | 100.00000 | 11.69108 | 100.00000 | 11.66276 | | | 0.00 | 0 | 0.00 |
| NBK11 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 73.85585 | 100.00000 | 73.69046 | | | 0.00 | 0 | 0.00 |
| NCLN17 | On | 24/01/2013 | Spot Bond | | | 100.00000 | 86.40440 | 100.00000 | 86.20485 | | | 0.00 | 0 | 0.00 |
| NCLN19 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 65.84885 | 100.00000 | 65.68932 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On | 28/08/2014 | Spot Bond | | | 100.00000 | 24.67076 | 100.00000 | 24.62409 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On | 17/09/2014 | Spot Bond | | | 100.00000 | 41.04655 | 100.00000 | 40.96888 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On | 22/09/2014 | Spot Bond | | | 100.00000 | 23.52992 | 100.00000 | 23.48540 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On | 20/10/2014 | Spot Bond | | | 100.00000 | 22.31469 | 100.00000 | 22.27247 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 19.20557 | 100.00000 | 19.15905 | | | 0.00 | 0 | 0.00 |
| NCLN49 | On | 12/03/2013 | Spot Bond | | | 100.00000 | 64.84112 | 100.00000 | 64.68404 | | | 0.00 | 0 | 0.00 |
| NCLN50 | On | 25/03/2013 | Spot Bond | | | 100.00000 | 62.83972 | 100.00000 | 62.68748 | | | 0.00 | 0 | 0.00 |
| NCLN51 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 62.64835 | 100.00000 | 62.49658 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN52 On | 26/03/2013 | Spot Bond | | | 100.00000 | 62.64835 | 100.00000 | 62.49658 | | | 0.00 | 0 | 0.00 |
| NCLN53 On | 26/03/2013 | Spot Bond | | | 100.00000 | 62.64835 | 100.00000 | 62.49658 | | | 0.00 | 0 | 0.00 |
| NCLN54 On | 31/03/2015 | Spot Bond | | | 100.00000 | 17.94193 | 100.00000 | 17.89846 | | | 0.00 | 0 | 0.00 |
| NCLN55 On | 07/04/2015 | Spot Bond | | | 100.00000 | 17.35441 | 100.00000 | 17.31237 | | | 0.00 | 0 | 0.00 |
| NCLN56 On | 15/04/2015 | Spot Bond | | | 100.00000 | 17.00092 | 100.00000 | 16.95973 | | | 0.00 | 0 | 0.00 |
| NCLN58 On | 01/06/2015 | Spot Bond | | | 100.00000 | 18.71536 | 100.00000 | 18.67003 | | | 0.00 | 0 | 0.00 |
| NCLN61 On | 30/11/2015 | Spot Bond | | | 100.00000 | 10.32378 | 100.00000 | 10.30425 | | | 0.00 | 0 | 0.00 |
| NCLN62 On | 02/12/2015 | Spot Bond | | | 100.00000 | 14.73527 | 100.00000 | 14.69957 | | | 0.00 | 0 | 0.00 |
| NCLN63 On | 08/12/2015 | Spot Bond | | | 100.00000 | 10.16855 | 100.00000 | 10.14931 | | | 0.00 | 0 | 0.00 |
| NCLN64 On | 25/01/2016 | Spot Bond | | | 100.00000 | 12.65505 | 100.00000 | 12.62439 | | | 0.00 | 0 | 0.00 |
| NCLN65 On | 25/01/2016 | Spot Bond | | | 100.00000 | 13.31089 | 100.00000 | 13.27864 | | | 0.00 | 0 | 0.00 |
| NCLN66 On | 29/01/2016 | Spot Bond | | | 100.00000 | 12.58282 | 100.00000 | 12.55234 | | | 0.00 | 0 | 0.00 |
| NCLN67 On | 13/07/2016 | Spot Bond | | | 100.00000 | 12.21924 | 100.00000 | 12.18963 | | | 0.00 | 0 | 0.00 |
| NCLN68 On | 30/01/2013 | Spot Bond | | | 100.00000 | 91.17816 | 100.00000 | 91.03086 | | | 0.00 | 0 | 0.00 |
| NCLN69 On | 27/05/2016 | Spot Bond | | | 100.00000 | 7.35881 | 100.00000 | 7.34485 | | | 0.00 | 0 | 0.00 |
| NCLN70 On | 30/08/2013 | Spot Bond | | | 100.00000 | 43.94582 | 100.00000 | 43.83937 | | | 0.00 | 0 | 0.00 |
| NCLN71 On | 17/03/2014 | Spot Bond | | | 100.00000 | 29.64767 | 100.00000 | 29.58896 | | | 0.00 | 0 | 0.00 |
| NCLN72 On | 17/03/2014 | Spot Bond | | | 100.00000 | 29.56798 | 100.00000 | 29.50944 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| NCLN73 On | 03/07/2015 | Spot Bond | | | 100.00000 | 18.51533 | 100.00000 | 18.43302 | | | 0.00 | 0 | 0.00 |
| NCLN74 On | 15/08/2017 | Spot Bond | | | 100.00000 | 1.78062 | 100.00000 | 1.77279 | | | 0.00 | 0 | 0.00 |
| NED11 On | 17/09/2015 | Spot Bond | | | 100.00000 | 22.29695 | 100.00000 | 22.24788 | | | 0.00 | 0 | 0.00 |
| NED12A On | 14/12/2012 | Spot Bond | | | 100.00000 | 95.35495 | 100.00000 | 95.11231 | | | 0.00 | 0 | 0.00 |
| NED12B On | 14/12/2012 | Spot Bond | | | 100.00000 | 79.98823 | 100.00000 | 79.82193 | | 6,000,000,000,000.00 | 60,000,000 | 20,000,000.00 | |
| NED6 On | 20/09/2013 | Spot Bond | | | 100.00000 | 51.32353 | 100.00000 | 51.21055 | | 58,000,000,000.00 | 580,000 | 290,000.00 | |
| NED8 On | 08/02/2014 | Spot Bond | | | 100.00000 | 36.93568 | 100.00000 | 36.85437 | | 15,993,600,000,000.00 | 159,936,000 | 145,904,000.00 | |
| NED9 On | 06/07/2017 | Spot Bond | | | 100.00000 | 8.29441 | 100.00000 | 8.27432 | | | 0.00 | 0 | 0.00 |
| NEDH1A On | 20/11/2018 | Spot Bond | | | 100.00000 | 19.00885 | 100.00000 | 18.96700 | | 36,273,900,000,000.00 | 362,739,000 | 124,867,000.00 | |
| NEDH1B On | 20/11/2018 | Spot Bond | | | 100.00000 | 10.68968 | 100.00000 | 10.66378 | | | 0.00 | 0 | 0.00 |
| NET41 On | 16/02/2013 | Spot Bond | | | 100.00000 | 67.09559 | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| NET44 On | 16/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66670 | | | 0.00 | 0 | 0.00 |
| NILB10 On | 08/12/2016 | Spot Bond | | | 100.00000 | 9.59043 | 100.00000 | 9.56897 | | | 0.00 | 0 | 0.00 |
| NMP20N On | 24/07/2020 | Spot Bond | | | 100.00000 | 10.09187 | 100.00000 | 10.06965 | | 22,098,898,500,000.00 | 220,988,985 | 88,395,594.00 | |
| NQ1A10 On | 22/05/2020 | Spot Bond | | | 100.00000 | 13.12276 | 100.00000 | 13.09096 | | | 0.00 | 0 | 0.00 |
| NQ1A11 On | 22/05/2016 | Spot Bond | | | 6.82500 | 99.98161 | 6.82500 | 99.96322 | | | 0.00 | 0 | 0.00 |
| NQ1A12 On | 22/05/2014 | Spot Bond | | | 6.58500 | 99.98225 | 6.58500 | 99.96451 | | | 0.00 | 0 | 0.00 |
| NQ1A14 On | 22/05/2013 | Spot Bond | | | 100.00000 | 66.05000 | 100.00000 | 65.89000 | | | 0.00 | 0 | 2,000,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NQ1A15 On | 22/05/2015 | Spot Bond | | | 100.00000 | 16.39396 | 100.00000 | 16.34278 | | | 0.00 | 0 | 2,000,000.00 |
| NQ1B10 On | 22/05/2020 | Spot Bond | | | 100.00000 | 13.37191 | 100.00000 | 13.33951 | | | 0.00 | 0 | 0.00 |
| NQ1B11 On | 22/05/2014 | Spot Bond | | | 6.92500 | 99.98135 | 6.92500 | 99.96269 | | | 0.00 | 0 | 0.00 |
| NQ1B13 On | 22/05/2013 | Spot Bond | | | 100.00000 | 66.17929 | 100.00000 | 66.01896 | | | 0.00 | 0 | 0.00 |
| NQ1B14 On | 22/05/2015 | Spot Bond | | | 100.00000 | 16.53610 | 100.00000 | 16.48448 | | | 0.00 | 0 | 0.00 |
| NQ1C10 On | 22/05/2020 | Spot Bond | | | 100.00000 | 13.62105 | 100.00000 | 13.58805 | | | 0.00 | 0 | 0.00 |
| NQ1C11 On | 22/05/2014 | Spot Bond | | | 7.32500 | 99.98028 | 7.32500 | 99.96056 | | | 0.00 | 0 | 0.00 |
| NQ1C13 On | 22/05/2013 | Spot Bond | | | 100.00000 | 66.35167 | 100.00000 | 66.19093 | | | 0.00 | 0 | 0.00 |
| NQ1C14 On | 22/05/2015 | Spot Bond | | | 100.00000 | 16.79793 | 100.00000 | 16.74549 | | | 0.00 | 0 | 0.00 |
| NQF1A7 On | 22/11/2012 | Spot Bond | | | 100.00000 | 101.40569 | 100.00000 | 101.13162 | | | 0.00 | 0 | 0.00 |
| NQF1A9 On | 22/05/2013 | Spot Bond | | | 100.00000 | 68.11983 | 100.00000 | 67.95480 | | | 0.00 | 0 | 0.00 |
| NQF1B7 On | 22/11/2012 | Spot Bond | | | 100.00000 | 101.55528 | 100.00000 | 101.28081 | | | 0.00 | 0 | 0.00 |
| NQF1B9 On | 22/05/2013 | Spot Bond | | | 100.00000 | 68.36323 | 100.00000 | 68.19762 | | | 0.00 | 0 | 0.00 |
| NQF1C7 On | 22/11/2012 | Spot Bond | | | 100.00000 | 101.63008 | 100.00000 | 101.35541 | | | 0.00 | 0 | 0.00 |
| NQF1C9 On | 22/05/2013 | Spot Bond | | | 100.00000 | 68.66749 | 100.00000 | 68.50115 | | | 0.00 | 0 | 0.00 |
| NQF1D4 On | 22/05/2013 | Spot Bond | | | 100.00000 | 69.06304 | 100.00000 | 68.89572 | | | 0.00 | 0 | 0.00 |
| NQF1D5 On | 22/05/2020 | Spot Bond | | | 100.00000 | 11.11713 | 100.00000 | 11.09019 | | | 0.00 | 0 | 0.00 |
| NQF1D6 On | 22/05/2016 | Spot Bond | | | 8.21500 | 99.97790 | 8.21500 | 99.95582 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|----------------|
| NRA013 | On | 31/10/2013 | | | 100.00000 | 53.15834 | 100.00000 | 53.03995 | | | 0.00 | 0 | 34,000,000.00 |
| NRA014 | On | 30/04/2014 | | | 100.00000 | 36.91874 | 100.00000 | 36.83747 | | 700,000,000,000.00 | 7,000,000 | | 127,700,000.00 |
| NRA018 | On | 30/11/2018 | | | 100.00000 | 15.23133 | 100.00000 | 15.19763 | | | 0.00 | 0 | 7,500,000.00 |
| NRA01U | On | 31/03/2013 | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| NRA022 | On | 31/10/2022 | | | 100.00000 | 15.73629 | 100.00000 | 15.70165 | | 70,579,800,000,000.00 | 705,798,000 | | 240,141,000.00 |
| NRA023 | On | 31/05/2023 | | | 100.00000 | 7.41318 | 100.00000 | 7.39658 | | | 0.00 | 0 | 82,000,000.00 |
| NRA028 | On | 30/11/2028 | | | 100.00000 | 14.69079 | 100.00000 | 14.65827 | | 127,500,000,000,000.00 | 275,000,000 | | 431,100,000.00 |
| NTC09 | On | 18/04/2013 | | | 100.00000 | 59.26585 | 100.00000 | 59.12227 | | | 0.00 | 0 | 0.00 |
| NTC10 | On | 18/04/2014 | | | 100.00000 | 28.87192 | 100.00000 | 28.80197 | | | 0.00 | 0 | 0.00 |
| NTC11 | On | 18/04/2014 | | | 100.00000 | 28.71744 | 100.00000 | 28.64787 | | | 0.00 | 0 | 0.00 |
| NTC12 | On | 25/08/2016 | | | 100.00000 | 9.94835 | 100.00000 | 9.92424 | | | 0.00 | 0 | 0.00 |
| NTC13 | On | 31/01/2015 | | | 100.00000 | 19.97645 | 100.00000 | 19.92805 | | | 0.00 | 0 | 0.00 |
| NTC14 | On | 26/07/2013 | | | 100.00000 | 49.84050 | 100.00000 | 49.62133 | | | 0.00 | 0 | 0.00 |
| NTC15 | On | 26/07/2015 | | | 100.00000 | 9.84504 | 100.00000 | 9.80174 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On | 18/10/2015 | | | 100.00000 | 12.10717 | 100.00000 | 12.07785 | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On | 18/10/2015 | | | 100.00000 | 12.15849 | 100.00000 | 12.12904 | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On | 18/10/2015 | | | 100.00000 | 12.18927 | 100.00000 | 12.15975 | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On | 18/10/2015 | | | 100.00000 | 12.92818 | 100.00000 | 12.89687 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------|------------------|----------------|
| OCT1D1On | 18/10/2015 | Spot Bond | | | 100.00000 | 13.74919 | 100.00000 | 13.71589 | | | 0.00 | 0 | 0.00 |
| OCT1E1On | 18/10/2015 | Spot Bond | | | 100.00000 | 18.88050 | 100.00000 | 18.83476 | | | 0.00 | 0 | 0.00 |
| OML01 On | 27/10/2015 | Spot Bond | | | 100.00000 | 18.42710 | 100.00000 | 18.38631 | | 35,211,626,700,000.00 | | 352,116,267 | 215,455,089.00 |
| OTCA05On | 30/04/2013 | Spot Bond | | | 100.00000 | 57.66250 | 100.00000 | 57.52280 | | | 0.00 | 0 | 0.00 |
| OTCA06On | 30/04/2014 | Spot Bond | | | 100.00000 | 28.36660 | 100.00000 | 28.29788 | | | 0.00 | 0 | 0.00 |
| OTCA07On | 30/04/2013 | Spot Bond | | | 100.00000 | 57.58546 | 100.00000 | 57.44596 | | | 0.00 | 0 | 0.00 |
| OTCA08On | 30/04/2014 | Spot Bond | | | 100.00000 | 28.15871 | 100.00000 | 28.09049 | | | 0.00 | 0 | 0.00 |
| OTCA10On | 30/04/2017 | Spot Bond | | | 100.00000 | 11.98069 | 100.00000 | 11.95167 | | | 0.00 | 0 | 0.00 |
| OTCA1UOn | 31/10/2012 | Spot Bond | | | 100.00000 | 85.73084 | 100.00000 | 85.53466 | | | 0.00 | 0 | 0.00 |
| OTCA2UOn | 31/07/2016 | Spot Bond | | | 100.00000 | 4.28021 | 100.00000 | 4.26138 | | | 0.00 | 0 | 0.00 |
| OTCB1UOn | 31/10/2012 | Spot Bond | | | 100.00000 | 86.07617 | 100.00000 | 85.87920 | | | 0.00 | 0 | 0.00 |
| PBET01 On | 13/09/2015 | Spot Bond | | | 100.00000 | 11.96721 | 100.00000 | 11.94457 | | | 0.00 | 0 | 0.00 |
| PCF03 On | 06/04/2015 | Spot Bond | | | 100.00000 | 18.37257 | 100.00000 | 18.32805 | | | 0.00 | 0 | 0.00 |
| PCF03UOn | 02/03/2016 | Spot Bond | | | 100.00000 | 4.27188 | 100.00000 | 4.26153 | | | 0.00 | 0 | 0.00 |
| PMM02 On | 13/06/2013 | Spot Bond | | | 100.00000 | 63.63341 | 100.00000 | 63.43255 | | | 0.00 | 0 | 0.00 |
| PMM03 On | 27/09/2012 | Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | 0.00 | 0 | 0.00 |
| PNP03 On | 21/02/2013 | Spot Bond | | | 100.00000 | 70.50954 | 100.00000 | 70.37577 | | | 0.00 | 0 | 0.00 |
| PNP05 On | 21/08/2012 | Spot Bond | | | 100.00000 | 68.60333 | 100.00000 | 99.72677 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| PNP06 | On | 21/11/2012 | Spot Bond | | | 100.00000 | 79.86871 | 100.00000 | 99.99993 | | | 0.00 | 0 | 0.00 |
| PR2A1F | On | 15/06/2014 | Spot Bond | | | 100.00000 | 31.01752 | 100.00000 | 30.94238 | | | 0.00 | 0 | 2,000,000.00 |
| PR2A2B | On | 15/12/2012 | Spot Bond | | | 100.00000 | 79.68535 | 100.00000 | 79.52003 | | | 0.00 | 0 | 0.00 |
| PR2A3B | On | 15/12/2012 | Spot Bond | | | 100.00000 | 95.07720 | 100.00000 | 94.83589 | | | 0.00 | 0 | 0.00 |
| PR2A4D | On | 15/06/2013 | Spot Bond | | | 100.00000 | 63.73376 | 100.00000 | 63.57937 | | | 0.00 | 0 | 0.00 |
| PR2A9D | On | 15/06/2013 | Spot Bond | | | 100.00000 | 63.90600 | 100.00000 | 63.75119 | | | 0.00 | 0 | 0.00 |
| PR2A9E | On | 15/09/2013 | Spot Bond | | | 100.00000 | 43.91675 | 100.00000 | 43.81036 | | | 0.00 | 0 | 2,000,000.00 |
| PR2B1B | On | 15/12/2012 | Spot Bond | | | 100.00000 | 95.12402 | 100.00000 | 94.88259 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On | 15/06/2014 | Spot Bond | | | 100.00000 | 31.17557 | 100.00000 | 31.10005 | | | 0.00 | 0 | 0.00 |
| PR2B2B | On | 15/12/2012 | Spot Bond | | | 100.00000 | 79.85798 | 100.00000 | 79.69230 | | | 0.00 | 0 | 0.00 |
| PR2B4D | On | 15/06/2013 | Spot Bond | | | 100.00000 | 64.19305 | 100.00000 | 64.03754 | | | 0.00 | 0 | 0.00 |
| PR2B5E | On | 15/09/2013 | Spot Bond | | | 100.00000 | 43.99584 | 100.00000 | 43.88926 | | | 0.00 | 0 | 0.00 |
| PR2C1B | On | 15/12/2012 | Spot Bond | | | 100.00000 | 95.20596 | 100.00000 | 94.96431 | | | 0.00 | 0 | 0.00 |
| PR2C1F | On | 15/06/2014 | Spot Bond | | | 100.00000 | 31.52888 | 100.00000 | 31.45249 | | | 0.00 | 0 | 0.00 |
| PR2C4D | On | 15/06/2013 | Spot Bond | | | 100.00000 | 64.70975 | 100.00000 | 64.55299 | | | 0.00 | 0 | 0.00 |
| PR2D1B | On | 15/12/2012 | Spot Bond | | | 100.00000 | 95.41664 | 100.00000 | 95.17446 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On | 15/06/2014 | Spot Bond | | | 100.00000 | 31.91936 | 100.00000 | 31.84204 | | | 0.00 | 0 | 0.00 |
| PR2D4D | On | 15/06/2013 | Spot Bond | | | 100.00000 | 65.16904 | 100.00000 | 65.01116 | | | 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 |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|-------------------|------------------|
| PRM1A4On | 15/02/2014 | Spot Bond | | | 100.00000 | 37.63134 | 100.00000 | 37.54017 | | | 0.00 | 0 | 3,000,000.00 |
| PRP1A3On | 01/10/2012 | Spot Bond | | | 100.00000 | 91.28483 | 100.00000 | 91.06055 | | | 0.00 | 0 | 0.00 |
| PRP1B3On | 01/10/2012 | Spot Bond | | | 100.00000 | 91.30732 | 100.00000 | 91.08297 | | | 0.00 | 0 | 0.00 |
| PRP1C3On | 01/10/2012 | Spot Bond | | | 100.00000 | 91.39722 | 100.00000 | 91.17265 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | | | 100.00000 | 18.69431 | 100.00000 | 18.65316 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | | | 100.00000 | 0.00201 | 100.00000 | 0.00201 | | | 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 | | | 5.65500 | 127.63650 | 5.67000 | 127.56985 | | 95,241,447,795,000.00 | 841,989,000 | 24,661,946,000.00 | |
| R158P | On 15/09/2015 | Spot Bond | | | 100.00000 | 8.30858 | 100.00000 | 8.29030 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | | | 100.00000 | 3.69270 | 100.00000 | 3.68458 | | | 0.00 | 0 | 0.00 |
| R179 | On 01/08/2013 | Spot Bond | | | 100.00000 | 52.25290 | 100.00000 | 52.13788 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | | | 7.57500 | 127.04017 | 7.56000 | 127.16694 | | 84,857,037,720,300.00 | 202,249,204 | 9,978,222,922.00 | |
| R187P | On 21/12/2026 | Spot Bond | | | 100.00000 | 0.00090 | 100.00000 | 0.00089 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | | | 100.00000 | 0.00040 | 100.00000 | 0.00040 | | | 0.00 | 0 | 0.00 |
| R189 | On 31/03/2013 | Spot Bond | | | 218.49960 | 91.84921 | 218.49239 | 91.47880 | | | 0.00 | 0 | 1,284,750,800.00 |
| R197 | On 07/12/2023 | Spot Bond | | | 1.51000 | 269.64510 | 1.51000 | 269.62694 | | | 0.00 | 0 | 127,173,065.00 |
| R201 | On 21/12/2014 | Spot Bond | | | 5.03500 | 109.52929 | 5.05000 | 109.48005 | | 5,494,655,220,000.00 | 091,292,000 | 2,415,344,000.00 | |
| R202 | On 07/12/2033 | Spot Bond | | | 2.09500 | 198.61848 | 2.07000 | 199.38266 | | 714,042,040,685.00 | 340,831,523 | 1,257,325,345.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| R2023 | On | 28/02/2023 | Spot Bond | | | 8.00000 | 97.69742 | 8.00000 | 101.49389 | | | 29,823,176,000,000.00 | 727,897,000 | 3,213,366,000.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 6.11500 | 112.74205 | 6.13500 | 112.63279 | | | 14,431,183,859,210.00 | 359,964,654 | 6,802,427,327.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 6.41500 | 109.46337 | 6.42500 | 109.39055 | | | 5,176,815,356,790.00 | 806,986,026 | 5,492,418,042.00 |
| R2048 | On | 28/02/2048 | Spot Bond | | | 8.75000 | 99.32262 | 8.75000 | 103.59755 | | | 5,188,750,000,000.00 | 593,000,000 | 847,900,000.00 |
| R205 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 28.76625 | 100.00000 | 28.69657 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 5.18000 | 103.83978 | 5.19500 | 103.80487 | | | 9,595,955,967,360.00 | 852,501,152 | 2,880,883,076.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 6.72500 | 103.74072 | 6.74000 | 103.63415 | | | 50,522,693,423,075.00 | 512,668,167 | 11,150,977,605.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 6.89500 | 101.69773 | 6.92000 | 101.51962 | | | 98,721,388,998,925.00 | 317,822,915 | 11,156,351,844.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.18000 | 82.39154 | 8.16500 | 82.50479 | | | 23,276,746,240,000.00 | 845,568,000 | 8,824,782,000.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 1.89500 | 152.45016 | 1.91000 | 152.14517 | | | 408,209,480,730.00 | 215,413,974 | 188,492,000.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 0.55000 | 121.21246 | 0.55000 | 121.20747 | | | 0.00 | 0 | 1,508,126,000.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 1.45500 | 124.12547 | 1.45500 | 124.11733 | | | 1,725,697,001,295.00 | 186,046,049 | 1,223,992,202.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.01500 | 90.10384 | 8.00000 | 93.70992 | | | 27,014,605,590,000.00 | 370,506,000 | 3,807,652,836.00 |
| R214 | On | 28/02/2041 | Spot Bond | | | 6.50000 | 99.82727 | 6.50000 | 103.05384 | | | 2,753,588,500,000.00 | 423,629,000 | 4,875,793,000.00 |
| R222C | On | 15/09/2012 | Spot Bond | | | 100.00000 | 93.58974 | 100.00000 | 93.35038 | | | 0.00 | 0 | 0.00 |
| R223C | On | 15/03/2013 | Spot Bond | | | 100.00000 | 63.09331 | 100.00000 | 62.95443 | | | 0.00 | 0 | 0.00 |
| R224C | On | 15/09/2013 | Spot Bond | | | 100.00000 | 42.06221 | 100.00000 | 41.96962 | | | 0.00 | 0 | 0.00 |
| R225C | On | 15/03/2014 | Spot Bond | | | 100.00000 | 28.04147 | 100.00000 | 27.97975 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R226C | On | 15/09/2014 | Spot Bond | | | 100.00000 | 18.69431 | 100.00000 | 18.65316 | | | 0.00 | 0 | 0.00 |
| R227C | On | 15/03/2015 | Spot Bond | | | 100.00000 | 12.46288 | 100.00000 | 12.43544 | | | 0.00 | 0 | 0.00 |
| R228C | On | 15/09/2015 | Spot Bond | | | 100.00000 | 8.30858 | 100.00000 | 8.29030 | | | 0.00 | 0 | 0.00 |
| R229C | On | 15/03/2016 | Spot Bond | | | 100.00000 | 5.53906 | 100.00000 | 5.52686 | | | 0.00 | 0 | 0.00 |
| R230C | On | 15/09/2016 | Spot Bond | | | 100.00000 | 3.69270 | 100.00000 | 3.68458 | | | 0.00 | 0 | 0.00 |
| R322C | On | 21/12/2012 | Spot Bond | | | 100.00000 | 74.94867 | 100.00000 | 74.79508 | | | 0.00 | 0 | 0.00 |
| R323C | On | 21/06/2013 | Spot Bond | | | 100.00000 | 50.87619 | 100.00000 | 50.76359 | | | 0.00 | 0 | 0.00 |
| R324C | On | 21/12/2013 | Spot Bond | | | 100.00000 | 33.91746 | 100.00000 | 33.84239 | | | 0.00 | 0 | 0.00 |
| R325C | On | 21/06/2014 | Spot Bond | | | 100.00000 | 22.61164 | 100.00000 | 22.56160 | | | 0.00 | 0 | 0.00 |
| R326C | On | 21/12/2014 | Spot Bond | | | 100.00000 | 15.07443 | 100.00000 | 15.04106 | | | 0.00 | 0 | 0.00 |
| R327C | On | 21/06/2015 | Spot Bond | | | 100.00000 | 10.04962 | 100.00000 | 10.02738 | | | 0.00 | 0 | 0.00 |
| R328C | On | 21/12/2015 | Spot Bond | | | 100.00000 | 6.69974 | 100.00000 | 6.68492 | | | 0.00 | 0 | 0.00 |
| R329C | On | 21/06/2016 | Spot Bond | | | 100.00000 | 4.46650 | 100.00000 | 4.45661 | | | 0.00 | 0 | 0.00 |
| R330C | On | 21/12/2016 | Spot Bond | | | 100.00000 | 2.97766 | 100.00000 | 2.97107 | | | 0.00 | 0 | 0.00 |
| R331C | On | 21/06/2017 | Spot Bond | | | 100.00000 | 1.98511 | 100.00000 | 1.98072 | | | 0.00 | 0 | 0.00 |
| R332C | On | 21/12/2017 | Spot Bond | | | 100.00000 | 1.32341 | 100.00000 | 1.32048 | | | 0.00 | 0 | 0.00 |
| R333C | On | 21/06/2018 | Spot Bond | | | 100.00000 | 0.88227 | 100.00000 | 0.88032 | | | 0.00 | 0 | 0.00 |
| R334C | On | 21/12/2018 | Spot Bond | | | 100.00000 | 0.58818 | 100.00000 | 0.58688 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R335C | On | 21/06/2019 | Spot Bond | | | 100.00000 | 0.39212 | 100.00000 | 0.39125 | | | 0.00 | 0 | 0.00 |
| R336C | On | 21/12/2019 | Spot Bond | | | 100.00000 | 0.26141 | 100.00000 | 0.26084 | | | 0.00 | 0 | 0.00 |
| R337C | On | 21/06/2020 | Spot Bond | | | 100.00000 | 0.17428 | 100.00000 | 0.17389 | | | 0.00 | 0 | 0.00 |
| R338C | On | 21/12/2020 | Spot Bond | | | 100.00000 | 0.11618 | 100.00000 | 0.11593 | | | 0.00 | 0 | 0.00 |
| R339C | On | 21/06/2021 | Spot Bond | | | 100.00000 | 0.07746 | 100.00000 | 0.07728 | | | 0.00 | 0 | 0.00 |
| R340C | On | 21/12/2021 | Spot Bond | | | 100.00000 | 0.05164 | 100.00000 | 0.05152 | | | 0.00 | 0 | 0.00 |
| R341C | On | 21/06/2022 | Spot Bond | | | 100.00000 | 0.03442 | 100.00000 | 0.03435 | | | 0.00 | 0 | 0.00 |
| R342C | On | 21/12/2022 | Spot Bond | | | 100.00000 | 0.02295 | 100.00000 | 0.02290 | | | 0.00 | 0 | 0.00 |
| R343C | On | 21/06/2023 | Spot Bond | | | 100.00000 | 0.01530 | 100.00000 | 0.01527 | | | 0.00 | 0 | 0.00 |
| R344C | On | 21/12/2023 | Spot Bond | | | 100.00000 | 0.01020 | 100.00000 | 0.01018 | | | 0.00 | 0 | 0.00 |
| R345C | On | 21/06/2024 | Spot Bond | | | 100.00000 | 0.00680 | 100.00000 | 0.00678 | | | 0.00 | 0 | 0.00 |
| R346C | On | 21/12/2024 | Spot Bond | | | 100.00000 | 0.00453 | 100.00000 | 0.00452 | | | 0.00 | 0 | 0.00 |
| R347C | On | 21/06/2025 | Spot Bond | | | 100.00000 | 0.00302 | 100.00000 | 0.00302 | | | 0.00 | 0 | 0.00 |
| R348C | On | 21/12/2025 | Spot Bond | | | 100.00000 | 0.00201 | 100.00000 | 0.00201 | | | 0.00 | 0 | 0.00 |
| R349C | On | 21/06/2026 | Spot Bond | | | 100.00000 | 0.00134 | 100.00000 | 0.00134 | | | 0.00 | 0 | 0.00 |
| R350C | On | 21/12/2026 | Spot Bond | | | 100.00000 | 0.00090 | 100.00000 | 0.00089 | | | 0.00 | 0 | 0.00 |
| R351C | On | 21/06/2027 | Spot Bond | | | 100.00000 | 0.00060 | 100.00000 | 0.00060 | | | 0.00 | 0 | 0.00 |
| R352C | On | 21/12/2027 | Spot Bond | | | 100.00000 | 0.00040 | 100.00000 | 0.00040 | | | 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 |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| RCSB01 | On | 16/03/2014 | | | 100.00000 | 34.21176 | 100.00000 | 34.12888 | | | 0.00 | 0 | 0.00 |
| RCSB02 | On | 15/07/2013 | | | 100.00000 | 60.06700 | 100.00000 | 59.92148 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On | 15/07/2016 | | | 100.00000 | 13.63768 | 100.00000 | 13.60463 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On | 25/05/2015 | | | 100.00000 | 17.56746 | 100.00000 | 17.51261 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On | 24/07/2017 | | | 100.00000 | 1.96192 | 100.00000 | 1.95329 | | | 0.00 | 0 | 0.00 |
| RCSC07 | On | 06/09/2012 | | | 100.00000 | 98.09655 | 100.00000 | 97.83975 | | | 0.00 | 0 | 0.00 |
| RCSC08 | On | 08/03/2013 | | | 100.00000 | 96.77829 | 100.00000 | 96.52887 | | | 0.00 | 0 | 0.00 |
| RCSC09 | On | 06/06/2013 | | | 100.00000 | 65.16994 | 100.00000 | 64.96646 | | | 0.00 | 0 | 0.00 |
| RCSC10 | On | 06/06/2013 | | | 100.00000 | 65.09752 | 100.00000 | 64.88976 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On | 30/03/2015 | | | 100.00000 | 17.00346 | 100.00000 | 16.96227 | | | 0.00 | 0 | 0.00 |
| RDFC04 | On | 06/09/2012 | | | 100.00000 | 98.60269 | 100.00000 | 98.34456 | | | 0.00 | 0 | 0.00 |
| RES010 | On | 21/09/2012 | | | 100.00000 | 94.86313 | 100.00000 | 94.62418 | | | 0.00 | 0 | 0.00 |
| RES05 | On | 17/10/2012 | | | 100.00000 | 87.88434 | 100.00000 | 87.67658 | | | 0.00 | 0 | 0.00 |
| RES06 | On | 18/10/2014 | | | 100.00000 | 21.27451 | 100.00000 | 21.22297 | | | 0.00 | 0 | 0.00 |
| RES07 | On | 14/02/2013 | | | 5.87500 | 102.94220 | 5.87500 | 102.92610 | | | 0.00 | 0 | 0.00 |
| RES11 | On | 14/11/2012 | | | 100.00000 | 83.26501 | 100.00000 | 83.08039 | | | 0.00 | 0 | 0.00 |
| RES12 | On | 20/08/2015 | | | 100.00000 | 8.81793 | 100.00000 | 100.00000 | | 31,840,000,000,000.00 | 318,400,000 | 165,000,000.00 | |
| RESB01 | On | 03/06/2014 | | | 100.00000 | 32.14894 | 100.00000 | 32.07106 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| 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 | 68.22670 | 100.00000 | 68.06141 | | | 0.00 | 0 | 0.00 |
| RP002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 66.09430 | 100.00000 | 68.44748 | | | 0.00 | 0 | 0.00 |
| RP004 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 25.53712 | 100.00000 | 25.47525 | | | 0.00 | 0 | 0.00 |
| RP005 | On | 31/03/2017 | Spot Bond | | | 100.00000 | 12.59076 | 100.00000 | 12.56584 | | | 0.00 | 0 | 0.00 |
| RP006 | On | 30/04/2019 | Spot Bond | | | 100.00000 | 12.14239 | 100.00000 | 12.11297 | | | 0.00 | 0 | 0.00 |
| RP007 | On | 30/04/2016 | Spot Bond | | | 100.00000 | 13.93075 | 100.00000 | 13.89700 | | | 0.00 | 0 | 0.00 |
| RP008 | On | 30/04/2016 | Spot Bond | | | 100.00000 | 13.93075 | 100.00000 | 13.89700 | | | 0.00 | 0 | 0.00 |
| RP009 | On | 16/07/2013 | Spot Bond | | | 100.00000 | 52.08621 | 100.00000 | 51.85716 | | | 0.00 | 0 | 0.00 |
| RPG01 | On | 28/02/2014 | Spot Bond | | | 100.00000 | 33.56485 | 100.00000 | 33.48354 | | | 0.00 | 0 | 0.00 |
| RPG01U | On | 25/02/2014 | Spot Bond | | | 100.00000 | 25.27540 | 100.00000 | 25.22536 | | | 0.00 | 0 | 0.00 |
| RPG02 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 23.70329 | 100.00000 | 23.64587 | | | 0.00 | 0 | 0.00 |
| RPI01 | On | 22/07/2016 | Spot Bond | | | 5.25000 | 100.42336 | 5.25000 | 100.40922 | | | 0.00 | 0 | 0.00 |
| RPP01U | On | 31/08/2018 | Spot Bond | | | 100.00000 | 0.46104 | 100.00000 | 0.45994 | | | 0.00 | 0 | 0.00 |
| RPP02U | On | 12/09/2012 | Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | | 0.00 | 0 | 0.00 |
| RPP03U | On | 10/10/2012 | Spot Bond | | | 100.00000 | 87.95181 | 100.00000 | 87.74038 | | | 0.00 | 0 | 0.00 |
| RPP04U | On | 07/10/2016 | Spot Bond | | | 100.00000 | 2.51149 | 100.00000 | 2.50541 | | | 0.00 | 0 | 0.00 |
| RPP05U | On | 21/01/2013 | Spot Bond | | | 100.00000 | 88.46154 | 100.00000 | 88.29175 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| RW21 | On | 21/04/2021 | Spot Bond | | | 100.00000 | 13.14422 | 100.00000 | 13.11513 | | | 0.00 | 0 | 6,691,000.00 |
| SBC2 | On | 28/04/2016 | Spot Bond | | | 100.00000 | 7.77544 | 100.00000 | 7.76069 | | | 0.00 | 0 | 0.00 |
| SBC3 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 95.80052 | 100.00000 | 95.54974 | | | 0.00 | 0 | 0.00 |
| SBK10 | On | 19/11/2012 | Spot Bond | | | 100.00000 | 81.47322 | 100.00000 | 81.29454 | | | 0.00 | 0 | 0.00 |
| SBK12 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 15.98684 | 100.00000 | 15.95165 | | 54,183,300,000,000.00 | 541,833,000 | | 269,080,000.00 |
| SBK13 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 12.22537 | 100.00000 | 12.19575 | | | 0.00 | 0 | 0.00 |
| SBK14 | On | 01/12/2017 | Spot Bond | | | 8.00000 | 109.14968 | 8.00000 | 109.12629 | | 4,600,000,000,000.00 | 575,000,000 | | 255,349,000.00 |
| SBK15 | On | 23/01/2022 | Spot Bond | | | 100.00000 | 7.61645 | 100.00000 | 7.59800 | | | 0.00 | 0 | 0.00 |
| SBK16 | On | 15/03/2023 | Spot Bond | | | 100.00000 | 9.06022 | 100.00000 | 9.03827 | | 1,400,000,000,000.00 | 14,000,000 | | 7,000,000.00 |
| SBK17 | On | 31/07/2024 | Spot Bond | | | 100.00000 | 0.00392 | 100.00000 | 0.00391 | | | 0.00 | 0 | 0.00 |
| SBK7 | On | 24/05/2015 | Spot Bond | | | 100.00000 | 21.36934 | 100.00000 | 21.32229 | | 60,336,811,800,000.00 | 603,368,118 | | 220,993,706.00 |
| SBK8 | On | 10/04/2013 | Spot Bond | | | 100.00000 | 65.79229 | 100.00000 | 65.64667 | | 648,970,000,000.00 | 6,489,700 | | 1,690,850.00 |
| SBK9 | On | 10/04/2018 | Spot Bond | | | 100.00000 | 12.22661 | 100.00000 | 12.19956 | | 48,117,782,000,000.00 | 481,177,820 | | 107,990,564.00 |
| SBK11 | On | 09/04/2014 | Spot Bond | | | 5.75000 | 122.76334 | 5.75000 | 122.74111 | | 138,000,000,000.00 | 24,000,000 | | 3,000,000.00 |
| SBN18 | On | 14/09/2013 | Spot Bond | | | 100.00000 | 45.24865 | 100.00000 | 45.14904 | | | 0.00 | 0 | 0.00 |
| SBN20 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 63.30810 | 100.00000 | 63.16798 | | | 0.00 | 0 | 0.00 |
| SBN27 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 26.35152 | 100.00000 | 26.29352 | | | 0.00 | 0 | 0.00 |
| SBN29 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 26.35152 | 100.00000 | 26.29352 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBN31 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 26.35152 | 100.00000 | 26.29352 | | | 0.00 | 0 | 0.00 |
| SBN32 | On | 19/03/2013 | Spot Bond | | | 100.00000 | 65.69005 | 100.00000 | 65.54546 | | | 0.00 | 0 | 0.00 |
| SBN33 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 13.21750 | 100.00000 | 13.18840 | | | 0.00 | 0 | 0.00 |
| SBN34 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 26.35152 | 100.00000 | 26.29352 | | | 0.00 | 0 | 0.00 |
| SBN35 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 26.35152 | 100.00000 | 26.29352 | | | 0.00 | 0 | 0.00 |
| SBN36 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| SBN42 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 65.77911 | 100.00000 | 65.63353 | | | 0.00 | 0 | 0.00 |
| SBN45 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 9.18022 | 100.00000 | 9.15798 | | | 0.00 | 0 | 0.00 |
| SBN49 | On | 02/06/2014 | Spot Bond | | | 100.00000 | 32.75474 | 100.00000 | 32.67540 | | | 0.00 | 0 | 0.00 |
| SBN50 | On | 23/09/2014 | Spot Bond | | | 100.00000 | 24.28272 | 100.00000 | 24.22390 | | | 0.00 | 0 | 0.00 |
| SBN51 | On | 03/10/2016 | Spot Bond | | | 100.00000 | 10.68769 | 100.00000 | 10.66180 | | | 0.00 | 0 | 0.00 |
| SBN52 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 62.11577 | 100.00000 | 61.96529 | | | 0.00 | 0 | 0.00 |
| SBR003 | On | 05/11/2013 | Spot Bond | | | 100.00000 | 38.17082 | 100.00000 | 38.07835 | | | 0.00 | 0 | 0.00 |
| SBS13 | On | 22/09/2017 | Spot Bond | | | 100.00000 | 13.91329 | 100.00000 | 13.88267 | | | 0.00 | 0 | 0.00 |
| SBS14 | On | 07/02/2014 | Spot Bond | | | 100.00000 | 38.15999 | 100.00000 | 38.06755 | | | 0.00 | 0 | 0.00 |
| SBS15 | On | 26/04/2016 | Spot Bond | | | 100.00000 | 10.24715 | 100.00000 | 10.22233 | | | 0.00 | 0 | 4,400,000.00 |
| SBS16 | On | 22/09/2018 | Spot Bond | | | 100.00000 | 8.62393 | 100.00000 | 8.60303 | | | 0.00 | 0 | 0.00 |
| SBS17 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 0.87837 | 100.00000 | 0.87643 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| SBS18 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 9.11757 | 100.00000 | 9.09548 | | | 0.00 | 0 | 0.00 |
| SBS19 | On | 23/06/2021 | Spot Bond | | | 100.00000 | 11.67093 | 100.00000 | 11.64510 | | 15,900,000,000,000.00 | 159,000,000 | 52,000,000.00 | |
| SBS20 | On | 15/05/2026 | Spot Bond | | | 10.05000 | 102.64568 | 10.05000 | 102.61833 | | 6,030,000,000,000.00 | 600,000,000 | 201,500,000.00 | |
| SBS21 | On | 15/05/2026 | Spot Bond | | | 100.00000 | 8.56016 | 100.00000 | 8.53344 | | | 0.00 | 0 | 0.00 |
| SBS22 | On | 23/05/2015 | Spot Bond | | | 100.00000 | 16.55250 | 100.00000 | 16.51240 | | | 0.00 | 0 | 22,000,000.00 |
| SBS23 | On | 23/05/2017 | Spot Bond | | | 100.00000 | 7.92587 | 100.00000 | 7.90113 | | | 0.00 | 0 | 0.00 |
| SBS24 | On | 23/05/2019 | Spot Bond | | | 100.00000 | 6.53421 | 100.00000 | 6.51380 | | | 0.00 | 0 | 800,000,000.00 |
| SBS25 | On | 24/05/2019 | Spot Bond | | | 8.00000 | 107.36108 | 8.00000 | 107.34572 | | 2,400,000,000,000.00 | 300,000,000 | 154,000,000.00 | |
| SBS3 | On | 25/05/2026 | Spot Bond | | | 100.00000 | 9.95609 | 100.00000 | 9.93417 | | 17,200,000,000,000.00 | 172,000,000 | 86,000,000.00 | |
| SBS4 | On | 16/11/2021 | Spot Bond | | | 100.00000 | 10.70055 | 100.00000 | 10.67700 | | 81,623,500,000,000.00 | 816,235,000 | 273,941,000.00 | |
| SBS7 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 70.05375 | 100.00000 | 69.89954 | | | 0.00 | 0 | 0.00 |
| SBS9 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 16.42705 | 100.00000 | 16.39089 | | 200,000,000,000.00 | 2,000,000 | 5,600,000.00 | |
| SBSI10 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 60.55901 | 100.00000 | 60.42412 | | 300,000,000,000.00 | 3,000,000 | 3,000,000.00 | |
| SBSI11 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.50423 | 100.00000 | 6.48983 | | | 0.00 | 0 | 100,000.00 |
| SBSI12 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.27473 | 100.00000 | 5.26312 | | | 0.00 | 0 | 200,000.00 |
| SCM107 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 11.87044 | 100.00000 | 11.84168 | | | 0.00 | 0 | 0.00 |
| SCM220 | On | 20/01/2013 | Spot Bond | | | 100.00000 | 78.22084 | 100.00000 | 78.06984 | | | 0.00 | 0 | 0.00 |
| SCM221 | On | 17/02/2013 | Spot Bond | | | 100.00000 | 66.97248 | 100.00000 | 66.84982 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------|
| SHF01 | On | 15/12/2016 | Spot Bond | | | 100.00000 | 2.64914 | 100.00000 | 2.64273 | | | 0.00 | 0 | 0.00 |
| SHI02 | On | 01/10/2021 | Spot Bond | | | 100.00000 | 0.04247 | 100.00000 | 0.04237 | | | 0.00 | 0 | 0.00 |
| SHPCBL | On | 03/04/2017 | Spot Bond | | | 6.50000 | 100.56971 | 6.50000 | 100.55793 | | | 0.00 | 0 | 0.00 |
| SHS01 | On | 15/12/2016 | Spot Bond | | | 100.00000 | 11.72812 | 100.00000 | 11.69971 | | | 0.00 | 0 | 49,000,000.00 |
| SHS02 | On | 29/06/2013 | Spot Bond | | | 100.00000 | 61.99992 | 100.00000 | 61.84972 | | | 0.00 | 0 | 0.00 |
| SHS03 | On | 29/06/2015 | Spot Bond | | | 100.00000 | 17.97511 | 100.00000 | 17.93156 | | | 0.00 | 0 | 0.00 |
| SHS04 | On | 29/06/2017 | Spot Bond | | | 100.00000 | 10.49869 | 100.00000 | 10.47326 | | | 0.00 | 0 | 0.00 |
| SHS05 | On | 29/06/2017 | Spot Bond | | | 8.75000 | 102.29607 | 8.75000 | 102.28000 | | | 52,500,000.00 | 6,000 | 803,000.00 |
| SLI1 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 50.40652 | 100.00000 | 50.29556 | | | 0.00 | 0 | 0.00 |
| SLI2 | On | 15/08/2016 | Spot Bond | | | 100.00000 | 13.34094 | 100.00000 | 13.31156 | | | 1,213,800,000,000.00 | 12,138,000 | 12,735,000.00 |
| SMF1 | On | 27/06/2013 | Spot Bond | | | 100.00000 | 56.06568 | 100.00000 | 55.94159 | | | 2,000,000,000,000.00 | 20,000,000 | 10,000,000.00 |
| SNT01 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 13.21750 | 100.00000 | 13.18840 | | | 10,400,000,000,000.00 | 104,000,000 | 62,300,000.00 |
| SPDA1 | On | 21/08/2014 | Spot Bond | | | 100.00000 | 26.34546 | 100.00000 | 22.38201 | | | 0.00 | 0 | 2,000,000.00 |
| SPDA2 | On | 21/08/2016 | Spot Bond | | | 100.00000 | 10.27215 | 100.00000 | 9.59442 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On | 21/08/2015 | Spot Bond | | | 100.00000 | 14.85152 | 100.00000 | 13.21911 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On | 21/08/2017 | Spot Bond | | | 100.00000 | 8.38955 | 100.00000 | 8.10196 | | | 0.00 | 0 | 0.00 |
| SSA01 | On | 28/06/2016 | Spot Bond | | | 100.00000 | 14.82820 | 100.00000 | 14.79538 | | | 0.00 | 0 | 1,822,000.00 |
| SSA02 | On | 20/04/2015 | Spot Bond | | | 100.00000 | 17.27277 | 100.00000 | 17.21884 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN001 On | 01/03/2017 | Spot Bond | | | 100.00000 | 10.87060 | 100.00000 | 10.84426 | | | 0.00 | 0 | 0.00 |
| SSN002 On | 26/03/2017 | Spot Bond | | | 100.00000 | 10.40602 | 100.00000 | 10.38081 | | | 0.00 | 0 | 0.00 |
| SSN003 On | 25/04/2017 | Spot Bond | | | 100.00000 | 10.32546 | 100.00000 | 10.29323 | | | 0.00 | 0 | 0.00 |
| SSN004 On | 31/03/2021 | Spot Bond | | | 100.00000 | 9.21662 | 100.00000 | 9.19285 | | | 0.00 | 0 | 0.00 |
| SSN005 On | 31/03/2021 | Spot Bond | | | 6.75000 | 102.43917 | 6.75000 | 102.41589 | | | 0.00 | 0 | 0.00 |
| SSN006 On | 21/12/2014 | Spot Bond | | | 100.00000 | 23.03689 | 100.00000 | 23.00071 | | | 0.00 | 0 | 0.00 |
| SSN007 On | 15/01/2020 | Spot Bond | | | 7.25000 | 100.71861 | 7.25000 | 100.69912 | | | 0.00 | 0 | 0.00 |
| SSN008 On | 18/06/2017 | Spot Bond | | | 100.00000 | 9.67784 | 100.00000 | 9.64762 | | | 0.00 | 0 | 0.00 |
| SSN009 On | 15/09/2017 | Spot Bond | | | 8.75000 | 100.68716 | 8.75000 | 100.62969 | | | 0.00 | 0 | 0.00 |
| SSN010 On | 15/09/2015 | Spot Bond | | | 13.50000 | 104.45084 | 13.50000 | 104.35991 | | | 0.00 | 0 | 0.00 |
| SSN011 On | 31/01/2025 | Spot Bond | | | 100.00000 | 0.01295 | 100.00000 | 0.01289 | | | 0.00 | 0 | 0.00 |
| SYN829 On | 18/08/2012 | Spot Bond | | | 100.00000 | 50.00004 | 100.00000 | 50.00002 | | | 0.00 | 0 | 0.00 |
| SYN830 On | 18/08/2012 | Spot Bond | | | 100.00000 | 50.00004 | 100.00000 | 50.00002 | | | 0.00 | 0 | 0.00 |
| SYN831 On | 19/08/2012 | Spot Bond | | | 100.00000 | 50.00002 | 100.00000 | 50.00001 | | | 0.00 | 0 | 0.00 |
| SYN833 On | 25/08/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| SYN842 On | 19/08/2012 | Spot Bond | | | 100.00000 | 50.00002 | 100.00000 | 50.00001 | | | 0.00 | 0 | 0.00 |
| SYN860 On | 25/11/2012 | Spot Bond | | | 100.00000 | 79.17570 | 100.00000 | 79.00433 | | | 0.00 | 0 | 0.00 |
| SYN861 On | 22/11/2012 | Spot Bond | | | 100.00000 | 79.69432 | 100.00000 | 79.52070 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN867 On | 19/01/2013 | Spot Bond | | | 100.00000 | 70.73643 | 100.00000 | 70.59961 | | | 0.00 | 0 | 0.00 |
| SYN869 On | 19/01/2013 | Spot Bond | | | 100.00000 | 70.73643 | 100.00000 | 70.59961 | | | 0.00 | 0 | 0.00 |
| SYN870 On | 20/01/2013 | Spot Bond | | | 100.00000 | 70.59961 | 100.00000 | 70.46332 | | | 0.00 | 0 | 0.00 |
| SYN872 On | 13/02/2013 | Spot Bond | | | 100.00000 | 67.46765 | 100.00000 | 67.34317 | | | 0.00 | 0 | 0.00 |
| SYN873 On | 14/02/2013 | Spot Bond | | | 100.00000 | 67.34317 | 100.00000 | 67.21915 | | | 0.00 | 0 | 0.00 |
| SYN874 On | 16/02/2013 | Spot Bond | | | 100.00000 | 67.09559 | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| SYN875 On | 16/02/2013 | Spot Bond | | | 100.00000 | 67.09559 | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| SYN876 On | 20/02/2013 | Spot Bond | | | 100.00000 | 70.64357 | 100.00000 | 70.50954 | | | 0.00 | 0 | 0.00 |
| SYN878 On | 21/02/2013 | Spot Bond | | | 100.00000 | 70.50954 | 100.00000 | 70.37577 | | | 0.00 | 0 | 0.00 |
| SYN880 On | 23/02/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | 0.00 | 0 | 0.00 |
| SYN881 On | 23/02/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | 0.00 | 0 | 0.00 |
| SYN882 On | 27/02/2013 | Spot Bond | | | 100.00000 | 69.71070 | 100.00000 | 69.57844 | | | 0.00 | 0 | 0.00 |
| SYN887 On | 17/02/2013 | Spot Bond | | | 100.00000 | 66.97248 | 100.00000 | 66.84982 | | | 0.00 | 0 | 0.00 |
| SYN911 On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.82540 | 100.00000 | 47.71927 | | | 0.00 | 0 | 0.00 |
| SYN913 On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.82540 | 100.00000 | 47.71927 | | | 0.00 | 0 | 0.00 |
| SYN919 On | 16/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66670 | | | 0.00 | 0 | 0.00 |
| SYN920 On | 16/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66670 | | | 0.00 | 0 | 0.00 |
| SYN922 On | 20/08/2012 | Spot Bond | | | 100.00000 | 66.66667 | 100.00000 | 66.66667 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| SYN923 On | 21/08/2012 | Spot Bond | | | 100.00000 | 66.66667 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| SYN924 On | 22/08/2012 | Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| SYN925 On | 23/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| SYN926 On | 27/08/2012 | Spot Bond | | | 100.00000 | 98.38275 | 100.00000 | 98.11828 | | | 0.00 | 0 | 0.00 |
| SYN927 On | 18/09/2012 | Spot Bond | | | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | | 0.00 | 0 | 0.00 |
| SYN928 On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.82540 | 100.00000 | 47.71927 | | | 0.00 | 0 | 0.00 |
| SYN929 On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.82540 | 100.00000 | 47.71927 | | | 0.00 | 0 | 0.00 |
| SYN930 On | 01/10/2012 | Spot Bond | | | 100.00000 | 89.90148 | 100.00000 | 89.68059 | | | 0.00 | 0 | 0.00 |
| SYN931 On | 16/10/2012 | Spot Bond | | | 100.00000 | 86.69834 | 100.00000 | 86.49289 | | | 0.00 | 0 | 0.00 |
| SYN932 On | 17/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66669 | | | 0.00 | 0 | 0.00 |
| SYN933 On | 19/10/2012 | Spot Bond | | | 100.00000 | 86.08491 | 100.00000 | 85.88235 | | | 0.00 | 0 | 0.00 |
| SYN934 On | 01/10/2012 | Spot Bond | | | 100.00000 | 89.90148 | 100.00000 | 89.68059 | | | 0.00 | 0 | 0.00 |
| SYN935 On | 05/11/2012 | Spot Bond | | | 100.00000 | 82.76644 | 100.00000 | 82.57919 | | | 0.00 | 0 | 0.00 |
| SYN936 On | 13/11/2012 | Spot Bond | | | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| SYN937 On | 14/11/2012 | Spot Bond | | | 100.00000 | 81.11111 | 100.00000 | 80.93126 | | | 0.00 | 0 | 0.00 |
| SYN938 On | 16/11/2012 | Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.57395 | | 107,800,000,000,000.00 | 078,000,000 | 514,000,000.00 | |
| SYN939 On | 16/11/2012 | Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.57395 | | 61,000,000,000,000.00 | 610,000,000 | 270,000,000.00 | |
| SYN940 On | 20/09/2012 | Spot Bond | | | 100.00000 | 92.40506 | 100.00000 | 92.17172 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| SYN941 | On | 20/11/2012 | Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ18 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 24.19001 | 100.00000 | 24.13647 | | | 3,604,500,000.00 | 36,045 | 12,015.00 |
| SZ25 | On | 30/09/2025 | Spot Bond | | | 100.00000 | 12.35723 | 100.00000 | 12.32988 | | | 20,318,276,700,000.00 | 203,182,767 | 67,727,589.00 |
| T018 | On | 15/07/2014 | Spot Bond | | | 100.00000 | 30.79048 | 100.00000 | 30.72269 | | | 0.00 | 0 | 0.00 |
| TFS06 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 36.80416 | 100.00000 | 36.72314 | | | 51,552,706,500,000.00 | 515,527,065 | 171,842,355.00 |
| TFS100 | On | 22/01/2013 | Spot Bond | | | 100.00000 | 70.32755 | 100.00000 | 70.19231 | | | 0.00 | 0 | 0.00 |
| TFS101 | On | 06/02/2013 | Spot Bond | | | 100.00000 | 68.35206 | 100.00000 | 68.22430 | | | 0.00 | 0 | 0.00 |
| TFS73 | On | 11/02/2013 | Spot Bond | | | 6.27500 | 100.04636 | 6.27500 | 100.02955 | | | 0.00 | 0 | 0.00 |
| TFS77 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 59.81739 | 100.00000 | 59.67247 | | | 0.00 | 0 | 0.00 |
| TFS78 | On | 18/04/2013 | Spot Bond | | | 100.00000 | 58.95318 | 100.00000 | 58.81036 | | | 0.00 | 0 | 0.00 |
| TFS80 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 50.00004 | 100.00000 | 50.00002 | | | 0.00 | 0 | 0.00 |
| TFS83 | On | 28/07/2015 | Spot Bond | | | 100.00000 | 14.84549 | 100.00000 | 14.80953 | | | 0.00 | 0 | 3,000,000.00 |
| TFS84 | On | 28/07/2016 | Spot Bond | | | 8.00000 | 102.88143 | 8.00000 | 102.85951 | | | 0.00 | 0 | 0.00 |
| TFS88 | On | 08/02/2013 | Spot Bond | | | 100.00000 | 68.09701 | 100.00000 | 67.97020 | | | 0.00 | 0 | 0.00 |
| TFS90 | On | 05/03/2013 | Spot Bond | | | 6.27000 | 101.31026 | 6.27000 | 101.29313 | | | 0.00 | 0 | 0.00 |
| TFS93 | On | 17/02/2014 | Spot Bond | | | 100.00000 | 37.97982 | 100.00000 | 37.90462 | | | 0.00 | 0 | 0.00 |
| TFS97 | On | 14/11/2013 | Spot Bond | | | 100.00000 | 36.35500 | 100.00000 | 36.24149 | | | 0.00 | 0 | 3,000,000.00 |
| TFS98 | On | 14/09/2012 | Spot Bond | | | 100.00000 | 93.83033 | 100.00000 | 93.58974 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TFS99 | On | 23/10/2012 | Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 7.70181 | 100.00000 | 7.67777 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 7.92425 | 100.00000 | 7.89951 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 8.43918 | 100.00000 | 8.42061 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 8.40248 | 100.00000 | 8.37624 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 9.42568 | 100.00000 | 9.39625 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 13.65194 | 100.00000 | 13.60932 | | | 0.00 | 0 | 0.00 |
| TH7A2A | On | 18/10/2012 | Spot Bond | | | 100.00000 | 87.60971 | 100.00000 | 87.40308 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.23374 | 100.00000 | 11.20653 | | | 0.00 | 0 | 0.00 |
| THE7A1 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 87.54607 | 100.00000 | 87.33960 | | | 0.00 | 0 | 0.00 |
| THE7A3 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 88.41543 | 100.00000 | 88.20690 | | | 0.00 | 0 | 20,000.00 |
| THE7B | On | 18/10/2012 | Spot Bond | | | 100.00000 | 87.72835 | 100.00000 | 87.52144 | | | 0.00 | 0 | 0.00 |
| THE7C | On | 18/10/2012 | Spot Bond | | | 100.00000 | 87.96565 | 100.00000 | 87.75819 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 6.86871 | 100.00000 | 6.85207 | | | 0.00 | 0 | 221,557.00 |
| THE8A2 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 7.35740 | 100.00000 | 7.33956 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 7.68318 | 100.00000 | 7.66457 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 8.33476 | 100.00000 | 8.31456 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 8.76914 | 100.00000 | 8.74790 | | | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| THE8D1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 13.37362 | 100.00000 | 13.34122 | | | 0.00 | 0 | 0.00 |
| THE9A1 On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.92990 | 100.00000 | 10.90342 | | | 0.00 | 0 | 2,000,000.00 |
| THE9A2 On | 18/01/2016 | Spot Bond | | | 100.00000 | 13.07699 | 100.00000 | 13.04532 | | | 0.00 | 0 | 0.00 |
| THE9A3 On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.18135 | 100.00000 | 11.15427 | | | 0.00 | 0 | 0.00 |
| THE9A5 On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.52029 | 100.00000 | 7.50207 | | | 0.00 | 0 | 0.00 |
| THE9A6 On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.62888 | 100.00000 | 7.61040 | | | 0.00 | 0 | 0.00 |
| THE9A7 On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.68318 | 100.00000 | 7.66457 | | | 0.00 | 0 | 0.00 |
| THE9A8 On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.01371 | 100.00000 | 10.98703 | | | 0.00 | 0 | 0.00 |
| THE9A9 On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.18135 | 100.00000 | 11.15427 | | | 0.00 | 0 | 0.00 |
| THE9B1 On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.75762 | 100.00000 | 11.72913 | | | 0.00 | 0 | 0.00 |
| THE9B2 On | 18/07/2039 | Spot Bond | | | 100.00000 | 8.22616 | 100.00000 | 8.20623 | | | 0.00 | 0 | 0.00 |
| THE9B3 On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.75762 | 100.00000 | 11.72913 | | | 0.00 | 0 | 0.00 |
| THE9C1 On | 18/07/2016 | Spot Bond | | | 100.00000 | 12.59582 | 100.00000 | 12.56530 | | | 0.00 | 0 | 0.00 |
| THE9C2 On | 18/07/2039 | Spot Bond | | | 100.00000 | 9.31213 | 100.00000 | 9.28956 | | | 0.00 | 0 | 0.00 |
| THE9C3 On | 18/07/2016 | Spot Bond | | | 100.00000 | 12.54343 | 100.00000 | 12.51304 | | | 0.00 | 0 | 0.00 |
| THE9D1 On | 18/07/2016 | Spot Bond | | | 100.00000 | 16.73444 | 100.00000 | 16.69391 | | | 0.00 | 0 | 0.00 |
| THE9D2 On | 18/07/2039 | Spot Bond | | | 100.00000 | 13.65597 | 100.00000 | 13.62289 | | | 0.00 | 0 | 0.00 |
| THE9D3 On | 18/07/2016 | Spot Bond | | | 100.00000 | 16.89160 | 100.00000 | 16.85069 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| TL13 | On | 31/12/2013 | Spot Bond | | | 100.00000 | 42.36293 | 100.00000 | 42.26031 | | | 0.00 | 0 | 0.00 |
| TL15 | On | 29/04/2015 | Spot Bond | | | 100.00000 | 25.27636 | 100.00000 | 25.22042 | | | 0.00 | 0 | 6,600,000.00 |
| TL20 | On | 22/02/2020 | Spot Bond | | | 6.00000 | 102.92352 | 6.00000 | 102.90714 | | | 0.00 | 0 | 0.00 |
| TN17 | On | 14/11/2017 | Spot Bond | | | 100.00000 | 12.80992 | 100.00000 | 12.78173 | | | 1,400,000,000,000.00 | 14,000,000 | 1,039,365,000.00 |
| TN20 | On | 17/09/2020 | Spot Bond | | | 100.00000 | 14.96863 | 100.00000 | 14.93568 | | | 13,499,900,000,000.00 | 134,999,000 | 345,880,000.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 100.00000 | 13.68183 | 100.00000 | 13.65171 | | | 980,700,000,000.00 | 9,807,000 | 154,180,000.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 100.00000 | 9.54436 | 100.00000 | 9.52335 | | | 20,284,700,000,000.00 | 202,847,000 | 210,336,000.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 100.00000 | 11.07006 | 100.00000 | 11.04570 | | | 0.00 | 0 | 33,423,000.00 |
| TR30 | On | 31/12/2099 | Spot Bond | | | 10.00000 | 99.73266 | 10.00000 | 99.70596 | | | 0.00 | 0 | 0.00 |
| TR31 | On | 31/12/2099 | Spot Bond | | | 9.75000 | 99.73931 | 9.75000 | 99.71327 | | | 0.00 | 0 | 0.00 |
| TR32 | On | 31/12/2099 | Spot Bond | | | 100.00000 | 9.74511 | 100.00000 | 9.71997 | | | 0.00 | 0 | 0.00 |
| TSP116 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 67.97020 | 100.00000 | 67.84387 | | | 0.00 | 0 | 0.00 |
| TSP117 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | 0.00 | 0 | 0.00 |
| TSP121 | On | 02/09/2012 | Spot Bond | | | 100.00000 | 96.81698 | 100.00000 | 96.56085 | | | 0.00 | 0 | 0.00 |
| TSP125 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| TSP128 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 68.22430 | 100.00000 | 68.09701 | | | 0.00 | 0 | 0.00 |
| TSP129 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 68.65964 | 100.00000 | 68.52938 | | | 0.00 | 0 | 0.00 |
| TSP130 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 86.28842 | 100.00000 | 86.08491 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| TSP131 | On | 03/05/2013 | Spot Bond | | | 100.00000 | 61.61570 | 100.00000 | 61.49880 | | | 0.00 | 0 | 0.00 |
| TSP132 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 78.49462 | 100.00000 | 78.32618 | | | 0.00 | 0 | 0.00 |
| TSP133 | On | 03/01/2013 | Spot Bond | | | 100.00000 | 73.00000 | 100.00000 | 72.85429 | | | 0.00 | 0 | 0.00 |
| TSP134 | On | 27/06/2013 | Spot Bond | | | 100.00000 | 55.50482 | 100.00000 | 55.39951 | | | 0.00 | 0 | 0.00 |
| TSP135 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 68.22430 | 100.00000 | 68.09701 | | | 0.00 | 0 | 0.00 |
| UG21 | On | 02/03/2021 | Spot Bond | | | 100.00000 | 15.71941 | 100.00000 | 15.68482 | | | 0.00 | 0 | 199,000.00 |
| UTR02 | On | 21/11/2012 | Spot Bond | | | 100.00000 | 84.05782 | 100.00000 | 83.87430 | | 260,000,000,000.00 | 2,600,000 | 1,370,000.00 | |
| UTR041 | On | 19/04/2014 | Spot Bond | | | 100.00000 | 28.99033 | 100.00000 | 28.92009 | | | 0.00 | 0 | 0.00 |
| UTR042 | On | 19/04/2016 | Spot Bond | | | 100.00000 | 11.99044 | 100.00000 | 11.96139 | | | 0.00 | 0 | 0.00 |
| UTR043 | On | 06/04/2015 | Spot Bond | | | 100.00000 | 18.38790 | 100.00000 | 18.34335 | | | 0.00 | 0 | 0.00 |
| UTR40 | On | 10/09/2017 | Spot Bond | | | 100.00000 | 16.07371 | 100.00000 | 16.03834 | | | 0.00 | 0 | 0.00 |
| VIP1A2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 83.63896 | 100.00000 | 83.45059 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 38.78598 | 100.00000 | 38.69202 | | | 0.00 | 0 | 0.00 |
| VIP1B2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 83.66472 | 100.00000 | 83.47628 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 38.76418 | 100.00000 | 38.66602 | | | 0.00 | 0 | 0.00 |
| VIP1C2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 83.75741 | 100.00000 | 83.56877 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 39.20331 | 100.00000 | 39.10834 | | | 0.00 | 0 | 0.00 |
| VKE01 | On | 08/05/2015 | Spot Bond | | | 100.00000 | 16.12071 | 100.00000 | 16.07038 | | | 0.00 | 0 | 1,000,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------|------------------|----------------|
| VKE02 | On | 08/05/2016 | Spot Bond | | | 100.00000 | 11.51267 | 100.00000 | 11.47673 | | | 0.00 | 0 | 0.00 |
| VKE03 | On | 08/05/2017 | Spot Bond | | | 100.00000 | 9.46790 | 100.00000 | 9.43834 | | | 0.00 | 0 | 0.00 |
| VOD002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 73.52702 | 100.00000 | 73.38752 | | | 0.00 | 0 | 0.00 |
| VOD004 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 98.11827 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0.00 |
| VOYT01 | On | 09/09/2015 | Spot Bond | | | 100.00000 | 12.05821 | 100.00000 | 12.03539 | | | 0.00 | 0 | 0.00 |
| WS04 | On | 30/05/2016 | Spot Bond | | | 100.00000 | 19.10799 | 100.00000 | 19.06593 | | 534,300,000,000.00 | 0.00 | 5,343,000 | 66,354,000.00 |
| WS05 | On | 01/08/2018 | Spot Bond | | | 100.00000 | 11.13963 | 100.00000 | 11.11481 | | | 0.00 | 0 | 40,000,000.00 |
| WSP1 | On | 28/05/2015 | Spot Bond | | | 100.00000 | 20.48873 | 100.00000 | 20.44363 | | | 0.00 | 0 | 14,200,000.00 |
| WSP2 | On | 28/05/2017 | Spot Bond | | | 100.00000 | 12.75714 | 100.00000 | 12.72906 | | 5,100,000,000,000.00 | 0.00 | 51,000,000 | 37,000,000.00 |
| WSP3 | On | 28/05/2019 | Spot Bond | | | 100.00000 | 11.22991 | 100.00000 | 11.20519 | | | 0.00 | 0 | 0.00 |
| WSP4 | On | 28/05/2020 | Spot Bond | | | 100.00000 | 11.02106 | 100.00000 | 10.99680 | | | 0.00 | 0 | 0.00 |
| WSP5 | On | 28/05/2021 | Spot Bond | | | 100.00000 | 10.92824 | 100.00000 | 10.90418 | | 47,475,900,000,000.00 | 0.00 | 474,759,000 | 185,355,000.00 |
| Z006 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 43.48095 | 100.00000 | 43.38576 | | | 0.00 | 0 | 0.00 |
| Z009 | On | 30/11/2013 | Spot Bond | | | 100.00000 | 35.53289 | 100.00000 | 35.45425 | | | 0.00 | 0 | 0.00 |
| Z014 | On | 30/06/2015 | Spot Bond | | | 100.00000 | 9.84504 | 100.00000 | 9.82337 | | | 0.00 | 0 | 0.00 |
| Z018 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 27.11667 | 100.00000 | 27.05665 | | | 0.00 | 0 | 0.00 |
| Z019 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 22.15133 | 100.00000 | 22.10257 | | | 0.00 | 0 | 0.00 |
| Z020 | On | 19/10/2015 | Spot Bond | | | 100.00000 | 7.70335 | 100.00000 | 7.68630 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| Z025 | On | 30/11/2014 | Spot Bond | | | 100.00000 | 15.81161 | 100.00000 | 15.77681 | | | 0.00 | 0 | 0.00 |
| Z071 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 9.82337 | 100.00000 | 9.80174 | | | 0.00 | 0 | 75,000,000.00 |
| Z083 | On | 30/09/2019 | Spot Bond | | | 100.00000 | 0.31365 | 100.00000 | 0.31296 | | | 0.00 | 0 | 0.00 |
| ZA001 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 6.12115 | 100.00000 | 6.10956 | | | 0.00 | 0 | 0.00 |
| ZA002 | On | 16/08/2024 | Spot Bond | | | 100.00000 | 0.02465 | 100.00000 | 0.02460 | | | 0.00 | 0 | 0.00 |
| ZA003 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 6.12115 | 100.00000 | 6.10956 | | | 0.00 | 0 | 0.00 |
| ZA004 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 87.52998 | 100.00000 | 87.32057 | | | 0.00 | 0 | 0.00 |
| ZA005 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 87.52998 | 100.00000 | 87.32057 | | | 0.00 | 0 | 0.00 |
| ZA007 | On | 31/03/2015 | Spot Bond | | | 100.00000 | 16.40015 | 100.00000 | 16.36903 | | | 0.00 | 0 | 0.00 |
| ZA008 | On | 19/03/2015 | Spot Bond | | | 100.00000 | 16.77817 | 100.00000 | 16.74634 | | | 0.00 | 0 | 0.00 |
| ZA009 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 15.72909 | 100.00000 | 15.69925 | | | 0.00 | 0 | 0.00 |
| ZA010 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 15.72909 | 100.00000 | 15.69925 | | | 0.00 | 0 | 0.00 |
| ZA011 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 14.91457 | 100.00000 | 14.88628 | | | 0.00 | 0 | 0.00 |
| ZA012 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 14.91457 | 100.00000 | 14.88628 | | | 0.00 | 0 | 0.00 |
| ZA013 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 14.11541 | 100.00000 | 14.08863 | | | 0.00 | 0 | 0.00 |
| ZA014 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 14.11541 | 100.00000 | 14.08863 | | | 0.00 | 0 | 0.00 |
| ZA015 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 13.28317 | 100.00000 | 13.25797 | | | 0.00 | 0 | 0.00 |
| ZA016 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 13.28317 | 100.00000 | 13.25797 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA017 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 12.52376 | 100.00000 | 12.50000 | | | 0.00 | 0 | 0.00 |
| ZA018 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 12.52376 | 100.00000 | 12.50000 | | | 0.00 | 0 | 0.00 |
| ZA019 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 11.78726 | 100.00000 | 11.76496 | | | 0.00 | 0 | 0.00 |
| ZA020 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 11.78726 | 100.00000 | 11.76496 | | | 0.00 | 0 | 0.00 |
| ZA021 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 11.15734 | 100.00000 | 11.13623 | | | 0.00 | 0 | 0.00 |
| ZA022 | On | 18/11/2015 | Spot Bond | | | 100.00000 | 10.56109 | 100.00000 | 10.54111 | | | 0.00 | 0 | 0.00 |
| ZA023 | On | 20/04/2016 | Spot Bond | | | 100.00000 | 7.89447 | 100.00000 | 7.87949 | | | 0.00 | 0 | 0.00 |
| ZA024 | On | 20/05/2016 | Spot Bond | | | 100.00000 | 7.45729 | 100.00000 | 7.44314 | | | 0.00 | 0 | 0.00 |
| ZA025 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 7.01761 | 100.00000 | 7.00429 | | | 0.00 | 0 | 0.00 |
| ZA026 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 7.01761 | 100.00000 | 7.00429 | | | 0.00 | 0 | 0.00 |
| ZA027 | On | 20/07/2016 | Spot Bond | | | 100.00000 | 6.64158 | 100.00000 | 6.62898 | | | 0.00 | 0 | 0.00 |
| ZA028 | On | 19/08/2016 | Spot Bond | | | 100.00000 | 6.27378 | 100.00000 | 6.26188 | | | 0.00 | 0 | 0.00 |
| ZA029 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 5.89148 | 100.00000 | 5.87989 | | | 0.00 | 0 | 0.00 |

Total for j-Bonds : ,784,834,982,100,520.00 ,095,712,296 119,278,519,617.00

Grand Total: 14,835,191,867,760.00 195,734,502 19,279,943,137.00