



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 12/10/2012

| 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 | 14/12/2012 | Foreign Exchange Future | | | 8.69440 | 8.69440 | 8.77730 | 8.77730 | | 16.93 | 199,310,425.60 | 22,924 | 321,407.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.80 | Call | | | 986.62950 | 0.98663 | 905.110 | 15.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.80 | Put | | | 9.32950 | 0.00933 | 10.710 | 15.70 | 0.00 | 0 | 43,500.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Call | | | 843.14840 | 0.84315 | 764.085 | 15.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Put | | | 15.84840 | 0.01585 | 19.685 | 15.43 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Call | | | 796.96420 | 0.79696 | 718.757 | 15.42 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Put | | | 19.66420 | 0.01966 | 24.357 | 15.42 | 0.00 | 0 | 12,540.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 10.85070 | 0.01085 | 8.395 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 2,333.55070 | 2.33355 | 2,413.995 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.25 | Call | | | 118.24890 | 0.11825 | 95.127 | 19.70 | 0.00 | 0 | 9,250.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.25 | Put | | | 590.94890 | 0.59095 | 650.727 | 19.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 80.95930 | 0.08096 | 64.653 | 21.06 | 0.00 | 0 | 1,300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 803.65930 | 0.80366 | 870.253 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 24.95890 | 0.02496 | 19.668 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 1,647.65890 | 1.64766 | 1,725.268 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Call | | | 150.40150 | 0.15040 | 121.635 | 18.91 | 0.00 | 0 | 1,540.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Put | | | 473.10150 | 0.47310 | 527.236 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.20 | Call | | | 127.86470 | 0.12786 | 103.076 | 19.43 | 0.00 | 0 | 1,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.20 | Put | | | 550.56470 | 0.55056 | 608.676 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.23 | Call | | | 121.99470 | 0.12199 | 98.219 | 19.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.23 | Put | | | 574.69470 | 0.57469 | 633.819 | 19.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.90 | Call | | | 208.65210 | 0.20865 | 171.179 | 17.92 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.90 | Put | | | 331.35210 | 0.33135 | 376.779 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Call | | | 177.11330 | 0.17711 | 144.210 | 18.42 | 0.00 | 0 | 22,500.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Put | | | 399.81330 | 0.39981 | 449.811 | 18.42 | 0.00 | 0 | 700.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.01 | Call | | | 174.23570 | 0.17424 | 141.767 | 18.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.01 | Put | | | 406.93570 | 0.40694 | 457.367 | 18.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.75 | Call | | | 266.49310 | 0.26649 | 221.437 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.75 | Put | | | 239.19310 | 0.23919 | 277.037 | 17.18 | 0.00 | 0 | 2,700.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Call | | | 245.69820 | 0.24570 | 203.253 | 17.42 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Put | | | 268.39820 | 0.26840 | 308.853 | 17.42 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.82 | Call | | | 237.81560 | 0.23782 | 196.393 | 17.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.82 | Put | | | 280.51560 | 0.28052 | 321.993 | 17.52 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.50 | Call | | | 402.36160 | 0.40236 | 342.430 | 16.31 | 0.00 | 0 | 50.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.50 | Put | | | 125.06160 | 0.12506 | 148.030 | 16.31 | 0.00 | 0 | 3,500.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.60 | Call | | | 342.94100 | 0.34294 | 288.336 | 16.62 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.60 | Put | | | 165.64100 | 0.16564 | 193.936 | 16.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.70 | Call | | | 290.31700 | 0.29032 | 241.177 | 16.93 | 0.00 | 0 | 44,500.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.70 | Put | | | 213.01700 | 0.21302 | 246.777 | 16.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Call | | | 541.43580 | 0.54144 | 471.986 | 15.70 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Put | | | 64.13580 | 0.06414 | 77.586 | 15.70 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.32 | Call | | | 526.35860 | 0.52636 | 457.764 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.32 | Put | | | 69.05860 | 0.06906 | 83.365 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.35 | Call | | | 504.21500 | 0.50422 | 436.950 | 15.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.35 | Put | | | 76.91500 | 0.07691 | 92.550 | 15.85 | 0.00 | 0 | 400.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Call | | | 751.50410 | 0.75150 | 674.289 | 15.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Put | | | 24.20410 | 0.02420 | 29.889 | 15.41 | 0.00 | 0 | 20,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.10 | Call | | | 706.86060 | 0.70686 | 630.786 | 15.41 | 0.00 | 0 | 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 | 8.10 | Put | | | 29.56060 | 0.02956 | 36.386 | 15.41 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.25 | Call | | | 580.19620 | 0.58020 | 508.723 | 15.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.25 | Put | | | 52.89620 | 0.05290 | 64.323 | 15.55 | 0.00 | 0 | 2,500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.80680 | 8.80680 | 8.89030 | 8.89030 | | 17.25 | 45,733,712.40 | 5,193 | 38,491.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Call | | | 130.80090 | 0.13080 | 114.916 | 22.34 | 0.00 | 0 | 500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Put | | | 1,440.50090 | 1.44050 | 1,508.116 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Call | | | 101.35470 | 0.10135 | 89.212 | 23.59 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Put | | | 1,761.05470 | 1.76105 | 1,832.412 | 23.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Call | | | 82.61550 | 0.08262 | 72.441 | 24.58 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Put | | | 2,042.31550 | 2.04232 | 2,115.641 | 24.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.35 | Call | | | 266.60400 | 0.26660 | 235.582 | 19.25 | 0.00 | 0 | 200.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.35 | Put | | | 726.30400 | 0.72630 | 778.782 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.55 | Call | | | 223.12650 | 0.22313 | 196.721 | 19.99 | 0.00 | 0 | 500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.55 | Put | | | 882.82650 | 0.88283 | 939.921 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.00 | Call | | | 153.01920 | 0.15302 | 134.409 | 21.62 | 0.00 | 0 | 21,000.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.00 | Put | | | 1,262.71920 | 1.26272 | 1,327.609 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.85 | Call | | | 427.19020 | 0.42719 | 381.126 | 17.43 | 0.00 | 0 | 200.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.85 | Put | | | 386.89020 | 0.38689 | 424.326 | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.00 | Call | | | 369.87810 | 0.36988 | 328.843 | 17.97 | 0.00 | 0 | 21,000.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.00 | Put | | | 479.57810 | 0.47958 | 522.043 | 17.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Call | | | 336.40090 | 0.33640 | 298.385 | 18.33 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Put | | | 546.10090 | 0.54610 | 591.585 | 18.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Call | | | 879.61970 | 0.87962 | 807.576 | 15.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Put | | | 89.31970 | 0.08932 | 100.776 | 15.61 | 0.00 | 0 | 180.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.50 | Call | | | 598.95180 | 0.59895 | 541.401 | 16.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.50 | Put | | | 208.65180 | 0.20865 | 234.601 | 16.26 | 0.00 | 0 | 3,376.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.75 | Call | | | 470.69430 | 0.47069 | 421.195 | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.75 | Put | | | 330.39430 | 0.33039 | 364.395 | 17.08 | 0.00 | 0 | 200.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Call | | | 960.08150 | 0.96008 | 886.297 | 15.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Put | | | 69.78150 | 0.06978 | 79.497 | 15.55 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | | | 8.90540 | 8.90540 | 8.98920 | 8.98920 | | 17.68 | 6,322,834.00 | 710 | 14,179.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 625.37990 | 0.62538 | 577.208 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 386.17990 | 0.38618 | 421.808 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 620.83790 | 0.62084 | 572.939 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 391.63790 | 0.39164 | 427.539 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 629.96090 | 0.62996 | 581.515 | 17.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 380.76090 | 0.38076 | 416.115 | 17.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | | | 9.06670 | 9.06670 | 9.15050 | 9.15050 | | 18.14 | 0.00 | 0 | 542.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.69 | Call | | | 553.39600 | 0.55340 | 520.599 | 19.66 | 0.00 | 0 | 750.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.69 | Put | | | 1,092.89600 | 1.09290 | 1,143.899 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 10.27 | Call | | | 426.33860 | 0.42634 | 400.819 | 21.02 | 0.00 | 0 | 750.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 10.27 | Put | | | 1,545.83860 | 1.54584 | 1,604.119 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Call | | | 1,338.77010 | 1.33877 | 1,268.181 | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Put | | | 188.27010 | 0.18827 | 201.481 | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.75 | Call | | | 879.68460 | 0.87968 | 831.998 | 17.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.75 | Put | | | 479.18460 | 0.47918 | 515.298 | 17.24 | 0.00 | 0 | 750.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Call | | | 776.38240 | 0.77638 | 734.098 | 17.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Put | | | 625.88240 | 0.62588 | 667.398 | 17.99 | 0.00 | 0 | 750.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 9.22720 | 9.22720 | 9.30220 | 9.30220 | | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Call | | | 1,648.75160 | 1.64875 | 1,592.694 | 16.68 | 0.00 | 0 | 200.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Put | | | 346.55160 | 0.34655 | 365.494 | 16.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.90010 | 9.90010 | 9.93610 | 9.93610 | | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | | | 8.69440 | 8.69440 | 8.77730 | 8.77730 | | 16.93 | 17,388.80 | 2 | 1,306.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Call | | | 53,999.18480 | 0.53999 | 47,122.147 | 15.63 | 0.00 | 0 | 158.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Put | | | 6,269.18480 | 0.06269 | 7,682.147 | 15.63 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.59 | Call | | | 34,786.12490 | 0.34786 | 29,315.639 | 16.57 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.59 | Put | | | 16,056.12490 | 0.16056 | 18,875.639 | 16.57 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Call | | | 24,569.82040 | 0.24570 | 20,325.274 | 17.42 | 0.00 | 0 | 158.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Put | | | 26,839.82040 | 0.26840 | 30,885.274 | 17.42 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | | | 8.80680 | 8.80680 | 8.89030 | 8.89030 | | 17.25 | 0.00 | 0 | 10.00 |
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | 8.69 | Call | | | 49,886.35090 | 0.49886 | 44,746.577 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | 8.69 | Put | | | 29,856.35090 | 0.29856 | 33,066.577 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | | | 8.90540 | 8.90540 | 8.98920 | 8.98920 | | 17.68 | 0.00 | 0 | 5.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 62,083.79050 | 0.62084 | 57,293.895 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 39,163.79050 | 0.39164 | 42,753.895 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 62,996.08990 | 0.62996 | 58,151.487 | 17.16 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 38,076.08990 | 0.38076 | 41,611.487 | 17.16 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 62,537.98700 | 0.62538 | 57,720.783 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 38,617.98700 | 0.38618 | 42,180.783 | 17.19 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | | | 13.97890 | 13.97890 | 14.07920 | 14.07920 | | 14.50 | 181,725.70 | 13 | 14,329.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 12.25 | Call | | | 1,835.83950 | 1.83584 | 1,736.681 | 16.04 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 12.25 | Put | | | 6.63950 | 0.00664 | 7.781 | 16.04 | 0.00 | 0 | 11,100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Call | | | 788.85690 | 0.78886 | 705.465 | 13.71 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Put | | | 79.65690 | 0.07966 | 96.565 | 13.71 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.55 | Call | | | 653.44220 | 0.65344 | 577.607 | 13.95 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.55 | Put | | | 124.24220 | 0.12424 | 148.707 | 13.95 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Call | | | 552.93300 | 0.55293 | 482.993 | 14.16 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Put | | | 173.73300 | 0.17373 | 204.093 | 14.16 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.95 | Call | | | 409.70290 | 0.40970 | 350.120 | 14.50 | 0.00 | 0 | 11,100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.95 | Put | | | 280.50290 | 0.28050 | 321.220 | 14.50 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Call | | | 299.02020 | 0.29902 | 254.905 | 15.19 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Put | | | 419.82020 | 0.41982 | 476.005 | 15.19 | 0.00 | 0 | 0.00 |
| £ / R On | 18/03/2013 | Foreign Exchange Future | | | 14.15460 | 14.15460 | 14.25500 | 14.25500 | | 14.81 | 0.00 | 0 | 4,540.00 |
| £ / R On | 18/03/2013 | Foreign Exchange Future | 14.40 | Call | | | 509.07990 | 0.50908 | 458.198 | 15.33 | 0.00 | 0 | 200.00 |
| £ / R On | 18/03/2013 | Foreign Exchange Future | 14.40 | Put | | | 654.07990 | 0.65408 | 703.598 | 15.33 | 0.00 | 0 | 0.00 |
| £ / R On | 18/03/2013 | Foreign Exchange Future | 13.53 | Call | | | 946.36760 | 0.94637 | 872.267 | 13.79 | 0.00 | 0 | 0.00 |
| £ / R On | 18/03/2013 | Foreign Exchange Future | 13.53 | Put | | | 221.36760 | 0.22137 | 247.667 | 13.79 | 0.00 | 0 | 0.00 |
| £ / R On | 18/03/2013 | Foreign Exchange Future | 13.70 | Call | | | 840.65310 | 0.84065 | 771.402 | 14.07 | 0.00 | 0 | 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 | 13.70 | Put | | | 285.65310 | 0.28565 | 316.802 | 14.07 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.90 | Call | | | 729.61600 | 0.72962 | 665.181 | 14.40 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.90 | Put | | | 374.61600 | 0.37462 | 410.581 | 14.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | | | 14.30730 | 14.30730 | 14.40840 | 14.40840 | | 15.04 | 0.00 | 0 | 60.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 13.79 | Call | | | 1,010.85600 | 1.01086 | 943.826 | 14.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 13.79 | Put | | | 392.45600 | 0.39246 | 426.526 | 14.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 13.80 | Call | | | 1,005.33200 | 1.00533 | 938.516 | 14.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 13.80 | Put | | | 396.93200 | 0.39693 | 431.216 | 14.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 13.81 | Call | | | 999.83550 | 0.99984 | 933.233 | 14.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 13.81 | Put | | | 401.43550 | 0.40144 | 435.933 | 14.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 12.00 | Call | | | 2,456.77190 | 2.45677 | 2,359.575 | 14.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 12.00 | Put | | | 48.37190 | 0.04837 | 52.275 | 14.82 | 0.00 | 0 | 699.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 13.00 | Call | | | 1,559.05190 | 1.55905 | 1,473.499 | 13.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2013 | Foreign Exchange Future | 13.00 | Put | | | 150.65190 | 0.15065 | 166.199 | 13.67 | 0.00 | 0 | 699.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | | | 0.11100 | 0.11100 | 0.11180 | 0.11180 | | 17.44 | 0.00 | 0 | 20,211.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Call | | | 420.71310 | 0.00421 | 371.822 | 17.44 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Put | | | 240.71310 | 0.00241 | 271.822 | 17.44 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/03/2013 | Foreign Exchange Future | | | 0.11250 | 0.11250 | 0.11340 | 0.11340 | | 18.54 | 2,812.50 | 25 | 1,868.00 |
| ¥ / R | On | 18/03/2013 | Foreign Exchange Future | 0.09 | Call | | | 2,352.33370 | 0.02352 | 2,263.772 | 18.07 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/03/2013 | Foreign Exchange Future | 0.09 | Put | | | 12.33370 | 0.00012 | 13.772 | 18.07 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/03/2013 | Foreign Exchange Future | 0.10 | Call | | | 1,433.82440 | 0.01434 | 1,353.065 | 17.91 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/03/2013 | Foreign Exchange Future | 0.10 | Put | | | 93.82440 | 0.00094 | 103.065 | 17.91 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/03/2013 | Foreign Exchange Future | 0.11 | Call | | | 731.61240 | 0.00732 | 673.589 | 18.54 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/03/2013 | Foreign Exchange Future | 0.11 | Put | | | 391.61240 | 0.00392 | 423.589 | 18.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | | | 11.27850 | 11.27850 | 11.36810 | 11.36810 | | 15.23 | 699,267.00 | 62 | 73,917.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 1,870.05670 | 1.87006 | 1,781.564 | 18.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 1.95670 | 0.00196 | 3.064 | 18.15 | 0.00 | 0 | 5,690.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.85 | Call | | | 1,522.27780 | 1.52228 | 1,434.317 | 16.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.85 | Put | | | 4.17780 | 0.00418 | 5.817 | 16.20 | 0.00 | 0 | 13,800.00 |

| 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 | 11.50 | Call | | | 242.43780 | 0.24244 | 204.960 | 16.05 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.50 | Put | | | 374.33780 | 0.37434 | 426.459 | 16.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Call | | | 526.86790 | 0.52687 | 463.113 | 14.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Put | | | 108.76790 | 0.10877 | 134.613 | 14.52 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Call | | | 493.54280 | 0.49354 | 431.950 | 14.64 | 0.00 | 0 | 13,900.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Put | | | 125.44280 | 0.12544 | 153.450 | 14.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 431.41940 | 0.43142 | 374.181 | 14.87 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 163.31940 | 0.16332 | 195.681 | 14.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Call | | | 1,081.56180 | 1.08156 | 996.442 | 14.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Put | | | 13.46180 | 0.01346 | 17.942 | 14.36 | 0.00 | 0 | 375.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 987.36150 | 0.98736 | 903.618 | 14.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 19.26150 | 0.01926 | 25.118 | 14.25 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.82 | Call | | | 620.39630 | 0.62040 | 551.180 | 14.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.82 | Put | | | 72.29630 | 0.07230 | 92.680 | 14.21 | 0.00 | 0 | 0.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | | | 11.43610 | 11.43610 | 11.52660 | 11.52660 | | 15.59 | 217,285.90 | 19 | 11,558.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Call | | | 758.98870 | 0.75899 | 696.052 | 14.43 | 0.00 | 0 | 0.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Put | | | 202.38870 | 0.20239 | 229.952 | 14.43 | 0.00 | 0 | 0.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 12.64 | Call | | | 189.27790 | 0.18928 | 172.066 | 18.70 | 0.00 | 0 | 27,600.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 12.64 | Put | | | 1,302.67790 | 1.30268 | 1,375.966 | 18.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2013 | Foreign Exchange Future | | | 11.57430 | 11.57430 | 11.66550 | 11.66550 | | 15.69 | 0.00 | 0 | 140.00 |
| € / R | On | 14/06/2013 | Foreign Exchange Future | 11.24 | Call | | | 796.37200 | 0.79637 | 741.221 | 14.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2013 | Foreign Exchange Future | 11.24 | Put | | | 370.87200 | 0.37087 | 406.921 | 14.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2013 | Foreign Exchange Future | 11.25 | Call | | | 791.27220 | 0.79127 | 736.354 | 15.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2013 | Foreign Exchange Future | 11.25 | Put | | | 375.77220 | 0.37577 | 412.054 | 15.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2013 | Foreign Exchange Future | 11.26 | Call | | | 786.20510 | 0.78621 | 731.522 | 15.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2013 | Foreign Exchange Future | 11.26 | Put | | | 380.70510 | 0.38071 | 417.222 | 15.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 11.80280 | 11.80280 | 11.89550 | 11.89550 | | 15.92 | 0.00 | 0 | 435.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Call | | | 1,130.48400 | 1.13048 | 1,069.672 | 14.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Put | | | 434.98400 | 0.43498 | 466.872 | 14.71 | 0.00 | 0 | 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 | | | 110.80361 | 110.80361 | 110.80458 | 110.80458 | | | 0.00 | 0 | 6,017.00 |
| 2025 | On | 01/11/2012 | Bond Future | 99.99 | Call | | | 10,814.58000 | 10.81458 | 10,813.610 | | 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 | | | 10,804.58000 | 10.80458 | 10,803.610 | | 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 | | | 10,794.58000 | 10.79458 | 10,793.610 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 100.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | | | 107.25641 | 107.25641 | 108.50777 | 108.50777 | | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 98.99 | Call | | | 9,517.77000 | 9.51777 | 8,266.410 | | 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 | | | 9,507.77000 | 9.50777 | 8,256.410 | | 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 | | | 9,497.77000 | 9.49777 | 8,246.410 | | 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 | | | 116.73278 | 116.73278 | 116.73130 | 116.73130 | | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 103.99 | Call | | | 12,741.30000 | 12.74130 | 12,742.780 | | 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 | | | 12,731.30000 | 12.73130 | 12,732.780 | | 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 | | | 12,721.30000 | 12.72130 | 12,722.780 | | 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 | | | 471.54500 | 471.54500 | 469.61800 | 469.61800 | | | 0.00 | 0 | 12.00 |
| AL7T | On | 07/02/2013 | Index Future | | | 478.31000 | 478.31000 | 476.35400 | 476.35400 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 01/11/2012 | Index Future | | | 420.45200 | 420.45200 | 418.67000 | 418.67000 | | | 0.00 | 0 | 893.00 |
| ALBI | On | 07/02/2013 | Index Future | | | 426.48400 | 426.48400 | 424.67500 | 424.67500 | | | 0.00 | 0 | 118.00 |

| 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 | 14/12/2012 | Foreign Exchange Future | | | 8.85720 | 8.85720 | 8.97550 | 8.97550 | | 11.99 | 451,717.20 | 51 | 10,635.00 |
| AU\$ / R On | 14/12/2012 | Foreign Exchange Future | 8.46 | Call | | | 540.38910 | 0.54039 | 436.186 | 11.70 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 14/12/2012 | Foreign Exchange Future | 8.46 | Put | | | 24.88910 | 0.02489 | 38.986 | 11.70 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 18/03/2013 | Foreign Exchange Future | | | 8.90740 | 8.90740 | 9.02550 | 9.02550 | | 12.58 | 0.00 | 0 | 4,458.00 |
| AU\$ / R On | 18/03/2013 | Foreign Exchange Future | 8.51 | Call | | | 606.90740 | 0.60691 | 521.472 | 12.24 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 18/03/2013 | Foreign Exchange Future | 8.51 | Put | | | 91.40740 | 0.09141 | 124.072 | 12.24 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 14/06/2013 | Foreign Exchange Future | | | 8.95150 | 8.95150 | 9.06870 | 9.06870 | | | 0.00 | 0 | 11.00 |
| AU\$ / R On | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 318.70000 | 0.31870 | 201.500 | | 0.00 | 0 | 0.00 |
| AU\$ / R On | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| AU\$ / R On | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 308.70000 | 0.30870 | 191.500 | | 0.00 | 0 | 0.00 |
| AU\$ / R On | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| AU\$ / R On | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 328.70000 | 0.32870 | 211.500 | | 0.00 | 0 | 0.00 |
| AU\$ / R On | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| AU\$ / R On | 16/09/2013 | Foreign Exchange Future | | | 8.99810 | 8.99810 | 9.11530 | 9.11530 | | 13.39 | 0.00 | 0 | 2,150.00 |
| AU\$ / R On | 16/09/2013 | Foreign Exchange Future | 8.89 | Call | | | 574.23080 | 0.57423 | 510.918 | 13.24 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 16/09/2013 | Foreign Exchange Future | 8.89 | Put | | | 348.93080 | 0.34893 | 402.818 | 13.24 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 16/09/2013 | Foreign Exchange Future | 8.90 | Call | | | 569.20300 | 0.56920 | 506.295 | 13.25 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 16/09/2013 | Foreign Exchange Future | 8.90 | Put | | | 353.90300 | 0.35390 | 408.195 | 13.25 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 16/09/2013 | Foreign Exchange Future | 8.91 | Call | | | 564.21260 | 0.56421 | 501.711 | 13.26 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 16/09/2013 | Foreign Exchange Future | 8.91 | Put | | | 358.91260 | 0.35891 | 413.611 | 13.26 | 0.00 | 0 | 0.00 |
| AU\$ / R On | 14/12/2015 | Foreign Exchange Future | | | 9.33240 | 9.33240 | 9.38250 | 9.38250 | | 14.33 | 0.00 | 0 | 0.00 |
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | | | 8.87240 | 8.87240 | 8.97470 | 8.97470 | | 15.53 | 0.00 | 0 | 25.00 |
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | 8.35 | Call | | | 660.29950 | 0.66030 | 568.586 | 14.91 | 0.00 | 0 | 0.00 |
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | 8.35 | Put | | | 35.59950 | 0.03560 | 46.186 | 14.91 | 0.00 | 0 | 0.00 |
| CAD/ R On | 18/03/2013 | Foreign Exchange Future | | | 8.96640 | 8.96640 | 9.06850 | 9.06850 | | 14.16 | 0.00 | 0 | 0.00 |
| CAD/ R On | 18/03/2013 | Foreign Exchange Future | 8.64 | Call | | | 576.81840 | 0.57682 | 504.907 | 13.69 | 0.00 | 0 | 0.00 |
| CAD/ R On | 18/03/2013 | Foreign Exchange Future | 8.64 | Put | | | 148.31840 | 0.14832 | 178.507 | 13.69 | 0.00 | 0 | 0.00 |
| CAD/ R On | 18/03/2013 | Foreign Exchange Future | 8.65 | Call | | | 570.28320 | 0.57028 | 498.816 | 13.71 | 0.00 | 0 | 0.00 |
| CAD/ R On | 18/03/2013 | Foreign Exchange Future | 8.65 | Put | | | 151.78320 | 0.15178 | 182.416 | 13.71 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| CAD/ R On | 18/03/2013 | Foreign Exchange Future | 8.66 | Call | | | 563.79850 | 0.56380 | 492.777 | 13.72 | 0.00 | 0 | 0.00 |
| CAD/ R On | 18/03/2013 | Foreign Exchange Future | 8.66 | Put | | | 155.29850 | 0.15530 | 186.377 | 13.72 | 0.00 | 0 | 0.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.18080 | 0.18080 | 0.20550 | 0.20550 | | | 0.00 | 0 | 7,000.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.13600 | 0.13600 | 0.12660 | 0.12660 | | | 0.00 | 0 | 0.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.01850 | 0.01850 | 0.01360 | 0.01360 | | | 0.00 | 0 | 0.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.01890 | 0.01890 | 0.01610 | 0.01610 | | | 0.00 | 0 | 0.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.14950 | 0.14950 | 0.14240 | 0.14240 | | | 0.00 | 0 | 0.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.00910 | 0.00910 | 0.00660 | 0.00660 | | | 0.00 | 0 | 0.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.15440 | 0.15440 | 0.14020 | 0.14020 | | | 0.00 | 0 | 14,500.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.16840 | 0.16840 | 0.15840 | 0.15840 | | | 0.00 | 0 | 3,700.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.00910 | 0.00910 | 0.00660 | 0.00660 | | | 0.00 | 0 | 4,600.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.08030 | 0.08030 | 0.07360 | 0.07360 | | | 0.00 | 0 | 32,250.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.21690 | 0.21690 | 0.23980 | 0.23980 | | | 0.00 | 0 | 13,800.00 |
| CF CAN/On | 14/12/2012 | Can-Do Future | | | 0.05790 | 0.05790 | 0.06430 | 0.06430 | | | 0.00 | 0 | 52,500.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | | | 9.33380 | 9.33380 | 9.39660 | 9.39660 | | 15.49 | 0.00 | 0 | 125.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | 9.04 | Call | | | 449.76560 | 0.44977 | 399.140 | 14.58 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | 9.04 | Put | | | 93.16560 | 0.09317 | 105.340 | 14.58 | 0.00 | 0 | 0.00 |
| CHF / R On | 18/03/2013 | Foreign Exchange Future | | | 9.47060 | 9.47060 | 9.53450 | 9.53450 | | 16.12 | 473,530.00 | 50 | 100.00 |
| CHF / R On | 18/03/2013 | Foreign Exchange Future | 9.14 | Call | | | 614.58840 | 0.61459 | 559.193 | 15.23 | 0.00 | 0 | 0.00 |
| CHF / R On | 18/03/2013 | Foreign Exchange Future | 9.14 | Put | | | 220.08840 | 0.22009 | 228.593 | 15.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|----------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CHF / R On | 18/03/2013 | Foreign Exchange Future | | 9.15 | Call | | | 608.85510 | 0.60886 | 553.671 | 15.26 | 0.00 | 0 | 0.00 |
| CHF / R On | 18/03/2013 | Foreign Exchange Future | | 9.15 | Put | | | 224.35510 | 0.22436 | 233.071 | 15.26 | 0.00 | 0 | 0.00 |
| CHF / R On | 18/03/2013 | Foreign Exchange Future | | 9.16 | Call | | | 603.16980 | 0.60317 | 548.197 | 15.29 | 0.00 | 0 | 0.00 |
| CHF / R On | 18/03/2013 | Foreign Exchange Future | | 9.16 | Put | | | 228.66980 | 0.22867 | 237.597 | 15.29 | 0.00 | 0 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | | | 8.64320 | 8.64320 | 8.72580 | 8.72580 | | 16.88 | 0.00 | 0 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.43 | Call | | | 333.74180 | 0.33374 | 265.186 | 16.18 | 0.00 | 0 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.43 | Put | | | 37.94180 | 0.03794 | 51.986 | 16.18 | 0.00 | 0 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.44 | Call | | | 326.05150 | 0.32605 | 258.117 | 16.21 | 0.00 | 0 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.44 | Put | | | 40.25150 | 0.04025 | 54.917 | 16.21 | 0.00 | 0 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.45 | Call | | | 318.45810 | 0.31846 | 251.157 | 16.24 | 0.00 | 0 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.45 | Put | | | 42.65810 | 0.04266 | 57.957 | 16.24 | 0.00 | 0 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.60 | Call | | | 217.05210 | 0.21705 | 160.622 | 16.72 | 0.00 | 0 | 10,000.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.60 | Put | | | 91.25210 | 0.09125 | 117.422 | 16.72 | 0.00 | 0 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.75 | Call | | | 140.25620 | 0.14026 | 99.483 | 17.63 | 0.00 | 25,000 | 0.00 |
| DABE | On | 02/11/2012 | Any day expiry | 8.75 | Put | | | 164.45620 | 0.16446 | 206.283 | 17.63 | 0.00 | 0 | 0.00 |
| DABG | On | 07/11/2012 | Any day expiry | | | 8.64930 | 8.64930 | 8.73190 | 8.73190 | | 16.71 | 0.00 | 0 | 0.00 |
| DABG | On | 07/11/2012 | Any day expiry | 8.49 | Call | | | 304.58700 | 0.30459 | 240.859 | 16.19 | 0.00 | 0 | 0.00 |
| DABG | On | 07/11/2012 | Any day expiry | 8.49 | Put | | | 62.68700 | 0.06269 | 81.559 | 16.19 | 0.00 | 0 | 0.00 |
| DABG | On | 07/11/2012 | Any day expiry | 8.50 | Call | | | 297.67180 | 0.29767 | 234.593 | 16.23 | 0.00 | 0 | 0.00 |
| DABG | On | 07/11/2012 | Any day expiry | 8.50 | Put | | | 65.77180 | 0.06577 | 85.293 | 16.23 | 0.00 | 0 | 0.00 |
| DABG | On | 07/11/2012 | Any day expiry | 8.51 | Call | | | 290.85510 | 0.29086 | 228.434 | 16.26 | 0.00 | 0 | 0.00 |
| DABG | On | 07/11/2012 | Any day expiry | 8.51 | Put | | | 68.95510 | 0.06896 | 89.134 | 16.26 | 0.00 | 0 | 0.00 |
| DABG | On | 07/11/2012 | Any day expiry | 8.70 | Call | | | 180.54710 | 0.18055 | 133.442 | 17.05 | 0.00 | 0 | 15,000.00 |
| DABG | On | 07/11/2012 | Any day expiry | 8.70 | Put | | | 148.64710 | 0.14865 | 184.142 | 17.05 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | | | 8.60340 | 8.60340 | 8.70730 | 8.70730 | | 15.53 | 0.00 | 12,300 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.49 | Call | | | 217.85950 | 0.21786 | 113.400 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.49 | Put | | | 0.55950 | 0.00056 | 0.000 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.50 | Call | | | 208.01230 | 0.20801 | 103.400 | 15.53 | 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 |
|------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DABH | On | 12/10/2012 | Any day expiry | 8.50 | Put | | | 0.71230 | 0.00071 | 0.000 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.51 | Call | | | 198.20280 | 0.19820 | 93.400 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.51 | Put | | | 0.90280 | 0.00090 | 0.000 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.80 | Call | | | 10.77400 | 0.01077 | 0.000 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.80 | Put | | | 103.47400 | 0.10347 | 196.600 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.60 | Call | | | 113.50680 | 0.11351 | 3.400 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.60 | Put | | | 6.20680 | 0.00621 | 0.000 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.70 | Call | | | 39.73610 | 0.03974 | 0.000 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.70 | Put | | | 32.43610 | 0.03244 | 96.600 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.75 | Call | | | 21.16870 | 0.02117 | 0.000 | 15.53 | 0.00 | 0 | 0.00 |
| DABH | On | 12/10/2012 | Any day expiry | 8.75 | Put | | | 63.86870 | 0.06387 | 146.600 | 15.53 | 0.00 | 0 | 0.00 |
| DABI | On | 12/10/2012 | Any day expiry | | | 7.05000 | 7.05000 | 7.12390 | 7.12390 | | 14.14 | 0.00 | 0 | 0.00 |
| DABI | On | 12/10/2012 | Any day expiry | 6.99 | Call | | | 134.88950 | 0.13489 | 60.000 | 14.14 | 0.00 | 0 | 0.00 |
| DABI | On | 12/10/2012 | Any day expiry | 6.99 | Put | | | 0.98950 | 0.00099 | 0.000 | 14.14 | 0.00 | 0 | 0.00 |
| DABI | On | 12/10/2012 | Any day expiry | 7.00 | Call | | | 125.22560 | 0.12523 | 50.000 | 14.14 | 0.00 | 0 | 0.00 |
| DABI | On | 12/10/2012 | Any day expiry | 7.00 | Put | | | 1.32560 | 0.00133 | 0.000 | 14.14 | 0.00 | 0 | 0.00 |
| DABI | On | 12/10/2012 | Any day expiry | 7.01 | Call | | | 115.66410 | 0.11566 | 40.000 | 14.14 | 0.00 | 0 | 0.00 |
| DABI | On | 12/10/2012 | Any day expiry | 7.01 | Put | | | 1.76410 | 0.00176 | 0.000 | 14.14 | 0.00 | 0 | 0.00 |
| DABI | On | 12/10/2012 | Any day expiry | 7.11 | Call | | | 34.57320 | 0.03457 | 0.000 | 14.14 | 0.00 | 0 | 0.00 |
| DABI | On | 12/10/2012 | Any day expiry | 7.11 | Put | | | 20.67320 | 0.02067 | 60.000 | 14.14 | 0.00 | 0 | 0.00 |
| DABJ | On | 15/10/2012 | Any day expiry | | | 8.82700 | 8.82700 | 8.94590 | 8.94590 | | 10.52 | 0.00 | 0 | 3,000.00 |
| DABJ | On | 15/10/2012 | Any day expiry | 8.89 | Call | | | 77.47660 | 0.07748 | 16.308 | 12.55 | 0.00 | 0 | 0.00 |
| DABJ | On | 15/10/2012 | Any day expiry | 8.89 | Put | | | 21.57660 | 0.02158 | 79.308 | 12.55 | 0.00 | 0 | 0.00 |
| DABJ | On | 15/10/2012 | Any day expiry | 8.90 | Call | | | 70.23830 | 0.07024 | 14.383 | 12.77 | 0.00 | 0 | 0.00 |
| DABJ | On | 15/10/2012 | Any day expiry | 8.90 | Put | | | 24.33830 | 0.02434 | 87.383 | 12.77 | 0.00 | 0 | 0.00 |
| DABJ | On | 15/10/2012 | Any day expiry | 8.91 | Call | | | 63.29970 | 0.06330 | 12.685 | 13.00 | 0.00 | 0 | 0.00 |
| DABJ | On | 15/10/2012 | Any day expiry | 8.91 | Put | | | 27.39970 | 0.02740 | 95.685 | 13.00 | 0.00 | 0 | 0.00 |
| DABJ | On | 15/10/2012 | Any day expiry | 9.09 | Call | | | 9.42860 | 0.00943 | 1.527 | 17.04 | 0.00 | 0 | 0.00 |
| DABJ | On | 15/10/2012 | Any day expiry | 9.09 | Put | | | 153.52860 | 0.15353 | 264.527 | 17.04 | 0.00 | 0 | 3,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On | 31/10/2012 | Any day expiry | | | 8.64080 | 8.64080 | 8.72330 | 8.72330 | | 16.79 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Call | | | 1,323.36250 | 1.32336 | 1,240.866 | 21.09 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Put | | | 0.06250 | 0.00006 | 0.066 | 21.09 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Call | | | 1,003.87540 | 1.00388 | 921.507 | 19.66 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Put | | | 0.57540 | 0.00058 | 0.707 | 19.66 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.85 | Call | | | 874.64180 | 0.87464 | 792.352 | 18.80 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.85 | Put | | | 1.34180 | 0.00134 | 1.552 | 18.80 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.72 | Call | | | 144.36790 | 0.14437 | 101.076 | 17.35 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.72 | Put | | | 141.06790 | 0.14107 | 180.276 | 17.35 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 9.02 | Call | | | 56.78860 | 0.05679 | 36.083 | 19.73 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 9.02 | Put | | | 353.48860 | 0.35349 | 415.283 | 19.73 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.00 | Call | | | 725.98350 | 0.72598 | 643.976 | 17.31 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.00 | Put | | | 2.68350 | 0.00268 | 3.176 | 17.31 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Call | | | 482.26580 | 0.48227 | 404.079 | 15.48 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Put | | | 8.96580 | 0.00897 | 13.280 | 15.48 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Call | | | 267.07050 | 0.26707 | 203.410 | 16.33 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Put | | | 53.77050 | 0.05377 | 72.610 | 16.33 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | | | 8.67730 | 8.67730 | 8.76010 | 8.76010 | | 16.68 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.72 | Call | | | 242.94140 | 0.24294 | 196.093 | 17.05 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.72 | Put | | | 202.84140 | 0.20284 | 238.793 | 17.05 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 9.02 | Call | | | 137.78920 | 0.13779 | 107.692 | 18.66 | 0.00 | 0 | 8,440.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 9.02 | Put | | | 397.68920 | 0.39769 | 450.392 | 18.66 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.85 | Call | | | 916.46210 | 0.91646 | 834.843 | 15.59 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.85 | Put | | | 6.36210 | 0.00636 | 7.543 | 15.59 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.00 | Call | | | 772.79800 | 0.77280 | 693.417 | 15.48 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.00 | Put | | | 12.69800 | 0.01270 | 16.117 | 15.48 | 0.00 | 0 | 8,440.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Call | | | 358.74550 | 0.35875 | 298.670 | 16.26 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Put | | | 108.64550 | 0.10865 | 131.370 | 16.26 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.72 | Call | | | 1,044.22600 | 1.04423 | 961.683 | 16.15 | 0.00 | 0 | 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 | 30/11/2012 | Any day expiry | 7.72 | Put | | | 4.12600 | 0.00413 | 4.383 | 16.15 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | | | 8.71090 | 8.71090 | 8.79400 | 8.79400 | | 16.75 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.72 | Call | | | 311.49520 | 0.31150 | 262.720 | 16.85 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.72 | Put | | | 237.49520 | 0.23750 | 271.820 | 16.85 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 9.02 | Call | | | 199.25130 | 0.19925 | 165.410 | 18.26 | 0.00 | 0 | 7,530.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 9.02 | Put | | | 425.25130 | 0.42525 | 474.510 | 18.26 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.85 | Call | | | 959.10180 | 0.95910 | 878.223 | 15.31 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.85 | Put | | | 15.10180 | 0.01510 | 17.323 | 15.31 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.00 | Call | | | 820.14370 | 0.82014 | 742.481 | 15.32 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.00 | Put | | | 26.14370 | 0.02614 | 31.582 | 15.32 | 0.00 | 0 | 7,530.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Call | | | 424.71370 | 0.42471 | 366.288 | 16.16 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Put | | | 140.71370 | 0.14071 | 165.388 | 16.16 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Call | | | 1,084.42030 | 1.08442 | 1,002.747 | 15.90 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Put | | | 10.42030 | 0.01042 | 11.847 | 15.90 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | | | 8.75180 | 8.75180 | 8.83510 | 8.83510 | | 18.81 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.62 | Call | | | 436.67130 | 0.43667 | 383.093 | 16.52 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.62 | Put | | | 221.57130 | 0.22157 | 251.293 | 16.52 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.72 | Call | | | 386.84350 | 0.38684 | 336.894 | 16.85 | 0.00 | 0 | 6,625.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.72 | Put | | | 271.74350 | 0.27174 | 305.094 | 16.85 | 0.00 | 0 | 6,625.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 9.02 | Call | | | 269.32110 | 0.26932 | 231.924 | 18.06 | 0.00 | 0 | 6,625.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 9.02 | Put | | | 454.22110 | 0.45422 | 500.124 | 18.06 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.00 | Call | | | 878.72970 | 0.87873 | 802.721 | 15.34 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.00 | Put | | | 43.62970 | 0.04363 | 50.921 | 15.34 | 0.00 | 0 | 6,625.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.60 | Call | | | 447.28510 | 0.44729 | 392.974 | 16.46 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.60 | Put | | | 212.18510 | 0.21219 | 241.174 | 16.46 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.61 | Call | | | 441.94980 | 0.44195 | 388.007 | 16.49 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 8.61 | Put | | | 216.84980 | 0.21685 | 246.207 | 16.49 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 7.85 | Call | | | 1,013.73820 | 1.01374 | 934.398 | 15.44 | 0.00 | 0 | 0.00 |
| DAUS | On | 29/01/2013 | Any day expiry | 7.85 | Put | | | 28.63820 | 0.02864 | 32.598 | 15.44 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | | | 8.78390 | 8.78390 | 8.86730 | 8.86730 | | 17.22 | 0.00 | 0 | 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 | 26/02/2013 | Any day expiry | 9.02 | Call | | | 325.25190 | 0.32525 | 285.820 | 18.06 | 0.00 | 0 | 6,245.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 9.02 | Put | | | 477.95190 | 0.47795 | 521.920 | 18.06 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.61 | Call | | | 500.49570 | 0.50050 | 446.038 | 16.58 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.61 | Put | | | 243.19570 | 0.24320 | 272.138 | 16.58 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.62 | Call | | | 495.26940 | 0.49527 | 441.179 | 16.61 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.62 | Put | | | 247.96940 | 0.24797 | 277.280 | 16.61 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.72 | Call | | | 445.66360 | 0.44566 | 395.236 | 16.95 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.72 | Put | | | 298.36360 | 0.29836 | 331.336 | 16.95 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 7.85 | Call | | | 1,058.80750 | 1.05881 | 980.071 | 15.55 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 7.85 | Put | | | 41.50750 | 0.04151 | 46.171 | 15.55 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.00 | Call | | | 927.01860 | 0.92702 | 852.111 | 15.50 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.00 | Put | | | 59.71860 | 0.05972 | 68.211 | 15.50 | 0.00 | 0 | 6,245.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.60 | Call | | | 505.77130 | 0.50577 | 450.946 | 16.55 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/02/2013 | Any day expiry | 8.60 | Put | | | 238.47130 | 0.23847 | 267.046 | 16.55 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/03/2013 | Any day expiry | | | 8.81600 | 8.81600 | 8.89960 | 8.89960 | | 17.26 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 9.04 | Call | | | 370.77630 | 0.37078 | 330.503 | 18.11 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 9.04 | Put | | | 511.17630 | 0.51118 | 554.503 | 18.11 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 9.05 | Call | | | 367.37720 | 0.36738 | 327.400 | 18.14 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 9.05 | Put | | | 517.77720 | 0.51778 | 561.401 | 18.14 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 9.06 | Call | | | 364.01240 | 0.36401 | 324.333 | 18.18 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 9.06 | Put | | | 524.41240 | 0.52441 | 568.333 | 18.18 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 8.00 | Call | | | 973.47490 | 0.97347 | 899.791 | 15.57 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 8.00 | Put | | | 73.87490 | 0.07387 | 83.791 | 15.57 | 0.00 | 0 | 7,500.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 9.02 | Call | | | 377.68050 | 0.37768 | 336.803 | 18.04 | 0.00 | 0 | 7,500.00 |
| DAUS | On | 26/03/2013 | Any day expiry | 9.02 | Put | | | 498.08050 | 0.49808 | 540.803 | 18.04 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/04/2013 | Any day expiry | | | 8.85110 | 8.85110 | 8.93480 | 8.93480 | | 17.47 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/04/2013 | Any day expiry | 9.05 | Call | | | 422.23110 | 0.42223 | 381.355 | 18.14 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/04/2013 | Any day expiry | 9.05 | Put | | | 537.43110 | 0.53743 | 580.255 | 18.14 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/04/2013 | Any day expiry | 9.06 | Call | | | 418.74950 | 0.41875 | 378.152 | 18.17 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/04/2013 | Any day expiry | 9.06 | Put | | | 543.94950 | 0.54395 | 587.052 | 18.17 | 0.00 | 0 | 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 | 26/04/2013 | Any day expiry | 8.00 | Call | | | 1,025.04530 | 1.02505 | 950.446 | 15.60 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/04/2013 | Any day expiry | 8.00 | Put | | | 90.24530 | 0.09025 | 99.346 | 15.60 | 0.00 | 0 | 7,500.00 |
| DAUS | On | 26/04/2013 | Any day expiry | 9.02 | Call | | | 432.87050 | 0.43287 | 391.155 | 18.04 | 0.00 | 0 | 7,500.00 |
| DAUS | On | 26/04/2013 | Any day expiry | 9.02 | Put | | | 518.07050 | 0.51807 | 560.055 | 18.04 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/04/2013 | Any day expiry | 9.04 | Call | | | 425.74500 | 0.42575 | 384.590 | 18.10 | 0.00 | 0 | 0.00 |
| DAUS | On | 26/04/2013 | Any day expiry | 9.04 | Put | | | 530.94500 | 0.53094 | 573.490 | 18.10 | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | | | 110.98140 | 110.98140 | 110.98011 | 110.98011 | | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 105.99 | Call | | | 4,990.11000 | 4.99011 | 4,991.400 | | 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 | | | 4,980.11000 | 4.98011 | 4,981.400 | | 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 | | | 4,970.11000 | 4.97011 | 4,971.400 | | 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 | | | 9.06141 | 86.54294 | 9.14809 | 85.83342 | | | 0.00 | 0 | 303.00 |
| ES33 | On | 01/11/2012 | Bond Future | 9.20 | Call | | | 420.53000 | 0.42053 | 1,130.050 | | 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 | | | 9.17066 | 87.75471 | 9.26036 | 87.03497 | | | 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 | | | 6,060.96000 | 6.06096 | 5,341.220 | | 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 | | | 5,972.27000 | 5.97227 | 5,252.530 | | 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 | | | 5,883.71000 | 5.88371 | 5,163.970 | | 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 | | | 421.03700 | 421.03700 | 419.37700 | 419.37700 | | | 0.00 | 0 | 310.00 |
| GOVI | On | 01/11/2012 | GOVI | 403.96 | Call | | | 154,170.00000 | 15.41700 | 170,770.000 | | 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 | | | 427.07700 | 427.07700 | 425.39200 | 425.39200 | | | 51,249,240.00 | 12 | 36.00 |
| 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 | | | 75,980.00000 | 7.59800 | 59,130.000 | | 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 | | | 76,080.00000 | 7.60800 | 59,230.000 | | 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 | | | 76,180.00000 | 7.61800 | 59,330.000 | | 0.00 | 0 | 0.00 |
| GVIK | 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 | | | 190.49000 | 190.49000 | 190.51800 | 190.51800 | | | 0.00 | 0 | 592.00 |
| IGOV | On | 07/02/2013 | Index Future | | | 193.22300 | 193.22300 | 193.25000 | 193.25000 | | | 0.00 | 0 | 14.00 |
| ILBI | On | 01/11/2012 | Index Future | | | 516.16200 | 516.16200 | 517.05700 | 517.05700 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 07/02/2013 | Index Future | | | 523.41000 | 523.41000 | 524.31700 | 524.31700 | | | 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 | 17/10/2012 | Jibar Tradeable Future | | | 5.07000 | 94.93000 | 5.07000 | 94.93000 | | | 0.00 | 0 | 500.00 |
| JIBAR F | On | 21/11/2012 | 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 | 19/12/2012 | Jibar Tradeable Future | | | 4.87000 | 95.13000 | 4.87000 | 95.13000 | | | 0.00 | 0 | 840.00 |
| JIBAR FOn | 16/01/2013 | Jibar Tradeable Future | | | 4.84000 | 95.16000 | 4.83000 | 95.17000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 20/02/2013 | Jibar Tradeable Future | | | 4.77000 | 95.23000 | 4.77000 | 95.23000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 20/03/2013 | Jibar Tradeable Future | | | 4.76000 | 95.24000 | 4.76000 | 95.24000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FOn | 19/06/2013 | Jibar Tradeable Future | | | 4.76000 | 95.24000 | 4.77000 | 95.23000 | | | 0.00 | 0 | 500.00 |
| JIBAR FOn | 18/09/2013 | Jibar Tradeable Future | | | 4.84000 | 95.16000 | 4.85000 | 95.15000 | | | 0.00 | 0 | 1,700.00 |
| JIBAR FOn | 18/12/2013 | Jibar Tradeable Future | | | 4.95000 | 95.05000 | 4.97000 | 95.03000 | | | 0.00 | 0 | 1,500.00 |
| JIBAR FOn | 19/03/2014 | Jibar Tradeable Future | | | 5.09000 | 94.91000 | 5.10000 | 94.90000 | | | 0.00 | 0 | 800.00 |
| JIBAR FOn | 18/06/2014 | Jibar Tradeable Future | | | 5.23000 | 94.77000 | 5.24000 | 94.76000 | | | 0.00 | 0 | 800.00 |
| JIBAR FOn | 17/09/2014 | Jibar Tradeable Future | | | 5.38000 | 94.62000 | 5.39000 | 94.61000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 14/12/2012 | Foreign Exchange Future | | | 7.10560 | 7.10560 | 7.16790 | 7.16790 | | 11.78 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 14/12/2012 | Foreign Exchange Future | 6.63 | Call | | | 547.99000 | 0.54799 | 488.474 | 12.01 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 14/12/2012 | Foreign Exchange Future | 6.63 | Put | | | 10.09000 | 0.01009 | 12.874 | 12.01 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 18/03/2013 | Foreign Exchange Future | | | 7.15180 | 7.15180 | 7.21440 | 7.21440 | | 13.17 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 18/03/2013 | Foreign Exchange Future | 6.89 | Call | | | 437.78480 | 0.43778 | 390.608 | 12.91 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 18/03/2013 | Foreign Exchange Future | 6.89 | Put | | | 113.38480 | 0.11338 | 128.808 | 12.91 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 18/03/2013 | Foreign Exchange Future | 6.90 | Call | | | 431.10560 | 0.43111 | 384.256 | 12.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 18/03/2013 | Foreign Exchange Future | 6.90 | Put | | | 116.70560 | 0.11671 | 132.455 | 12.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 18/03/2013 | Foreign Exchange Future | 6.91 | Call | | | 424.48980 | 0.42449 | 377.971 | 12.93 | 0.00 | 0 | 0.00 |
| NZ\$ / R On | 18/03/2013 | Foreign Exchange Future | 6.91 | Put | | | 120.08980 | 0.12009 | 136.171 | 12.93 | 0.00 | 0 | 0.00 |
| R023 On | 01/11/2012 | Bond Future | | | 7.17990 | 105.52311 | 7.24115 | 105.07163 | | | 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 | | | 1,492.26000 | 1.49226 | 1,040.780 | | 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 | | | 1,417.42000 | 1.41742 | 965.940 | | 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 | | | 1,342.65000 | 1.34265 | 891.170 | | 0.00 | 0 | 0.00 |
| R023 On | 07/02/2013 | Bond Future | | | 7.25695 | 107.00067 | 7.32075 | 106.54242 | | | 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 |

| 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 | 7.04 | Put | | | 2,036.31000 | 2.03631 | 1,578.060 | | 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 | | | 1,962.89000 | 1.96289 | 1,504.640 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.06 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.06 | Put | | | 1,889.54000 | 1.88954 | 1,431.290 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | | | 7.32106 | 104.38202 | 7.38701 | 103.91851 | | | 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 | | | 2,469.29000 | 2.46929 | 2,005.780 | | 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 | | | 2,397.07000 | 2.39707 | 1,933.560 | | 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 | | | 2,324.91000 | 2.32491 | 1,861.400 | | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | | | 5.36321 | 123.20690 | 5.41455 | 123.05505 | | 2.30 | 0.00 | 0 | 14,429.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Call | | | 1,092.29000 | 1.09229 | 1,235.300 | 2.37 | 0.00 | 0 | 5,630.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Put | | | 18.40000 | 0.01840 | 9.560 | 2.37 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Call | | | 2,408.48000 | 2.40848 | 2,560.280 | 2.46 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Put | | | 0.07000 | 0.00007 | 0.020 | 2.46 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | | | 5.38296 | 124.93213 | 5.44084 | 124.77762 | | 2.15 | 0.00 | 0 | 100.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Call | | | 2,275.69000 | 2.27569 | 2,417.200 | 2.30 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Put | | | 64.20000 | 0.06420 | 51.200 | 2.30 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | | | 5.39199 | 119.64170 | 5.45624 | 119.48567 | | 2.09 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.34 | Call | | | 606.55000 | 0.60655 | 676.370 | 2.08 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.34 | Put | | | 889.04000 | 0.88904 | 802.830 | 2.08 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.35 | Call | | | 617.58000 | 0.61758 | 688.220 | 2.08 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.35 | Put | | | 875.73000 | 0.87573 | 790.340 | 2.08 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.36 | Call | | | 628.74000 | 0.62874 | 700.190 | 2.08 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.36 | Put | | | 862.56000 | 0.86256 | 777.980 | 2.08 | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|-------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R157/R2On | 15/09/2015 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | | | 7.68128 | 127.98025 | 7.76272 | 127.17452 | | 12.52 | 0.00 | 0 | 35,351.00 |
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Call | | | 1,825.30000 | 1.82530 | 2,278.130 | 12.58 | 0.00 | 0 | 1,858.00 |
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Put | | | 1,263.01000 | 1.26301 | 910.110 | 12.58 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Call | | | 2,956.61000 | 2.95661 | 3,544.800 | 12.74 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Put | | | 650.80000 | 0.65080 | 433.260 | 12.74 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Call | | | 7,026.64000 | 7.02664 | 7,803.840 | 13.19 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Put | | | 58.55000 | 0.05855 | 30.020 | 13.19 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Call | | | 9,826.24000 | 9.82624 | 10,627.350 | 13.42 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Put | | | 7.98000 | 0.00798 | 3.360 | 13.42 | 0.00 | 0 | 1,858.00 |
| R186 | On | 07/02/2013 | Bond Future | | | 7.76389 | 124.48246 | 7.84837 | 123.66496 | | 13.51 | 62,241,230.00 | 500 | 1,650.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Call | | | 7,442.84000 | 7.44284 | 8,043.110 | 14.12 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Put | | | 1,657.13000 | 1.65713 | 1,439.900 | 14.12 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.75 | Call | | | 3,362.00000 | 3.36200 | 3,748.720 | 13.51 | 0.00 | 0 | 1,000.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.75 | Put | | | 4,314.65000 | 4.31465 | 3,883.870 | 13.51 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.00 | Call | | | 4,608.69000 | 4.60869 | 5,076.520 | 13.72 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.00 | Put | | | 3,160.51000 | 3.16051 | 2,810.840 | 13.72 | 0.00 | 0 | 150.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.32 | Call | | | 6,478.39000 | 6.47839 | 7,040.150 | 13.99 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.32 | Put | | | 2,052.63000 | 2.05263 | 1,796.890 | 13.99 | 0.00 | 0 | 2,000.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.00 | Call | | | 971.49000 | 0.97149 | 1,130.050 | 13.12 | 0.00 | 0 | 10,300.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.00 | Put | | | 9,541.94000 | 9.54194 | 8,883.000 | 13.12 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.25 | Call | | | 1,557.74000 | 1.55774 | 1,784.450 | 13.25 | 0.00 | 0 | 670.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.25 | Put | | | 7,517.46000 | 7.51746 | 6,926.670 | 13.25 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | | | 7.83718 | 125.98818 | 7.92433 | 125.16106 | | 13.15 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.41 | Call | | | 2,829.88000 | 2.82988 | 3,127.580 | 12.99 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.41 | Put | | | 7,827.92000 | 7.82792 | 7,298.500 | 12.99 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.39 | Call | | | 2,762.55000 | 2.76255 | 3,055.270 | 12.98 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.39 | Put | | | 7,960.72000 | 7.96072 | 7,426.320 | 12.98 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.40 | Call | | | 2,796.09000 | 2.79609 | 3,091.300 | 12.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 02/05/2013 | Bond Future | 7.40 | Put | | | 7,894.14000 | 7.89414 | 7,362.230 | 12.99 | 0.00 | 0 | 0.00 |
| R186 | On | 07/11/2013 | Bond Future | | | 8.02712 | 123.93882 | 8.15000 | 8.15000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 07/11/2013 | Bond Future | 8.16 | Call | | | 0.00000 | 0.00000 | 1,201.390 | | 0.00 | 0 | 0.00 |
| R186 | On | 07/11/2013 | Bond Future | 8.16 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R186 | On | 07/11/2013 | Bond Future | 8.75 | Call | | | 0.00000 | 0.00000 | 6,336.250 | | 0.00 | 0 | 0.00 |
| R186 | On | 07/11/2013 | Bond Future | 8.75 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 20 | 10.00 |
| R186 | On | 07/11/2013 | Bond Future | 8.14 | Call | | | 0.00000 | 0.00000 | 1,021.650 | | 0.00 | 0 | 0.00 |
| R186 | On | 07/11/2013 | Bond Future | 8.14 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R186 | On | 07/11/2013 | Bond Future | 8.15 | Call | | | 0.00000 | 0.00000 | 1,111.570 | | 0.00 | 0 | 0.00 |
| R186 | On | 07/11/2013 | Bond Future | 8.15 | Put | | | 0.00000 | 0.00000 | 0.000 | | 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 | | | 0.00 | 0 | 0.00 |
| R186/R2On | | 21/12/2026 | Price Contribution | | | 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 | | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | | | 213.38299 | 213.38299 | 213.38823 | 213.38823 | | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 218.99 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 218.99 | Put | | | 5,601.77000 | 5.60177 | 5,607.010 | | 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 | | | 5,611.77000 | 5.61177 | 5,617.010 | | 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 | | | 5,621.77000 | 5.62177 | 5,627.010 | | 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 | | | 279.03673 | 279.03673 | 279.03869 | 279.03869 | | | 0.00 | 0 | 6,288.00 |
| R197 | On | 01/11/2012 | Bond Future | 266.99 | Call | | | 12,048.69000 | 12.04869 | 12,046.730 | | 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 | | | 12,038.69000 | 12.03869 | 12,036.730 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R197 | On | 01/11/2012 | Bond Future | 267.01 | Call | | | 12,028.69000 | 12.02869 | 12,026.730 | | 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 | | | 4.82770 | 111.11451 | 4.87343 | 111.01872 | | 1.55 | 0.00 | 0 | 1,560.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Call | | | 520.24000 | 0.52024 | 604.590 | 1.61 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Put | | | 26.44000 | 0.02644 | 15.000 | 1.61 | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | | | 4.76202 | 108.26222 | 4.81519 | 108.16461 | | 1.40 | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Call | | | 522.68000 | 0.52268 | 585.380 | 1.43 | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Put | | | 220.89000 | 0.22089 | 185.980 | 1.43 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | | | 4.68299 | 109.57176 | 4.74410 | 109.47327 | | 1.20 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.04 | Call | | | 52.30000 | 0.05230 | 64.110 | 1.15 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.04 | Put | | | 1,194.61000 | 1.19461 | 1,107.930 | 1.15 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.05 | Call | | | 54.33000 | 0.05433 | 66.510 | 1.15 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.05 | Put | | | 1,180.31000 | 1.18031 | 1,094.000 | 1.15 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.06 | Call | | | 56.43000 | 0.05643 | 68.970 | 1.16 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.06 | Put | | | 1,166.07000 | 1.16607 | 1,080.120 | 1.16 | 0.00 | 0 | 0.00 |
| R201 | On | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201/R20n | On | 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 | | | 205.94756 | 205.94756 | 205.94500 | 205.94500 | | | 0.00 | 0 | 50,731.00 |
| R202 | On | 01/11/2012 | Bond Future | 191.99 | Call | | | 13,955.00000 | 13.95500 | 13,957.560 | | 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 | | | 13,945.00000 | 13.94500 | 13,947.560 | | 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 | | | 13,935.00000 | 13.93500 | 13,937.560 | | 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 | | | 5.89909 | 110.97566 | 5.95027 | 110.74993 | | 4.67 | 0.00 | 0 | 4,688.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 01/11/2012 | Bond Future | 6.87 | Call | | | 3,961.93000 | 3.96193 | 4,187.390 | 5.01 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 6.87 | Put | | | 0.44000 | 0.00044 | 0.170 | 5.01 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | | | 5.94844 | 112.52960 | 6.00338 | 112.30024 | | 4.51 | 0.00 | 0 | 11,950.00 |
| R203 | On | 07/02/2013 | Bond Future | 5.54 | Call | | | 418.15000 | 0.41815 | 474.680 | 4.41 | 0.00 | 0 | 10,000.00 |
| R203 | On | 07/02/2013 | Bond Future | 5.54 | Put | | | 2,371.23000 | 2.37123 | 2,198.400 | 4.41 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.11 | Call | | | 1,396.76000 | 1.39676 | 1,525.260 | 4.55 | 0.00 | 0 | 12,600.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.11 | Put | | | 953.33000 | 0.95333 | 852.470 | 4.55 | 0.00 | 0 | 3,254.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.65 | Call | | | 2,965.04000 | 2.96504 | 3,151.200 | 4.73 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.65 | Put | | | 309.38000 | 0.30938 | 266.180 | 4.73 | 0.00 | 0 | 30,250.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.94 | Call | | | 3,974.16000 | 3.97416 | 4,179.340 | 4.84 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.94 | Put | | | 153.23000 | 0.15323 | 129.050 | 4.84 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | | | 5.98871 | 109.73427 | 6.04702 | 109.50244 | | 4.46 | 0.00 | 0 | 8.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.90 | Call | | | 1,176.24000 | 1.17624 | 1,278.200 | 4.44 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.90 | Put | | | 1,761.92000 | 1.76192 | 1,632.050 | 4.44 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.91 | Call | | | 1,194.13000 | 1.19413 | 1,297.100 | 4.44 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.91 | Put | | | 1,739.85000 | 1.73985 | 1,610.990 | 4.44 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.89 | Call | | | 1,158.51000 | 1.15851 | 1,259.460 | 4.44 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.89 | Put | | | 1,784.17000 | 1.78417 | 1,653.290 | 4.44 | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R1 | On | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | | | 6.20026 | 112.05956 | 6.25137 | 111.78873 | | 5.87 | 0.00 | 0 | 5,818.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Call | | | 4,980.47000 | 4.98047 | 5,250.920 | 6.35 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Put | | | 0.65000 | 0.00065 | 0.270 | 6.35 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | | | 6.25486 | 109.59833 | 6.30902 | 109.32320 | | 6.03 | 0.00 | 0 | 3,000.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Call | | | 5,050.70000 | 5.05070 | 5,295.040 | 6.49 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Put | | | 212.56000 | 0.21256 | 181.770 | 6.49 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | | | 6.30443 | 110.92405 | 6.36130 | 110.64592 | | 6.18 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.29 | Call | | | 1,873.01000 | 1.87301 | 2,005.070 | 6.20 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.29 | Put | | | 2,221.85000 | 2.22185 | 2,075.780 | 6.20 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 02/05/2013 | Bond Future | 6.30 | Call | | | 1,897.15000 | 1.89715 | 2,030.260 | 6.20 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.30 | Put | | | 2,196.98000 | 2.19698 | 2,051.960 | 6.20 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.31 | Call | | | 1,921.45000 | 1.92145 | 2,055.630 | 6.20 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.31 | Put | | | 2,172.30000 | 2.17230 | 2,028.350 | 6.20 | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R1On | | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R2On | | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | | | 4.98547 | 105.18366 | 5.02151 | 105.14160 | | 1.00 | 0.00 | 0 | 1,120.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Call | | | 118.09000 | 0.11809 | 140.400 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Put | | | 84.85000 | 0.08485 | 65.100 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | | | 4.90060 | 102.89148 | 4.94805 | 102.84837 | | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Call | | | 158.83000 | 0.15883 | 175.150 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Put | | | 329.82000 | 0.32982 | 303.030 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | | | 4.78053 | 104.13603 | 4.84390 | 104.09268 | | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.39 | Call | | | 36.64000 | 0.03664 | 40.830 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.39 | Put | | | 1,039.15000 | 1.03915 | 999.990 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.40 | Call | | | 37.33000 | 0.03733 | 41.590 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.40 | Put | | | 1,032.89000 | 1.03289 | 993.800 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.41 | Call | | | 38.04000 | 0.03804 | 42.360 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.41 | Put | | | 1,026.65000 | 1.02665 | 987.620 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | | | 6.54689 | 106.21364 | 6.61316 | 105.82999 | | 7.19 | 0.00 | 0 | 18,861.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Call | | | 5,405.08000 | 5.40508 | 5,787.860 | 7.78 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Put | | | 1.42000 | 0.00142 | 0.550 | 7.78 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | | | 6.61026 | 104.06139 | 6.67994 | 103.67192 | | 7.44 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Call | | | 5,571.47000 | 5.57147 | 5,914.120 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Put | | | 279.94000 | 0.27994 | 233.120 | 7.93 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R207 | On | 02/05/2013 | Bond Future | | | 6.66974 | 105.32010 | 6.74246 | 104.92620 | | 7.65 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.44 | Call | | | 1,641.41000 | 1.64141 | 1,799.000 | 7.55 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.44 | Put | | | 3,291.96000 | 3.29196 | 3,055.650 | 7.55 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.45 | Call | | | 1,663.36000 | 1.66336 | 1,822.360 | 7.56 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.45 | Put | | | 3,258.82000 | 3.25882 | 3,023.920 | 7.56 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.46 | Call | | | 1,685.48000 | 1.68548 | 1,845.900 | 7.56 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.46 | Put | | | 3,225.89000 | 3.22589 | 2,992.410 | 7.56 | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R1On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R2On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | | | 6.72745 | 100.82002 | 6.79872 | 100.36914 | | 8.88 | 0.00 | 0 | 11,904.00 |
| R208 | On | 01/11/2012 | Bond Future | 6.81 | Call | | | 892.53000 | 0.89253 | 1,124.490 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 6.81 | Put | | | 821.40000 | 0.82140 | 602.480 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.50 | Call | | | 4,326.53000 | 4.32653 | 4,766.320 | 9.40 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.50 | Put | | | 21.80000 | 0.02180 | 10.710 | 9.40 | 0.00 | 0 | 12,250.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Call | | | 5,494.82000 | 5.49482 | 5,942.790 | 9.54 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Put | | | 5.07000 | 0.00507 | 2.160 | 9.54 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | | | 6.79229 | 102.23174 | 6.86678 | 101.77418 | | 8.73 | 0.00 | 0 | 3,000.00 |
| R208 | On | 07/02/2013 | Bond Future | 6.00 | Call | | | 350.97000 | 0.35097 | 416.200 | 8.43 | 0.00 | 0 | 12,250.00 |
| R208 | On | 07/02/2013 | Bond Future | 6.00 | Put | | | 5,840.30000 | 5.84030 | 5,447.970 | 8.43 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Call | | | 5,828.59000 | 5.82859 | 6,218.040 | 9.37 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Put | | | 425.05000 | 0.42505 | 356.940 | 9.37 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 8.83 | Call | | | 11,198.43000 | 11.19843 | 11,649.600 | 9.37 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 8.83 | Put | | | 27.08000 | 0.02708 | 20.690 | 9.37 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | | | 6.84926 | 100.07538 | 6.92659 | 99.61256 | | 9.13 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.64 | Call | | | 1,913.42000 | 1.91342 | 2,103.760 | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.64 | Put | | | 3,642.13000 | 3.64213 | 3,369.650 | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.65 | Call | | | 1,938.21000 | 1.93821 | 2,130.180 | 9.00 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 02/05/2013 | Bond Future | 6.65 | Put | | | 3,605.97000 | 3.60597 | 3,335.120 | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.66 | Call | | | 1,963.19000 | 1.96319 | 2,156.790 | 9.01 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.66 | Put | | | 3,570.06000 | 3.57006 | 3,300.840 | 9.01 | 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 | | | 8.46098 | 78.25233 | 8.54731 | 77.53927 | | 18.12 | 0.00 | 0 | 7,349.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Call | | | 3,768.18000 | 3.76818 | 4,377.030 | 18.73 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Put | | | 268.71000 | 0.26871 | 164.500 | 18.73 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | | | 8.54221 | 79.34810 | 8.63120 | 78.62471 | | 16.30 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 8.63 | Call | | | 2,940.65000 | 2.94065 | 3,317.150 | 16.45 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 8.63 | Put | | | 2,950.33000 | 2.95033 | 2,603.440 | 16.45 | 0.00 | 0 | 11,000.00 |
| R209 | On | 07/02/2013 | Bond Future | 8.83 | Call | | | 3,812.51000 | 3.81251 | 4,249.930 | 16.68 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 8.83 | Put | | | 2,234.47000 | 2.23447 | 1,948.500 | 16.68 | 0.00 | 0 | 14,000.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Call | | | 4,933.46000 | 4.93346 | 5,433.970 | 16.95 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Put | | | 1,593.06000 | 1.59306 | 1,370.180 | 16.95 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | | | 8.61275 | 77.16621 | 8.70404 | 76.43427 | | 19.97 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.01 | Call | | | 2,247.28000 | 2.24728 | 2,488.540 | 19.48 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.01 | Put | | | 8,100.21000 | 8.10021 | 7,609.530 | 19.48 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 7.99 | Call | | | 2,194.83000 | 2.19483 | 2,432.040 | 19.46 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 7.99 | Put | | | 8,226.67000 | 8.22667 | 7,731.940 | 19.46 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.00 | Call | | | 2,220.85000 | 2.22085 | 2,460.090 | 19.47 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.00 | Put | | | 8,163.16000 | 8.16316 | 7,670.460 | 19.47 | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R1On | | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| 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/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 | | | 158.91668 | 158.91668 | 159.98780 | 159.98780 | | | 0.00 | 0 | 3,414.00 |
| R210 | On | 01/11/2012 | Bond Future | 144.99 | Call | | | 14,997.80000 | 14.99780 | 13,926.680 | | 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 | | | 14,987.80000 | 14.98780 | 13,916.680 | | 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 | | | 14,977.80000 | 14.97780 | 13,906.680 | | 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 | | | 123.35389 | 123.35389 | 123.20693 | 123.20693 | | | 0.00 | 0 | 703.00 |
| R211 | On | 01/11/2012 | Bond Future | 121.99 | Call | | | 1,216.93000 | 1.21693 | 1,363.890 | | 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 | | | 1,206.93000 | 1.20693 | 1,353.890 | | 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 | | | 1,196.93000 | 1.19693 | 1,343.890 | | 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 | | | 127.97391 | 127.97391 | 127.97496 | 127.97496 | | | 0.00 | 0 | 5,084.00 |
| R212 | On | 01/11/2012 | Bond Future | 121.99 | Call | | | 5,984.96000 | 5.98496 | 5,983.910 | | 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 | | | 5,974.96000 | 5.97496 | 5,973.910 | | 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 | | | 5,964.96000 | 5.96496 | 5,963.910 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 122.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 01/11/2012 | Bond Future | | | 8.25692 | 89.51526 | 8.34334 | 88.78132 | | 15.89 | 0.00 | 0 | 6,762.00 |
| R213 | On | 01/11/2012 | Bond Future | 7.75 | Call | | | 91.70000 | 0.09170 | 136.990 | 15.52 | 0.00 | 0 | 140.00 |
| R213 | On | 01/11/2012 | Bond Future | 7.75 | Put | | | 5,317.21000 | 5.31721 | 4,628.560 | 15.52 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Call | | | 4,044.62000 | 4.04462 | 4,684.570 | 16.52 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Put | | | 232.38000 | 0.23238 | 138.390 | 16.52 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | | | 8.34324 | 90.76865 | 8.43249 | 90.02415 | | 15.97 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Call | | | 5,497.65000 | 5.49765 | 6,012.380 | 16.38 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Put | | | 1,745.58000 | 1.74558 | 1,515.810 | 16.38 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | | | 8.41516 | 88.33234 | 8.50680 | 87.57902 | | 17.47 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.84 | Call | | | 2,291.51000 | 2.29151 | 2,541.270 | 17.08 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.84 | Put | | | 7,998.52000 | 7.99852 | 7,494.960 | 17.08 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.85 | Call | | | 2,318.85000 | 2.31885 | 2,570.730 | 17.09 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.85 | Put | | | 7,936.29000 | 7.93629 | 7,434.850 | 17.09 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.86 | Call | | | 2,346.40000 | 2.34640 | 2,600.390 | 17.10 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.86 | Put | | | 7,874.39000 | 7.87439 | 7,375.060 | 17.10 | 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 | | | 8.48584 | 80.01024 | 8.57217 | 79.25875 | | | 0.00 | 0 | 1,714.00 |
| 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 | | | 5,309.90000 | 5.30990 | 4,558.410 | | 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 | | | 5,213.71000 | 5.21371 | 4,462.220 | | 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 | | | 5,117.70000 | 5.11770 | 4,366.210 | | 0.00 | 0 | 0.00 |
| R214 | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R2 | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| YUAN/R | On | 14/12/2012 | Foreign Exchange Future | | | 1.38100 | 1.38100 | 1.39100 | 1.39100 | | 17.29 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|------------|-------------------------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|
| YUAN/R On | 14/12/2012 | Foreign Exchange Future | | 1.34 | Call | | | 686.21500 | 0.06862 | 606.325 | 16.20 | 0.00 | 0 | 0.00 |
| YUAN/R On | 14/12/2012 | Foreign Exchange Future | | 1.34 | Put | | | 176.21500 | 0.01762 | 196.325 | 16.20 | 0.00 | 0 | 0.00 |
| YUAN/R On | 18/03/2013 | Foreign Exchange Future | | | | 1.38820 | 1.38820 | 1.39820 | 1.39820 | | 17.05 | 0.00 | 0 | 0.00 |
| YUAN/R On | 18/03/2013 | Foreign Exchange Future | | 1.29 | Call | | | 1,271.71490 | 0.12717 | 1,182.859 | 16.00 | 0.00 | 0 | 0.00 |
| YUAN/R On | 18/03/2013 | Foreign Exchange Future | | 1.29 | Put | | | 189.71490 | 0.01897 | 200.859 | 16.00 | 0.00 | 0 | 0.00 |
| YUAN/R On | 18/03/2013 | Foreign Exchange Future | | 1.30 | Call | | | 1,198.09750 | 0.11981 | 1,111.206 | 16.05 | 0.00 | 0 | 0.00 |
| YUAN/R On | 18/03/2013 | Foreign Exchange Future | | 1.30 | Put | | | 216.09750 | 0.02161 | 229.206 | 16.05 | 0.00 | 0 | 0.00 |
| YUAN/R On | 18/03/2013 | Foreign Exchange Future | | 1.31 | Call | | | 1,126.92210 | 0.11269 | 1,042.150 | 16.09 | 0.00 | 0 | 0.00 |
| YUAN/R On | 18/03/2013 | Foreign Exchange Future | | 1.31 | Put | | | 244.92210 | 0.02449 | 260.150 | 16.09 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 366,901,169.10 | 66,881 | 1 499 594.00 |

i-Bonds

| | | | | | | | | | | | | | | |
|--------|----|------------|-----------|--|--|-----------|----------|-----------|----------|--|--|-------------------|---------|---------------|
| AA02 | On | 28/03/2016 | Spot Bond | | | 100.19948 | 11.76525 | 100.19948 | 11.73639 | | | 0.00 | 0 | 0.00 |
| AA03 | On | 11/05/2015 | Spot Bond | | | 111.91291 | 22.13020 | 111.91291 | 22.07682 | | | 67,147,746,000.00 | 600,000 | 5,500,000.00 |
| AA04 | On | 22/03/2017 | Spot Bond | | | 100.28788 | 9.06307 | 100.28788 | 9.04082 | | | 0.00 | 0 | 0.00 |
| AA05 | On | 22/03/2019 | Spot Bond | | | 107.66087 | 9.49718 | 107.66087 | 9.47461 | | | 0.00 | 0 | 45,000,000.00 |
| AB06 | On | 27/03/2015 | Spot Bond | | | 103.39172 | 20.21773 | 103.39172 | 20.17123 | | | 0.00 | 0 | 16,565,000.00 |
| AB07 | On | 07/03/2014 | Spot Bond | | | 104.36845 | 37.75776 | 104.36845 | 37.67027 | | | 0.00 | 0 | 7,900,000.00 |
| AB08 | On | 03/05/2017 | Spot Bond | | | 101.36321 | 10.03830 | 101.36321 | 10.01368 | | | 0.00 | 0 | 0.00 |
| AB09 | On | 03/05/2017 | Spot Bond | | | 113.91613 | 15.09568 | 113.91613 | 15.05874 | | | 0.00 | 0 | 5,000,000.00 |
| ABCL1 | On | 22/09/2013 | Spot Bond | | | 100.27783 | 57.58160 | 100.27783 | 57.44023 | | | 0.00 | 0 | 0.00 |
| ABCP1 | On | 31/03/2013 | Spot Bond | | | 211.62296 | 52.70484 | 211.62296 | 52.54912 | | | 0.00 | 0 | 0.00 |
| ABCP12 | On | 20/09/2014 | Spot Bond | | | 129.44081 | 22.83614 | 129.44081 | 22.77088 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| ABCP13 | On | 07/12/2023 | Spot Bond | | | 262.36064 | 3.83695 | 262.36064 | 3.81942 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On | 25/02/2015 | Spot Bond | | | 100.84946 | 21.73140 | 100.84946 | 21.67835 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On | 17/03/2014 | Spot Bond | | | 100.44837 | 39.53109 | 100.44837 | 39.43388 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On | 17/03/2016 | Spot Bond | | | 100.42180 | 12.26673 | 100.42180 | 12.23657 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On | 17/03/2018 | Spot Bond | | | 100.43468 | 7.90643 | 100.43468 | 7.88699 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On | 17/03/2020 | Spot Bond | | | 100.45423 | 7.46622 | 100.45423 | 7.44786 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On | 17/03/2026 | Spot Bond | | | 100.46712 | 7.52913 | 100.46712 | 7.51061 | | | 0.00 | 0 | 0.00 |
| ABL10A | On | 15/03/2015 | Spot Bond | | | 111.10270 | 21.83557 | 111.10270 | 21.78233 | | | 0.00 | 0 | 4,700,000.00 |
| ABL10B | On | 15/03/2015 | Spot Bond | | | 103.51808 | 21.19289 | 103.51808 | 21.13935 | | | 0.00 | 0 | 0.00 |
| ABL11A | On | 29/09/2014 | Spot Bond | | | 105.34380 | 26.87163 | 105.34380 | 26.80890 | | | 0.00 | 0 | 0.00 |
| ABL11B | On | 29/09/2014 | Spot Bond | | | 101.94970 | 27.53071 | 101.94970 | 27.46211 | | | 0.00 | 0 | 0.00 |
| ABL12B | On | 08/03/2015 | Spot Bond | | | 101.07971 | 21.57082 | 101.07971 | 21.51748 | | | 0.00 | 0 | 0.00 |
| ABL13 | On | 11/10/2016 | Spot Bond | | | 99.99989 | 10.98565 | 99.99989 | 10.95904 | | | 0.00 | 0 | 0.00 |
| ABL14 | On | 09/10/2015 | Spot Bond | | | 100.00000 | 9.38797 | 100.00000 | 9.31750 | | 400,000,000,000.00 | 0.00 | 4,000,000 | 0.00 |
| ABL15 | On | 09/10/2017 | Spot Bond | | | 100.00000 | 2.34699 | 100.00000 | 2.32938 | | | 0.00 | 0 | 0.00 |
| ABL7 | On | 18/02/2013 | Spot Bond | | | 103.66357 | 78.33692 | 103.66357 | 78.17273 | | | 0.00 | 0 | 0.00 |
| ABL8A | On | 19/09/2013 | Spot Bond | | | 107.24687 | 52.74742 | 107.24687 | 52.62245 | | | 0.00 | 0 | 1,690,000.00 |
| ABL8B | On | 19/09/2013 | Spot Bond | | | 102.43496 | 58.31540 | 102.43496 | 58.16948 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABL9 | On | 19/02/2013 | Spot Bond | | | 100.00000 | 93.80673 | 100.00000 | 93.57338 | | | 0.00 | 0 | 0.00 |
| ABLC04 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 94.97400 | 100.00000 | 94.80969 | | | 0.00 | 0 | 0.00 |
| ABLC07 | On | 15/02/2013 | Spot Bond | | | 100.85053 | 88.64970 | 100.85053 | 88.23242 | | | 0.00 | 0 | 0.00 |
| ABLI01 | On | 31/03/2013 | Spot Bond | | | 211.08307 | 52.77066 | 211.08307 | 52.61495 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On | 08/05/2014 | Spot Bond | | | 133.30786 | 34.12336 | 133.30786 | 34.02523 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On | 15/03/2015 | Spot Bond | | | 119.08892 | 16.68679 | 119.08892 | 16.64205 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On | 11/10/2016 | Spot Bond | | | 109.87287 | 7.19922 | 109.87287 | 7.18107 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On | 13/07/2016 | Spot Bond | | | 118.65286 | 19.32650 | 118.65286 | 19.27765 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On | 13/07/2016 | Spot Bond | | | 99.88052 | 15.14655 | 99.88052 | 15.10989 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On | 31/03/2018 | Spot Bond | | | 100.32050 | 10.83615 | 100.32050 | 10.80982 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On | 29/03/2019 | Spot Bond | | | 100.26386 | 10.33428 | 100.26386 | 10.30892 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On | 29/06/2019 | Spot Bond | | | 100.35503 | 13.16796 | 100.35503 | 13.12628 | | | 0.00 | 0 | 0.00 |
| ABLSI1 | On | 29/06/2019 | Spot Bond | | | 104.30633 | 5.95522 | 104.30633 | 5.94097 | | | 0.00 | 0 | 0.00 |
| ABN03U | On | 12/03/2015 | Spot Bond | | | 100.00000 | 20.66544 | 100.00000 | 20.55548 | | | 0.00 | 0 | 0.00 |
| ABN05 | On | 18/04/2021 | Spot Bond | | | 158.84518 | 2.68619 | 158.84518 | 2.67734 | | | 0.00 | 0 | 0.00 |
| ABN07 | On | 13/06/2015 | Spot Bond | | | 152.12037 | 11.45423 | 152.12037 | 11.41769 | | | 0.00 | 0 | 0.00 |
| ABN09 | On | 27/06/2023 | Spot Bond | | | 164.13952 | 3.93009 | 164.13952 | 3.91683 | | | 0.00 | 0 | 0.00 |
| ABN13 | On | 04/03/2013 | Spot Bond | | | 141.35498 | 92.75394 | 141.35498 | 92.51078 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN14 | On | 10/10/2033 | Spot Bond | | | 161.61787 | 2.57733 | 161.61787 | 2.56868 | | | 0.00 | 0 | 0.00 |
| ABN17 | On | 31/03/2013 | Spot Bond | | | 211.55410 | 52.71322 | 211.55410 | 52.55750 | | | 0.00 | 0 | 0.00 |
| ABN23 | On | 31/03/2013 | Spot Bond | | | 211.63281 | 52.70364 | 211.63281 | 52.54792 | | | 0.00 | 0 | 0.00 |
| ABN32 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 71.02005 | 100.00000 | 70.88630 | | | 0.00 | 0 | 0.00 |
| ABN33 | On | 29/01/2018 | Spot Bond | | | 69.59203 | 6.13460 | 69.59203 | 6.12576 | | | 0.00 | 0 | 0.00 |
| ABN34 | On | 29/01/2018 | Spot Bond | | | 69.59203 | 6.13460 | 69.59203 | 6.12576 | | | 0.00 | 0 | 0.00 |
| ABN35 | On | 04/03/2013 | Spot Bond | | | 100.66669 | 90.11692 | 100.66669 | 89.89637 | | | 0.00 | 0 | 0.00 |
| ABN37 | On | 07/07/2016 | Spot Bond | | | 84.61000 | 10.21844 | 84.61000 | 10.20129 | | | 0.00 | 0 | 0.00 |
| ABN38 | On | 17/08/2015 | Spot Bond | | | 93.01000 | 15.52343 | 93.01000 | 15.49549 | | | 0.00 | 0 | 0.00 |
| ABN39 | On | 21/09/2016 | Spot Bond | | | 100.38164 | 10.75556 | 100.38164 | 10.72912 | | | 0.00 | 0 | 0.00 |
| ABN40 | On | 29/09/2015 | Spot Bond | | | 95.94000 | 13.74158 | 95.94000 | 13.71628 | | | 0.00 | 0 | 0.00 |
| ABN41 | On | 01/10/2014 | Spot Bond | | | 100.00000 | 25.77127 | 100.00000 | 25.72238 | | | 0.00 | 0 | 0.00 |
| ABN42 | On | 16/11/2015 | Spot Bond | | | 94.42000 | 12.87603 | 94.42000 | 12.85234 | | | 0.00 | 0 | 0.00 |
| ABN44 | On | 14/12/2015 | Spot Bond | | | 95.33000 | 12.04612 | 95.33000 | 12.02373 | | | 0.00 | 0 | 0.00 |
| ABN45 | On | 23/02/2016 | Spot Bond | | | 89.17000 | 25.66872 | 89.17000 | 25.62318 | | | 0.00 | 0 | 0.00 |
| ABN46 | On | 23/03/2016 | Spot Bond | | | 92.44000 | 23.75377 | 92.44000 | 23.71038 | | | 0.00 | 0 | 0.00 |
| ABN47 | On | 05/04/2017 | Spot Bond | | | 100.10161 | 8.81294 | 100.10161 | 8.78540 | | | 0.00 | 0 | 0.00 |
| ABN48 | On | 13/04/2017 | Spot Bond | | | 99.93416 | 9.16152 | 99.93416 | 9.13295 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN49 | On | 12/04/2016 | Spot Bond | | | 90.18000 | 23.26574 | 90.18000 | 23.22400 | | | 0.00 | 0 | 0.00 |
| ABN50 | On | 21/12/2014 | Spot Bond | | | 122.92857 | 19.35557 | 122.92857 | 19.31927 | | | 0.00 | 0 | 0.00 |
| ABN51 | On | 09/09/2015 | Spot Bond | | | 111.67000 | 17.28773 | 111.67000 | 17.26674 | | | 0.00 | 0 | 0.00 |
| ABN52 | On | 18/05/2016 | Spot Bond | | | 97.51000 | 19.66399 | 97.51000 | 19.62664 | | | 0.00 | 0 | 0.00 |
| ABN53 | On | 01/06/2016 | Spot Bond | | | 95.63000 | 19.31429 | 95.63000 | 19.27812 | | | 0.00 | 0 | 0.00 |
| ABN54 | On | 14/06/2016 | Spot Bond | | | 97.02000 | 18.63471 | 97.02000 | 18.59945 | | | 0.00 | 0 | 0.00 |
| ABN55 | On | 27/06/2017 | Spot Bond | | | 100.23447 | 9.21737 | 100.23447 | 9.18822 | | | 0.00 | 0 | 0.00 |
| ABN56 | On | 15/09/2015 | Spot Bond | | | 119.76186 | 18.01922 | 119.76186 | 17.97257 | | | 0.00 | 0 | 0.00 |
| ABN57 | On | 05/07/2013 | Spot Bond | | | 94.20000 | 65.60374 | 94.20000 | 65.48456 | | | 0.00 | 0 | 0.00 |
| ABN58 | On | 16/07/2017 | Spot Bond | | | 99.90991 | 9.04219 | 99.90991 | 9.00246 | | | 0.00 | 0 | 0.00 |
| ABN59 | On | 20/07/2016 | Spot Bond | | | 94.15000 | 16.92878 | 94.15000 | 16.89744 | | | 0.00 | 0 | 0.00 |
| ABN60 | On | 23/08/2016 | Spot Bond | | | 94.84000 | 15.77519 | 94.84000 | 15.74583 | | | 0.00 | 0 | 0.00 |
| ABN61 | On | 31/01/2025 | Spot Bond | | | 99.13676 | 2.46834 | 99.13676 | 2.45688 | | | 0.00 | 0 | 0.00 |
| ABN62 | On | 31/03/2028 | Spot Bond | | | 143.60519 | 1.90440 | 143.60519 | 1.89874 | | | 0.00 | 0 | 0.00 |
| ABN63 | On | 07/12/2033 | Spot Bond | | | 186.40405 | 2.48213 | 186.40405 | 2.46443 | | | 0.00 | 0 | 0.00 |
| ABN64 | On | 12/10/2015 | Spot Bond | | | 100.00000 | 12.54796 | 100.00000 | 12.52396 | | | 0.00 | 0 | 0.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 111.64771 | 10.27031 | 111.64771 | 10.24518 | | | 0.00 | 0 | 7,174,000.00 |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 108.15845 | 21.67806 | 108.15845 | 21.62719 | | | 0.00 | 0 | 9,068,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ABS6 | On | 01/06/2020 | Spot Bond | | | 102.54996 | 11.09262 | 102.54996 | 11.06756 | | | 0.00 | 0 | 5,261,000.00 |
| ABS7 | On | 11/09/2026 | Spot Bond | | | 94.96915 | 10.01252 | 94.96915 | 9.99105 | | | 0.00 | 0 | 6,000,000.00 |
| ABS9 | On | 17/03/2016 | Spot Bond | | | 108.39757 | 14.02265 | 108.39757 | 13.98914 | | | 0.00 | 0 | 7,000,000.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 122.68013 | 28.93620 | 122.68013 | 28.85765 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 4.00000 | 119.72495 | 4.00000 | 119.69951 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On | 07/12/2023 | Spot Bond | | | 266.98405 | 3.79766 | 266.98405 | 3.78010 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On | 31/01/2017 | Spot Bond | | | 120.37770 | 4.66498 | 120.37770 | 4.65256 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On | 31/01/2022 | Spot Bond | | | 121.95151 | 3.03874 | 121.95151 | 3.03058 | | | 0.00 | 0 | 0.00 |
| ACL001 | On | 31/07/2013 | Spot Bond | | | 99.40204 | 65.72719 | 99.40204 | 65.56882 | | | 0.00 | 0 | 0.00 |
| ACL017 | On | 20/03/2013 | Spot Bond | | | 100.37243 | 86.35407 | 100.37243 | 86.15214 | | | 0.00 | 0 | 0.00 |
| ACL019 | On | 20/06/2013 | Spot Bond | | | 100.40649 | 58.21670 | 100.40649 | 58.07360 | | | 0.00 | 0 | 0.00 |
| ACL01U | On | 30/06/2015 | Spot Bond | | | 100.00000 | 19.04887 | 100.00000 | 19.00273 | | | 0.00 | 0 | 0.00 |
| ACL020 | On | 31/08/2013 | Spot Bond | | | 100.91878 | 61.63136 | 100.91878 | 61.47918 | | | 0.00 | 0 | 0.00 |
| ACL024 | On | 20/04/2013 | Spot Bond | | | 99.79614 | 66.11159 | 99.79614 | 65.95172 | | | 0.00 | 0 | 0.00 |
| ACL025 | On | 31/08/2013 | Spot Bond | | | 100.91878 | 61.63136 | 100.91878 | 61.47918 | | | 0.00 | 0 | 0.00 |
| ACL026 | On | 08/05/2013 | Spot Bond | | | 101.24381 | 64.40673 | 101.24381 | 64.24896 | | 911,194,290,000.00 | 9,000,000 | 4,500,000.00 | |
| ACL027 | On | 20/05/2013 | Spot Bond | | | 107.32702 | 69.98410 | 107.32702 | 69.82090 | | | 0.00 | 0 | 0.00 |
| ACL028 | On | 15/09/2015 | Spot Bond | | | 108.29483 | 20.50058 | 108.29483 | 20.45163 | | | 0.00 | 0 | 0.00 |
| ACL029 | On | 20/08/2015 | Spot Bond | | | 101.29798 | 19.09173 | 101.29798 | 19.04495 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL033 | On | 20/08/2015 | Spot Bond | | | 101.33324 | 19.34323 | 101.33324 | 19.29581 | | | 0.00 | 0 | 0.00 |
| ACL036 | On | 20/08/2015 | Spot Bond | | | 101.83296 | 22.90244 | 101.83296 | 22.84606 | | | 0.00 | 0 | 0.00 |
| ACL038 | On | 16/10/2012 | Spot Bond | | | 100.00000 | 81.35601 | 100.00000 | 81.35600 | | | 0.00 | 0 | 0.00 |
| ACL039 | On | 20/09/2013 | Spot Bond | | | 100.38145 | 57.99522 | 100.38145 | 57.85270 | | | 0.00 | 0 | 0.00 |
| ACL041 | On | 20/09/2013 | Spot Bond | | | 100.37804 | 57.96501 | 100.37804 | 57.82257 | | | 0.00 | 0 | 0.00 |
| ACL042 | On | 20/08/2015 | Spot Bond | | | 101.26271 | 18.84012 | 101.26271 | 18.79396 | | | 0.00 | 0 | 0.00 |
| ACL047 | On | 22/10/2018 | Spot Bond | | | 53.29666 | 7.66071 | 53.29666 | 7.65178 | | | 0.00 | 0 | 0.00 |
| ACL053 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 98.48237 | 100.00000 | 98.22388 | | | 0.00 | 0 | 0.00 |
| ACL054 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 98.48237 | 100.00000 | 98.22388 | | | 0.00 | 0 | 0.00 |
| ACL068 | On | 22/02/2014 | Spot Bond | | | 100.96976 | 42.60691 | 100.96976 | 42.50280 | | | 0.00 | 0 | 0.00 |
| ACL070 | On | 31/12/2013 | Spot Bond | | | 100.25039 | 39.38703 | 100.25039 | 39.29140 | | | 0.00 | 0 | 0.00 |
| ACL071 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 15.66946 | 100.00000 | 15.63973 | | | 0.00 | 0 | 0.00 |
| ACL072 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 98.25025 | 100.00000 | 97.99169 | | | 0.00 | 0 | 0.00 |
| ACL073 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 13.15764 | 100.00000 | 13.13268 | | | 0.00 | 0 | 0.00 |
| ACL074 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 13.15764 | 100.00000 | 13.13268 | | | 0.00 | 0 | 0.00 |
| ACL075 | On | 20/09/2013 | Spot Bond | | | 100.42346 | 58.36772 | 100.42346 | 58.22423 | | | 0.00 | 0 | 0.00 |
| ACL076 | On | 20/09/2015 | Spot Bond | | | 100.44432 | 16.53342 | 100.44432 | 16.49277 | | | 0.00 | 0 | 0.00 |
| ACL077 | On | 20/09/2015 | Spot Bond | | | 100.49129 | 17.32946 | 100.49129 | 17.28683 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL078 | On | 20/09/2015 | Spot Bond | | | 100.42335 | 16.17839 | 100.42335 | 16.13862 | | | 0.00 | 0 | 0.00 |
| ACL080 | On | 20/09/2015 | Spot Bond | | | 100.43752 | 16.41828 | 100.43752 | 16.37792 | | | 0.00 | 0 | 0.00 |
| ACL081 | On | 20/09/2015 | Spot Bond | | | 100.44375 | 16.52383 | 100.44375 | 16.48319 | | | 0.00 | 0 | 0.00 |
| ACL082 | On | 30/07/2017 | Spot Bond | | | 101.50954 | 10.89420 | 101.50954 | 10.86992 | | | 0.00 | 0 | 0.00 |
| ACL083 | On | 30/07/2017 | Spot Bond | | | 101.50954 | 10.89420 | 101.50954 | 10.86992 | | | 0.00 | 0 | 0.00 |
| ACL084 | On | 30/07/2017 | Spot Bond | | | 101.51908 | 10.95071 | 101.51908 | 10.92631 | | | 0.00 | 0 | 0.00 |
| ACL085 | On | 20/12/2015 | Spot Bond | | | 100.41204 | 12.93325 | 100.41204 | 12.90145 | | | 0.00 | 0 | 0.00 |
| ACL086 | On | 30/07/2017 | Spot Bond | | | 101.51908 | 10.95071 | 101.51908 | 10.92631 | | | 0.00 | 0 | 0.00 |
| ACL087 | On | 30/07/2017 | Spot Bond | | | 101.49999 | 10.83768 | 101.49999 | 10.81353 | | | 0.00 | 0 | 0.00 |
| ACL088 | On | 20/12/2015 | Spot Bond | | | 78.26156 | 31.85249 | 78.26156 | 31.80223 | | | 0.00 | 0 | 0.00 |
| ACL089 | On | 20/12/2014 | Spot Bond | | | 100.40403 | 20.63808 | 100.40403 | 20.58735 | | | 0.00 | 0 | 0.00 |
| ACL090 | On | 20/12/2012 | Spot Bond | | | 100.37805 | 86.41011 | 100.37805 | 86.20851 | | | 0.00 | 0 | 0.00 |
| ACL091 | On | 20/12/2013 | Spot Bond | | | 100.39793 | 39.77399 | 100.39793 | 39.67623 | | | 0.00 | 0 | 0.00 |
| ACL092 | On | 26/12/2015 | Spot Bond | | | 100.28977 | 12.66917 | 100.28977 | 12.63806 | | | 0.00 | 0 | 0.00 |
| ACL093 | On | 20/12/2013 | Spot Bond | | | 100.39793 | 39.77399 | 100.39793 | 39.67623 | | | 0.00 | 0 | 0.00 |
| ACL094 | On | 20/12/2012 | Spot Bond | | | 100.37805 | 86.41011 | 100.37805 | 86.20851 | | | 0.00 | 0 | 0.00 |
| ACL095 | On | 20/12/2018 | Spot Bond | | | 100.42907 | 8.21430 | 100.42907 | 8.19411 | | | 0.00 | 0 | 0.00 |
| ACL096 | On | 20/06/2020 | Spot Bond | | | 100.44304 | 8.20827 | 100.44304 | 8.18809 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL097 | On | 20/12/2025 | Spot Bond | | | 100.44869 | 8.21977 | 100.44869 | 8.19955 | | | 0.00 | 0 | 0.00 |
| ACL098 | On | 20/12/2025 | Spot Bond | | | 100.43737 | 8.00782 | 100.43737 | 7.98814 | | | 0.00 | 0 | 0.00 |
| ACL099 | On | 20/12/2013 | Spot Bond | | | 100.36953 | 39.42537 | 100.36953 | 39.32849 | | | 0.00 | 0 | 0.00 |
| ACL100 | On | 20/12/2017 | Spot Bond | | | 100.41205 | 8.43064 | 100.41205 | 8.40991 | | | 0.00 | 0 | 0.00 |
| ACL101 | On | 18/01/2013 | Spot Bond | | | 99.88150 | 99.72932 | 99.88150 | 99.46010 | | | 0.00 | 0 | 0.00 |
| ACL102 | On | 12/07/2013 | Spot Bond | | | 99.98291 | 55.07787 | 99.98291 | 55.19085 | | | 0.00 | 0 | 0.00 |
| ACL103 | On | 18/01/2013 | Spot Bond | | | 99.88150 | 99.72932 | 99.88150 | 99.46010 | | | 0.00 | 0 | 0.00 |
| ACL104 | On | 20/12/2019 | Spot Bond | | | 108.24656 | 10.01237 | 108.24656 | 9.98605 | | | 0.00 | 0 | 930,000.00 |
| ACL114 | On | 20/03/2014 | Spot Bond | | | 100.37811 | 39.52994 | 100.37811 | 39.43280 | | | 0.00 | 0 | 0.00 |
| ACL115 | On | 31/01/2014 | Spot Bond | | | 104.10799 | 41.39609 | 104.10799 | 41.30192 | | | 0.00 | 0 | 0.00 |
| ACL116 | On | 31/01/2014 | Spot Bond | | | 101.33364 | 44.59512 | 101.33364 | 44.48581 | | | 0.00 | 0 | 0.00 |
| ACL118 | On | 26/01/2021 | Spot Bond | | | 101.54682 | 7.10142 | 101.54682 | 7.08397 | | | 0.00 | 0 | 0.00 |
| ACL120 | On | 26/01/2021 | Spot Bond | | | 102.38458 | 7.04889 | 102.38458 | 7.03145 | | | 0.00 | 0 | 0.00 |
| ACL122 | On | 20/06/2016 | Spot Bond | | | 100.00000 | 7.83473 | 100.00000 | 7.81987 | | | 0.00 | 0 | 0.00 |
| ACL123 | On | 27/01/2014 | Spot Bond | | | 101.42788 | 43.41965 | 101.42788 | 44.97388 | | | 0.00 | 0 | 0.00 |
| ACL124 | On | 09/06/2018 | Spot Bond | | | 100.00000 | 4.40300 | 100.00000 | 4.39325 | | | 0.00 | 0 | 0.00 |
| ACL125 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 4.19112 | 100.00000 | 4.18173 | | | 0.00 | 0 | 0.00 |
| ACL126 | On | 20/09/2016 | Spot Bond | | | 71.11496 | 12.13682 | 71.11496 | 12.11897 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL127 | On | 20/09/2021 | Spot Bond | | | 132.65083 | 2.31276 | 132.65083 | 2.30627 | | | 0.00 | 0 | 0.00 |
| ACL128 | On | 20/09/2021 | Spot Bond | | | 132.65812 | 2.40209 | 132.65812 | 2.39534 | | | 0.00 | 0 | 0.00 |
| ACL129 | On | 20/09/2021 | Spot Bond | | | 100.42332 | 7.78118 | 100.42332 | 7.76205 | | | 0.00 | 0 | 0.00 |
| ACL130 | On | 18/08/2014 | Spot Bond | | | 100.93790 | 29.90653 | 100.93790 | 29.83348 | | | 0.00 | 0 | 0.00 |
| ACL131 | On | 18/08/2014 | Spot Bond | | | 100.93790 | 29.90653 | 100.93790 | 29.83348 | | | 0.00 | 0 | 0.00 |
| ACL132 | On | 27/01/2014 | Spot Bond | | | 101.42788 | 43.41965 | 101.42788 | 44.97388 | | | 0.00 | 0 | 0.00 |
| ACL133 | On | 26/08/2014 | Spot Bond | | | 100.82870 | 29.47936 | 100.82870 | 29.40742 | | | 0.00 | 0 | 0.00 |
| ACL134 | On | 20/09/2014 | Spot Bond | | | 100.40912 | 28.20245 | 100.40912 | 28.13312 | | | 0.00 | 0 | 0.00 |
| ACL135 | On | 20/09/2014 | Spot Bond | | | 100.40572 | 28.15303 | 100.40572 | 28.08383 | | | 0.00 | 0 | 0.00 |
| ACL136 | On | 20/09/2021 | Spot Bond | | | 101.67963 | 7.55130 | 101.67963 | 7.53253 | | | 0.00 | 0 | 0.00 |
| ACL137 | On | 02/09/2016 | Spot Bond | | | 100.74141 | 11.39654 | 100.74141 | 11.36844 | | | 0.00 | 0 | 0.00 |
| ACL138 | On | 20/09/2021 | Spot Bond | | | 101.67956 | 7.54079 | 101.67956 | 7.52205 | | | 0.00 | 0 | 0.00 |
| ACL139 | On | 30/07/2017 | Spot Bond | | | 102.34980 | 10.61167 | 102.34980 | 10.58786 | | | 0.00 | 0 | 0.00 |
| ACL140 | On | 20/12/2012 | Spot Bond | | | 100.42347 | 86.57431 | 100.42347 | 86.37226 | | | 0.00 | 0 | 0.00 |
| ACL141 | On | 30/07/2017 | Spot Bond | | | 102.41855 | 10.66021 | 102.41855 | 10.63628 | | | 0.00 | 0 | 0.00 |
| ACL142 | On | 20/12/2014 | Spot Bond | | | 100.57096 | 20.67270 | 100.57096 | 20.62181 | | | 0.00 | 0 | 0.00 |
| ACL143 | On | 20/12/2016 | Spot Bond | | | 100.76241 | 10.25691 | 100.76241 | 10.23162 | | | 0.00 | 0 | 15,000,000.00 |
| ACL144 | On | 20/12/2016 | Spot Bond | | | 100.26297 | 9.65303 | 100.26297 | 9.62933 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL145 | On | 20/12/2021 | | | 100.42504 | 7.79887 | 100.42504 | 7.77970 | | | 0.00 | 0 | 0.00 |
| ACL146 | On | 30/11/2013 | | | 101.60514 | 47.17038 | 101.60514 | 47.05320 | | | 0.00 | 0 | 0.00 |
| ACL149 | On | 20/03/2014 | | | 100.61305 | 39.53950 | 100.61305 | 39.45992 | | | 0.00 | 0 | 0.00 |
| ACL150 | On | 20/03/2014 | | | 100.35023 | 39.42921 | 100.35023 | 39.35004 | | | 0.00 | 0 | 0.00 |
| ACL151 | On | 20/03/2017 | | | 100.41612 | 9.61330 | 100.41612 | 9.59400 | | | 0.00 | 0 | 0.00 |
| ACL152 | On | 08/02/2014 | | | 101.07263 | 43.30200 | 101.07263 | 43.19608 | | | 0.00 | 0 | 0.00 |
| ACL153 | On | 20/03/2015 | | | 100.37072 | 19.89529 | 100.37072 | 19.85533 | | | 0.00 | 0 | 0.00 |
| ACL154 | On | 20/03/2015 | | | 100.36105 | 19.74317 | 100.36105 | 19.70352 | | | 0.00 | 0 | 0.00 |
| ACL155 | On | 20/03/2015 | | | 100.37982 | 20.03844 | 100.37982 | 19.99820 | | | 0.00 | 0 | 0.00 |
| ACL156 | On | 20/03/2017 | | | 100.41498 | 9.59289 | 100.41498 | 9.57361 | | | 0.00 | 0 | 0.00 |
| ACL157 | On | 20/03/2017 | | | 100.39511 | 9.23552 | 100.39511 | 9.21697 | | | 0.00 | 0 | 0.00 |
| ACL158 | On | 20/03/2015 | | | 100.37243 | 19.92213 | 100.37243 | 19.88212 | | | 0.00 | 0 | 0.00 |
| ACL159 | On | 20/03/2015 | | | 100.37868 | 20.02055 | 100.37868 | 19.98035 | | | 0.00 | 0 | 0.00 |
| ACL161 | On | 20/03/2022 | | | 100.58046 | 10.64783 | 100.58046 | 10.63083 | | | 0.00 | 0 | 0.00 |
| ACL162 | On | 20/09/2015 | | | 100.38479 | 15.94437 | 100.38479 | 15.91234 | | | 0.00 | 0 | 0.00 |
| ACL163 | On | 20/03/2015 | | | 100.37527 | 19.96686 | 100.37527 | 19.92677 | | | 0.00 | 0 | 0.00 |
| ACL164 | On | 20/06/2014 | | | 100.52552 | 29.88963 | 100.52552 | 29.81609 | | | 0.00 | 0 | 0.00 |
| ACL165 | On | 20/06/2017 | | | 100.96473 | 19.57489 | 100.96473 | 19.52653 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL166 | On | 20/03/2014 | Spot Bond | | | 100.34943 | 39.30328 | 100.34943 | 39.20672 | | | 0.00 | 0 | 0.00 |
| ACL167 | On | 20/06/2019 | Spot Bond | | | 109.48099 | 9.56913 | 109.48099 | 9.55287 | | | 0.00 | 0 | 0.00 |
| ACL168 | On | 20/06/2017 | Spot Bond | | | 100.41322 | 8.96036 | 100.41322 | 8.93833 | | | 0.00 | 0 | 0.00 |
| ACL169 | On | 20/06/2017 | Spot Bond | | | 103.04527 | 3.50544 | 103.04527 | 3.49941 | | | 0.00 | 0 | 0.00 |
| ACL170 | On | 20/03/2015 | Spot Bond | | | 100.37811 | 20.22114 | 100.37811 | 20.17145 | | | 0.00 | 0 | 0.00 |
| ACL171 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 93.70192 | 100.00000 | 93.47339 | | | 0.00 | 0 | 0.00 |
| ACL172 | On | 20/06/2015 | Spot Bond | | | 100.37910 | 15.42961 | 100.37910 | 15.39170 | | | 0.00 | 0 | 0.00 |
| ACL173 | On | 20/06/2017 | Spot Bond | | | 100.39881 | 8.88866 | 100.39881 | 8.86681 | | | 0.00 | 0 | 0.00 |
| ACL174 | On | 20/06/2019 | Spot Bond | | | 100.41280 | 7.97730 | 100.41280 | 7.95769 | | | 0.00 | 0 | 0.00 |
| ACL175 | On | 20/06/2019 | Spot Bond | | | 100.38479 | 7.44863 | 100.38479 | 7.43033 | | | 0.00 | 0 | 0.00 |
| ACL176 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 93.74878 | 100.00000 | 93.52013 | | | 0.00 | 0 | 0.00 |
| ACL177 | On | 20/09/2013 | Spot Bond | | | 100.37751 | 57.77102 | 100.37751 | 57.58807 | | | 0.00 | 0 | 0.00 |
| ACL178 | On | 20/09/2014 | Spot Bond | | | 100.41000 | 29.71782 | 100.41000 | 29.62369 | | | 0.00 | 0 | 0.00 |
| ACL179 | On | 30/11/2012 | Spot Bond | | | 100.00000 | 93.36949 | 100.00000 | 93.14177 | | | 0.00 | 0 | 0.00 |
| ACL180 | On | 20/06/2015 | Spot Bond | | | 100.39600 | 17.45950 | 100.39600 | 17.40421 | | | 0.00 | 0 | 0.00 |
| ACL181 | On | 20/06/2017 | Spot Bond | | | 100.42679 | 10.96243 | 100.42679 | 10.92771 | | | 0.00 | 0 | 0.00 |
| ACL182 | On | 20/06/2017 | Spot Bond | | | 100.39881 | 10.34749 | 100.39881 | 10.31471 | | | 0.00 | 0 | 0.00 |
| ACL183 | On | 20/06/2019 | Spot Bond | | | 100.41560 | 9.45285 | 100.41560 | 9.42290 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL184 | On | 20/09/2017 | Spot Bond | | | 100.40776 | 10.54429 | 100.40776 | 10.51090 | | | 0.00 | 0 | 0.00 |
| ACL185 | On | 20/09/2022 | Spot Bond | | | 101.11287 | 9.02522 | 101.11287 | 8.99647 | | | 0.00 | 0 | 0.00 |
| ACL186 | On | 20/09/2016 | Spot Bond | | | 100.39293 | 3.94001 | 100.39293 | 3.92753 | | | 0.00 | 0 | 0.00 |
| ACL187 | On | 20/09/2020 | Spot Bond | | | 100.41672 | 0.12317 | 100.41672 | 0.12278 | | | 0.00 | 0 | 0.00 |
| ACL188 | On | 20/09/2020 | Spot Bond | | | 100.42399 | 0.12312 | 100.42399 | 0.12273 | | | 0.00 | 0 | 0.00 |
| ACL189 | On | 20/09/2013 | Spot Bond | | | 100.31940 | 49.87668 | 100.31940 | 49.65189 | | | 0.00 | 0 | 0.00 |
| ACL190 | On | 20/09/2013 | Spot Bond | | | 100.32262 | 49.87576 | 100.32262 | 49.65098 | | | 0.00 | 0 | 0.00 |
| ACL191 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 8.88768 | 100.00000 | 8.83325 | | | 0.00 | 0 | 0.00 |
| ACL192 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 5.92512 | 100.00000 | 5.88883 | | | 0.00 | 0 | 0.00 |
| ADB01S | On | 14/12/2012 | Spot Bond | | | 103.90964 | 89.70775 | 103.90964 | 89.48909 | | | 0.00 | 0 | 0.00 |
| ADB02S | On | 14/12/2012 | Spot Bond | | | 103.89068 | 89.68432 | 103.89068 | 89.46576 | | | 0.00 | 0 | 0.00 |
| ADB03S | On | 09/04/2013 | Spot Bond | | | 102.86773 | 70.29401 | 102.86773 | 70.16133 | | | 0.00 | 0 | 0.00 |
| AER01U | On | 18/11/2016 | Spot Bond | | | 100.00000 | 2.60455 | 100.00000 | 2.59824 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On | 21/11/2014 | Spot Bond | | | 100.89131 | 21.53701 | 100.89131 | 21.48441 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On | 21/11/2014 | Spot Bond | | | 100.99451 | 22.24813 | 100.99451 | 22.19375 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On | 21/11/2014 | Spot Bond | | | 101.06323 | 22.72176 | 101.06323 | 22.66619 | | | 0.00 | 0 | 0.00 |
| AIR01 | On | 15/03/2019 | Spot Bond | | | 104.59347 | 9.25354 | 104.59347 | 9.23206 | | | 0.00 | 0 | 5,400,000.00 |
| AIR02 | On | 30/04/2023 | Spot Bond | | | 122.89930 | 14.83411 | 122.89930 | 14.79533 | | | 0.00 | 0 | 3,350,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| AIR02U | On | 05/10/2014 | Spot Bond | | | 100.00000 | 29.34065 | 100.00000 | 29.26957 | | | 0.00 | 0 | 0.00 |
| AIR03 | On | 09/03/2016 | Spot Bond | | | 113.22249 | 14.83782 | 113.22249 | 14.80109 | | | 0.00 | 0 | 9,794,000.00 |
| AIR03U | On | 26/10/2014 | Spot Bond | | | 100.00000 | 24.37757 | 100.00000 | 26.70469 | | | 0.00 | 0 | 0.00 |
| AIR04U | On | 26/10/2029 | Spot Bond | | | 100.00000 | 11.36126 | 100.00000 | 17.00413 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On | 30/04/2028 | Spot Bond | | | 151.06546 | 5.32886 | 151.06546 | 5.31195 | | | 0.00 | 0 | 0.00 |
| AIRL02 | On | 18/02/2014 | Spot Bond | | | 125.57279 | 31.11788 | 125.57279 | 31.03558 | | | 0.00 | 0 | 0.00 |
| ANG01 | On | 14/01/2013 | Spot Bond | | | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | 80,200,000,000,000.00 | 802,000,000 | 300,000,000.00 | |
| ANG02 | On | 11/10/2013 | Spot Bond | | | 100.00000 | 36.71262 | 100.00000 | 36.43705 | | 180,500,000,000,000.00 | 805,000,000 | 700,000,000.00 | |
| BAW10 | On | 01/10/2016 | Spot Bond | | | 100.26923 | 10.25814 | 100.26923 | 10.23323 | | | 0.00 | 0 | 35,000,000.00 |
| BAW11 | On | 01/10/2018 | Spot Bond | | | 108.77896 | 9.87515 | 108.77896 | 9.85161 | | | 0.00 | 0 | 0.00 |
| BAW12 | On | 17/04/2015 | Spot Bond | | | 99.90066 | 19.30723 | 99.90066 | 16.67046 | | | 0.00 | 0 | 0.00 |
| BAW13 | On | 17/04/2017 | Spot Bond | | | 99.89602 | 9.34617 | 99.89602 | 8.06982 | | | 0.00 | 0 | 0.00 |
| BAW14U | On | 01/01/2014 | Spot Bond | | | 100.00000 | 37.93884 | 100.00000 | 37.82040 | | | 0.00 | 0 | 0.00 |
| BAW2 | On | 02/10/2015 | Spot Bond | | | 112.73330 | 17.10360 | 112.73330 | 17.06165 | | | 0.00 | 0 | 0.00 |
| BAW3 | On | 02/10/2017 | Spot Bond | | | 100.19041 | 9.31494 | 100.19041 | 9.29233 | | | 0.00 | 0 | 0.00 |
| BAW4 | On | 15/09/2013 | Spot Bond | | | 100.45105 | 58.81855 | 100.45105 | 58.67392 | | | 0.00 | 0 | 0.00 |
| BAW5 | On | 15/09/2013 | Spot Bond | | | 102.32887 | 51.99204 | 102.32887 | 51.87348 | | | 0.00 | 0 | 0.00 |
| BAW6 | On | 02/10/2014 | Spot Bond | | | 100.17231 | 27.36706 | 100.17231 | 27.30066 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAW7 | On | 02/10/2014 | Spot Bond | | | 103.90134 | 26.48183 | 103.90134 | 26.42102 | | | 0.00 | 0 | 0.00 |
| BAW8 | On | 02/10/2017 | Spot Bond | | | 108.14051 | 10.77365 | 108.14051 | 10.74810 | | | 0.00 | 0 | 2,040,000.00 |
| BAW9 | On | 03/02/2014 | Spot Bond | | | 101.25961 | 44.21309 | 101.25961 | 44.10478 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On | 31/03/2016 | Spot Bond | | | 104.66313 | 16.99357 | 104.66313 | 16.95069 | | | 0.00 | 0 | 0.00 |
| BAYA02 | On | 30/06/2013 | Spot Bond | | | 100.27024 | 58.26609 | 100.27024 | 58.12459 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On | 30/09/2015 | Spot Bond | | | 102.35861 | 19.25093 | 102.35861 | 19.20331 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On | 30/09/2015 | Spot Bond | | | 102.28416 | 19.24246 | 102.28416 | 19.19489 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On | 30/09/2016 | Spot Bond | | | 100.27011 | 13.49294 | 100.27011 | 13.46017 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On | 31/12/2015 | Spot Bond | | | 102.23278 | 16.39894 | 102.23278 | 16.35842 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On | 31/12/2017 | Spot Bond | | | 103.79822 | 12.57112 | 103.79822 | 12.53963 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On | 31/12/2015 | Spot Bond | | | 100.27685 | 15.58814 | 100.27685 | 15.55028 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On | 31/12/2015 | Spot Bond | | | 100.27685 | 15.58814 | 100.27685 | 15.55028 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On | 31/03/2016 | Spot Bond | | | 100.27691 | 15.58813 | 100.27691 | 15.55027 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On | 31/03/2016 | Spot Bond | | | 101.50925 | 16.21839 | 101.50925 | 16.17857 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On | 31/03/2016 | Spot Bond | | | 102.45999 | 17.03323 | 102.45999 | 16.99107 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On | 30/09/2015 | Spot Bond | | | 102.35861 | 19.25093 | 102.35861 | 19.20331 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On | 30/06/2016 | Spot Bond | | | 102.86494 | 14.68438 | 102.86494 | 14.64789 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On | 30/09/2016 | Spot Bond | | | 102.39307 | 11.29834 | 102.39307 | 11.27038 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| BAYA17 On | 30/09/2016 | Spot Bond | | | 100.26206 | 13.19353 | 100.26206 | 13.16149 | | | 0.00 | 0 | 0.00 |
| BAYA18 On | 31/12/2016 | Spot Bond | | | 100.25556 | 12.00706 | 100.25556 | 11.97791 | | | 0.00 | 0 | 0.00 |
| BAYA19 On | 31/12/2016 | Spot Bond | | | 100.25556 | 12.00706 | 100.25556 | 11.97791 | | | 0.00 | 0 | 0.00 |
| BAYA20 On | 30/09/2014 | Spot Bond | | | 100.24109 | 29.16348 | 100.24109 | 29.09268 | | | 0.00 | 0 | 0.00 |
| BAYA21 On | 31/03/2013 | Spot Bond | | | 100.18420 | 84.46102 | 100.18420 | 84.27050 | | | 0.00 | 0 | 0.00 |
| BAYA22 On | 30/09/2015 | Spot Bond | | | 100.00000 | 17.90578 | 100.00000 | 17.86239 | | | 0.00 | 0 | 0.00 |
| BAYA23 On | 30/06/2017 | Spot Bond | | | 100.92479 | 14.11174 | 100.92479 | 14.06732 | | | 0.00 | 0 | 0.00 |
| BAYA24 On | 30/06/2017 | Spot Bond | | | 100.32752 | 14.89882 | 100.32752 | 14.85218 | | | 0.00 | 0 | 0.00 |
| BAYA25 On | 30/06/2017 | Spot Bond | | | 99.23300 | 12.82281 | 99.23300 | 12.78304 | | | 0.00 | 0 | 0.00 |
| BAYA26 On | 30/09/2017 | Spot Bond | | | 99.11456 | 1.67978 | 99.11456 | 1.67457 | | | 0.00 | 0 | 185,000,000.00 |
| BAYA27 On | 30/09/2017 | Spot Bond | | | 100.00000 | 1.86230 | 100.00000 | 1.85402 | | | 0.00 | 0 | 0.00 |
| BAYA28 On | 30/09/2013 | Spot Bond | | | 100.18154 | 47.67595 | 100.18154 | 47.46368 | | | 0.00 | 0 | 0.00 |
| BAYA29 On | 31/12/2015 | Spot Bond | | | 100.00000 | 6.08603 | 100.00000 | 6.05637 | | | 0.00 | 0 | 0.00 |
| BAYB02 On | 31/03/2016 | Spot Bond | | | 104.64060 | 19.84543 | 104.64060 | 19.79536 | | | 0.00 | 0 | 0.00 |
| BAYB03 On | 31/12/2016 | Spot Bond | | | 103.89800 | 17.18306 | 103.89800 | 17.13999 | | | 0.00 | 0 | 0.00 |
| BAYB04 On | 31/03/2017 | Spot Bond | | | 102.66503 | 16.30676 | 102.66503 | 16.26632 | | | 0.00 | 0 | 0.00 |
| BAYB05 On | 30/06/2019 | Spot Bond | | | 100.33517 | 15.51978 | 100.33517 | 15.47119 | | | 0.00 | 0 | 0.00 |
| BAYC1UOn | 31/12/2016 | Spot Bond | | | 100.00000 | 5.42242 | 100.00000 | 5.41217 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYD1UOn | 30/06/2035 | Spot Bond | | | 100.00000 | 19.47675 | 100.00000 | 19.42957 | | | 0.00 | 0 | 0.00 |
| BAYD2UOn | 30/06/2035 | Spot Bond | | | 100.00000 | 17.72604 | 100.00000 | 17.68309 | | | 0.00 | 0 | 0.00 |
| BAYD3UOn | 30/06/2035 | Spot Bond | | | 100.00000 | 10.94200 | 100.00000 | 10.91549 | | | 0.00 | 0 | 0.00 |
| BAYD4UOn | 30/06/2035 | Spot Bond | | | 100.00000 | 10.94200 | 100.00000 | 10.91549 | | | 0.00 | 0 | 0.00 |
| BAYD5UOn | 30/06/2035 | Spot Bond | | | 100.00000 | 13.22939 | 100.00000 | 13.19734 | | | 0.00 | 0 | 0.00 |
| BAYD6UOn | 30/06/2035 | Spot Bond | | | 100.00000 | 11.46305 | 100.00000 | 11.43527 | | | 0.00 | 0 | 0.00 |
| BCJ01 On | 10/03/2013 | Spot Bond | | | 100.44416 | 77.04035 | 100.44416 | 76.71418 | | | 0.00 | 0 | 0.00 |
| BCP1 On | 30/09/2014 | Spot Bond | | | 100.27701 | 30.06934 | 100.27701 | 29.99551 | | | 0.00 | 0 | 0.00 |
| BCP2 On | 30/09/2015 | Spot Bond | | | 100.28373 | 18.71960 | 100.28373 | 18.67363 | | | 0.00 | 0 | 0.00 |
| BCP61UOn | 24/10/2012 | Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0.00 |
| BCP62UOn | 16/11/2012 | Spot Bond | | | 100.00000 | 92.40506 | 100.00000 | 92.17172 | | | 0.00 | 0 | 0.00 |
| BCP63UOn | 07/12/2012 | Spot Bond | | | 100.00000 | 87.74038 | 100.00000 | 87.52998 | | | 0.00 | 0 | 0.00 |
| BD0202 On | 31/12/2018 | Spot Bond | | | 165.86185 | 2.57244 | 165.86185 | 2.56402 | | | 0.00 | 0 | 0.00 |
| BD0205 On | 28/04/2028 | Spot Bond | | | 134.98268 | 8.07798 | 134.98268 | 8.05910 | | | 0.00 | 0 | 0.00 |
| BD0206 On | 02/03/2028 | Spot Bond | | | 135.23863 | 9.23872 | 135.23863 | 9.21709 | | | 0.00 | 0 | 0.00 |
| BD0302 On | 18/04/2028 | Spot Bond | | | 98.54987 | 12.27296 | 98.54987 | 12.24612 | | | 0.00 | 0 | 0.00 |
| BD310A On | 08/05/2014 | Spot Bond | | | 101.43384 | 31.98844 | 101.43384 | 31.90996 | | | 0.00 | 0 | 0.00 |
| BD310B On | 03/07/2013 | Spot Bond | | | 100.16538 | 56.70034 | 100.16538 | 56.56278 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BD310C On | 18/02/2014 | Spot Bond | | | 101.00289 | 42.98344 | 101.00289 | 42.87837 | | | 0.00 | 0 | 0.00 |
| BD311A On | 08/02/2014 | Spot Bond | | | 100.89815 | 42.56771 | 100.89815 | 42.46375 | | | 0.00 | 0 | 0.00 |
| BD311B On | 04/07/2013 | Spot Bond | | | 102.94694 | 56.43478 | 102.94694 | 56.29447 | | | 0.00 | 0 | 0.00 |
| BD311C On | 31/10/2013 | Spot Bond | | | 101.21182 | 44.13535 | 101.21182 | 44.02727 | | | 0.00 | 0 | 0.00 |
| BD311D On | 31/03/2013 | Spot Bond | | | 100.25001 | 84.49687 | 100.25001 | 84.30616 | | | 0.00 | 0 | 0.00 |
| BD311E On | 07/12/2023 | Spot Bond | | | 100.66600 | 7.76124 | 100.66600 | 7.74212 | | | 0.00 | 0 | 0.00 |
| BD311F On | 20/09/2014 | Spot Bond | | | 100.38899 | 27.91004 | 100.38899 | 27.84145 | | | 0.00 | 0 | 0.00 |
| BD32AU On | 08/05/2014 | Spot Bond | | | 100.00000 | 25.57991 | 100.00000 | 25.50005 | | | 0.00 | 0 | 0.00 |
| BEER01 On | 19/07/2013 | Spot Bond | | | 100.00000 | 60.92392 | 100.00000 | 60.78982 | | | 0.00 | 0 | 0.00 |
| BG22A1 On | 21/07/2016 | Spot Bond | | | 101.42461 | 10.23944 | 101.42461 | 11.81332 | | | 0.00 | 0 | 0.00 |
| BG22A2 On | 21/07/2016 | Spot Bond | | | 101.43555 | 10.28433 | 101.43555 | 11.87043 | | | 0.00 | 0 | 0.00 |
| BG22A3 On | 21/07/2016 | Spot Bond | | | 101.46836 | 10.41895 | 101.46836 | 12.04175 | | | 0.00 | 0 | 0.00 |
| BG22B1 On | 21/07/2016 | Spot Bond | | | 101.57774 | 10.86713 | 101.57774 | 12.61226 | | | 0.00 | 0 | 0.00 |
| BG22C1 On | 21/07/2016 | Spot Bond | | | 101.68711 | 11.31448 | 101.68711 | 13.18192 | | | 0.00 | 0 | 0.00 |
| BG22D1 On | 21/07/2016 | Spot Bond | | | 101.99310 | 12.56266 | 101.99310 | 14.77260 | | | 0.00 | 0 | 0.00 |
| BG22YU On | 21/07/2016 | Spot Bond | | | 100.00000 | 4.35558 | 100.00000 | 4.34503 | | | 0.00 | 0 | 0.00 |
| BG32A1 On | 30/10/2016 | Spot Bond | | | 101.25226 | 9.92090 | 101.25226 | 9.89659 | | | 0.00 | 0 | 0.00 |
| BG32A2 On | 30/10/2016 | Spot Bond | | | 101.32200 | 10.32156 | 101.32200 | 10.29626 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| BG32A3 | On | 30/10/2016 | Spot Bond | | | 101.35188 | 10.49315 | 101.35188 | 10.46742 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On | 30/10/2016 | Spot Bond | | | 101.36184 | 10.55033 | 101.36184 | 10.52446 | | | 0.00 | 0 | 0.00 |
| BG32B | On | 30/10/2016 | Spot Bond | | | 101.48134 | 11.23584 | 101.48134 | 11.20827 | | | 0.00 | 0 | 0.00 |
| BG32C | On | 30/10/2016 | Spot Bond | | | 101.64062 | 12.14803 | 101.64062 | 12.11817 | | | 0.00 | 0 | 0.00 |
| BG32DU | On | 30/10/2016 | Spot Bond | | | 100.00000 | 2.72738 | 100.00000 | 2.72077 | | | 0.00 | 0 | 0.00 |
| BG32YU | On | 30/10/2016 | Spot Bond | | | 100.00000 | 2.72738 | 100.00000 | 2.72077 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On | 15/03/2017 | Spot Bond | | | 100.41538 | 8.96050 | 100.41538 | 8.93847 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On | 15/03/2017 | Spot Bond | | | 100.45116 | 9.53492 | 100.45116 | 9.51148 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On | 15/03/2017 | Spot Bond | | | 100.46091 | 9.69153 | 100.46091 | 9.66769 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On | 15/03/2017 | Spot Bond | | | 105.04449 | 11.23668 | 105.04449 | 11.21050 | | | 0.00 | 0 | 0.00 |
| BG42B | On | 15/03/2017 | Spot Bond | | | 100.49015 | 10.16119 | 100.49015 | 10.13619 | | | 0.00 | 0 | 0.00 |
| BG42C | On | 15/06/2017 | Spot Bond | | | 100.54199 | 10.20140 | 100.54199 | 10.17630 | | | 0.00 | 0 | 0.00 |
| BG42DU | On | 15/03/2017 | Spot Bond | | | 100.00000 | 2.43561 | 100.00000 | 2.42965 | | | 0.00 | 0 | 0.00 |
| BG42YU | On | 15/03/2017 | Spot Bond | | | 100.00000 | 2.43561 | 100.00000 | 2.42965 | | | 0.00 | 0 | 0.00 |
| BID01 | On | 06/08/2014 | Spot Bond | | | 109.02542 | 29.93816 | 109.02542 | 29.86745 | | 2,834,660,920,000.00 | | 26,000,000 | 17,853,000.00 |
| BIDC14 | On | 26/10/2012 | Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| BIDC21 | On | 17/10/2012 | Spot Bond | | | 99.90382 | 66.68805 | 99.90382 | 99.72704 | | | 0.00 | 0 | 0.00 |
| BIDC23 | On | 26/10/2012 | Spot Bond | | | 99.78943 | 97.59853 | 99.78943 | 97.33880 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BIDC24 | On | 27/11/2012 | Spot Bond | | | 99.33557 | 89.96184 | 99.33557 | 89.74212 | | | 0.00 | 0 | 0.00 |
| BIDC25 | On | 25/01/2013 | Spot Bond | | | 98.45450 | 78.75638 | 98.45450 | 78.58943 | | | 0.00 | 0 | 0.00 |
| BIDC26 | On | 02/08/2013 | Spot Bond | | | 95.58562 | 58.79292 | 95.58562 | 58.68496 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On | 21/11/2015 | Spot Bond | | | 100.78103 | 12.26138 | 100.78103 | 12.23147 | | | 0.00 | 0 | 0.00 |
| BLG1A5 | On | 21/11/2032 | Spot Bond | | | 100.00000 | 7.26278 | 100.00000 | 7.24518 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On | 21/11/2032 | Spot Bond | | | 100.94045 | 7.60211 | 100.94045 | 7.58353 | | | 0.00 | 0 | 0.00 |
| BLG1B | On | 21/11/2015 | Spot Bond | | | 100.78378 | 12.28242 | 100.78378 | 12.25246 | | | 0.00 | 0 | 0.00 |
| BLG1C | On | 21/11/2015 | Spot Bond | | | 100.82929 | 12.62942 | 100.82929 | 12.59859 | | | 0.00 | 0 | 0.00 |
| BLG1D | On | 21/11/2015 | Spot Bond | | | 100.91196 | 13.25976 | 100.91196 | 13.22738 | | | 0.00 | 0 | 0.00 |
| BLG1E | On | 21/11/2015 | Spot Bond | | | 101.25521 | 15.87855 | 101.25521 | 15.83966 | | | 0.00 | 0 | 0.00 |
| BLG1F | On | 21/11/2032 | Spot Bond | | | 101.82396 | 14.77793 | 101.82396 | 14.74155 | | | 0.00 | 0 | 0.00 |
| BMWFO3 | On | 15/06/2013 | Spot Bond | | | 100.43475 | 58.69170 | 100.43475 | 58.54741 | | | 0.00 | 0 | 43,000,000.00 |
| BSR05 | On | 01/07/2013 | Spot Bond | | | 100.66283 | 56.59317 | 100.66283 | 56.45526 | | | 0.00 | 0 | 0.00 |
| BSR08 | On | 07/12/2012 | Spot Bond | | | 102.16271 | 90.24957 | 102.16271 | 90.02905 | | | 0.00 | 0 | 0.00 |
| BSR09 | On | 20/12/2013 | Spot Bond | | | 100.41213 | 39.58614 | 100.41213 | 39.46074 | | | 0.00 | 0 | 0.00 |
| BUS01U | On | 30/09/2016 | Spot Bond | | | 100.00000 | 8.44233 | 100.00000 | 8.42188 | | | 0.00 | 0 | 0.00 |
| CBL05 | On | 02/11/2012 | Spot Bond | | | 101.68827 | 97.83278 | 101.68827 | 97.57255 | | | 0.00 | 0 | 0.00 |
| CBL06 | On | 02/11/2014 | Spot Bond | | | 117.90266 | 30.22149 | 117.90266 | 30.14547 | | | 0.00 | 0 | 4,684,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CBL08 | On | 02/11/2016 | Spot Bond | | | 125.14109 | 19.30279 | 125.14109 | 19.25188 | | | 0.00 | 0 | 0.00 |
| CBL09 | On | 29/01/2017 | Spot Bond | | | 102.03851 | 14.45503 | 102.03851 | 14.41937 | | | 0.00 | 0 | 0.00 |
| CBL10 | On | 06/05/2014 | Spot Bond | | | 101.32226 | 31.37029 | 101.32226 | 31.29340 | | | 0.00 | 0 | 0.00 |
| CBL11 | On | 06/05/2016 | Spot Bond | | | 111.35530 | 17.91066 | 111.35530 | 17.86763 | | | 0.00 | 0 | 9,164,000.00 |
| CBL12 | On | 06/09/2018 | Spot Bond | | | 105.54647 | 12.41366 | 105.54647 | 12.38463 | | | 0.00 | 0 | 0.00 |
| CBL13 | On | 01/02/2019 | Spot Bond | | | 101.86680 | 13.80614 | 101.86680 | 13.77214 | | | 0.00 | 0 | 0.00 |
| CBL14 | On | 01/02/2019 | Spot Bond | | | 106.76252 | 13.34931 | 106.76252 | 13.31831 | | | 0.00 | 0 | 0.00 |
| CBL15 | On | 18/05/2015 | Spot Bond | | | 100.85304 | 16.75564 | 100.85304 | 16.70294 | | | 0.00 | 0 | 0.00 |
| CBL16 | On | 18/05/2017 | Spot Bond | | | 107.65219 | 14.27089 | 107.65219 | 14.23753 | | | 0.00 | 0 | 6,060,000.00 |
| CBL17 | On | 23/08/2019 | Spot Bond | | | 101.28817 | 0.41215 | 101.28817 | 0.41032 | | | 0.00 | 0 | 0.00 |
| CBL18 | On | 23/08/2019 | Spot Bond | | | 101.82280 | 19.60256 | 101.82280 | 19.52788 | | | 0.00 | 0 | 0.00 |
| CCT01 | On | 23/06/2023 | Spot Bond | | | 122.47945 | 13.89594 | 122.47945 | 13.85971 | | | 0.00 | 0 | 0.00 |
| CCT02 | On | 12/06/2024 | Spot Bond | | | 118.42047 | 13.54611 | 118.42047 | 13.51174 | | | 0.00 | 0 | 1,000,000.00 |
| CCT03 | On | 15/03/2025 | Spot Bond | | | 117.20315 | 10.33187 | 117.20315 | 10.30558 | | | 0.00 | 0 | 32,000,000.00 |
| CGR10 | On | 08/12/2016 | Spot Bond | | | 100.88420 | 13.48352 | 100.88420 | 13.45024 | | | 0.00 | 0 | 0.00 |
| CGR11 | On | 28/03/2016 | Spot Bond | | | 104.14474 | 16.57283 | 104.14474 | 16.54557 | | | 0.00 | 0 | 0.00 |
| CGR6 | On | 18/02/2013 | Spot Bond | | | 101.65048 | 94.53742 | 101.65048 | 94.29811 | | | 0.00 | 0 | 0.00 |
| CGR7 | On | 22/07/2014 | Spot Bond | | | 102.86721 | 34.39079 | 102.86721 | 34.30535 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CGR8 | On | 22/07/2015 | Spot Bond | | | 103.30382 | 22.89130 | 103.30382 | 22.83421 | | | 0.00 | 0 | 0.00 |
| CGR9 | On | 15/11/2012 | Spot Bond | | | 101.25944 | 94.41066 | 101.25944 | 94.16886 | | | 0.00 | 0 | 0.00 |
| CIG01 | On | 06/06/2015 | Spot Bond | | | 100.80383 | 19.78630 | 100.80383 | 19.72341 | | | 0.00 | 0 | 0.00 |
| CLN100 | On | 20/12/2012 | Spot Bond | | | 100.33426 | 86.25205 | 100.33426 | 86.05089 | | | 0.00 | 0 | 0.00 |
| CLN103 | On | 20/03/2013 | Spot Bond | | | 100.61895 | 87.24630 | 100.61895 | 87.04185 | | | 0.00 | 0 | 0.00 |
| CLN104 | On | 15/06/2014 | Spot Bond | | | 100.74860 | 32.14172 | 100.74860 | 32.06247 | | | 0.00 | 0 | 0.00 |
| CLN108 | On | 20/06/2013 | Spot Bond | | | 100.40933 | 58.24187 | 100.40933 | 58.09870 | | | 0.00 | 0 | 0.00 |
| CLN110 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 71.02005 | 100.00000 | 70.88630 | | | 0.00 | 0 | 0.00 |
| CLN111 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 71.02005 | 100.00000 | 70.88630 | | | 0.00 | 0 | 0.00 |
| CLN112 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 71.02005 | 100.00000 | 70.88630 | | | 0.00 | 0 | 0.00 |
| CLN113 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 71.02005 | 100.00000 | 70.88630 | | | 0.00 | 0 | 0.00 |
| CLN114 | On | 20/06/2013 | Spot Bond | | | 100.40933 | 58.24187 | 100.40933 | 58.09870 | | | 0.00 | 0 | 0.00 |
| CLN115 | On | 20/06/2013 | Spot Bond | | | 100.40933 | 58.24187 | 100.40933 | 58.09870 | | | 0.00 | 0 | 0.00 |
| CLN116 | On | 31/08/2013 | Spot Bond | | | 100.91360 | 61.60558 | 100.91360 | 61.45347 | | | 0.00 | 0 | 0.00 |
| CLN117 | On | 20/06/2013 | Spot Bond | | | 100.41216 | 58.26704 | 100.41216 | 58.12380 | | | 0.00 | 0 | 0.00 |
| CLN118 | On | 20/06/2013 | Spot Bond | | | 100.38376 | 58.01535 | 100.38376 | 57.87278 | | | 0.00 | 0 | 0.00 |
| CLN120 | On | 20/06/2013 | Spot Bond | | | 100.36102 | 57.81397 | 100.36102 | 57.67191 | | | 0.00 | 0 | 0.00 |
| CLN123 | On | 23/05/2013 | Spot Bond | | | 100.95747 | 62.17427 | 100.95747 | 62.02235 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN126 On | 20/08/2015 | Spot Bond | | | 101.78237 | 22.54253 | 101.78237 | 22.48706 | | | 0.00 | 0 | 0.00 |
| CLN127 On | 01/07/2013 | Spot Bond | | | 100.19516 | 56.75421 | 100.19516 | 56.61648 | | | 0.00 | 0 | 0.00 |
| CLN130 On | 20/08/2015 | Spot Bond | | | 101.76269 | 22.40251 | 101.76269 | 22.34738 | | | 0.00 | 0 | 0.00 |
| CLN132 On | 20/09/2013 | Spot Bond | | | 100.38372 | 58.01536 | 100.38372 | 57.87279 | | | 0.00 | 0 | 0.00 |
| CLN133 On | 20/09/2013 | Spot Bond | | | 100.36383 | 57.83915 | 100.36383 | 57.69703 | | | 0.00 | 0 | 0.00 |
| CLN134 On | 20/08/2015 | Spot Bond | | | 101.86667 | 23.14226 | 101.86667 | 23.08527 | | | 0.00 | 0 | 0.00 |
| CLN135 On | 22/08/2013 | Spot Bond | | | 100.97002 | 62.29504 | 100.97002 | 62.14282 | | | 0.00 | 0 | 0.00 |
| CLN136 On | 22/08/2013 | Spot Bond | | | 100.92517 | 62.12393 | 100.92517 | 61.97219 | | | 0.00 | 0 | 0.00 |
| CLN138 On | 31/08/2013 | Spot Bond | | | 101.01305 | 62.06773 | 101.01305 | 61.91436 | | | 0.00 | 0 | 0.00 |
| CLN140 On | 20/06/2013 | Spot Bond | | | 100.41784 | 58.31737 | 100.41784 | 58.17401 | | | 0.00 | 0 | 0.00 |
| CLN141 On | 20/06/2013 | Spot Bond | | | 100.39797 | 58.14119 | 100.39797 | 57.99829 | | | 0.00 | 0 | 0.00 |
| CLN143 On | 20/09/2013 | Spot Bond | | | 100.40359 | 58.19155 | 100.40359 | 58.04852 | | | 0.00 | 0 | 0.00 |
| CLN145 On | 20/09/2013 | Spot Bond | | | 104.39421 | 54.17433 | 104.39421 | 54.04876 | | | 0.00 | 0 | 0.00 |
| CLN147 On | 19/04/2013 | Spot Bond | | | 101.82300 | 70.46557 | 101.82300 | 70.30729 | | | 0.00 | 0 | 0.00 |
| CLN149 On | 20/09/2013 | Spot Bond | | | 102.79173 | 52.32871 | 102.79173 | 52.20895 | | | 0.00 | 0 | 0.00 |
| CLN152 On | 20/08/2013 | Spot Bond | | | 101.32621 | 63.75825 | 101.32621 | 63.60195 | | | 0.00 | 0 | 0.00 |
| CLN153 On | 25/11/2012 | Spot Bond | | | 100.86778 | 91.84501 | 100.86778 | 91.61646 | | | 0.00 | 0 | 0.00 |
| CLN154 On | 20/03/2014 | Spot Bond | | | 100.52565 | 41.34175 | 100.52565 | 41.24002 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN156 On | 20/12/2013 | Spot Bond | | | 101.34356 | 40.69426 | 101.34356 | 40.59339 | | | 0.00 | 0 | 0.00 |
| CLN157 On | 20/12/2013 | Spot Bond | | | 101.34356 | 40.69426 | 101.34356 | 40.59339 | | | 0.00 | 0 | 0.00 |
| CLN158 On | 19/04/2013 | Spot Bond | | | 99.85161 | 66.44350 | 99.85161 | 66.28276 | | | 0.00 | 0 | 0.00 |
| CLN159 On | 14/02/2015 | Spot Bond | | | 101.22270 | 23.04674 | 101.22270 | 22.99029 | | | 0.00 | 0 | 0.00 |
| CLN162 On | 20/09/2015 | Spot Bond | | | 100.00000 | 16.89847 | 100.00000 | 16.85709 | | | 0.00 | 0 | 0.00 |
| CLN163 On | 20/09/2015 | Spot Bond | | | 100.00000 | 16.71291 | 100.00000 | 16.67197 | | | 0.00 | 0 | 0.00 |
| CLN164 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.10803 | 100.00000 | 37.01813 | | | 0.00 | 0 | 0.00 |
| CLN165 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.10803 | 100.00000 | 37.01813 | | | 0.00 | 0 | 0.00 |
| CLN166 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.10803 | 100.00000 | 37.01813 | | | 0.00 | 0 | 0.00 |
| CLN167 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.10803 | 100.00000 | 37.01813 | | | 0.00 | 0 | 0.00 |
| CLN168 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.10803 | 100.00000 | 37.01813 | | | 0.00 | 0 | 0.00 |
| CLN169 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.10803 | 100.00000 | 37.01813 | | | 0.00 | 0 | 0.00 |
| CLN170 On | 20/12/2015 | Spot Bond | | | 100.42338 | 13.13220 | 100.42338 | 13.09992 | | | 0.00 | 0 | 0.00 |
| CLN172 On | 30/04/2014 | Spot Bond | | | 100.00000 | 37.10803 | 100.00000 | 37.01813 | | | 0.00 | 0 | 0.00 |
| CLN173 On | 25/11/2012 | Spot Bond | | | 100.00000 | 91.76384 | 100.00000 | 91.53727 | | | 0.00 | 0 | 0.00 |
| CLN174 On | 31/03/2013 | Spot Bond | | | 100.50974 | 84.31450 | 100.50974 | 84.12380 | | | 0.00 | 0 | 0.00 |
| CLN175 On | 31/03/2013 | Spot Bond | | | 100.82702 | 84.41278 | 100.82702 | 84.22136 | | | 0.00 | 0 | 0.00 |
| CLN176 On | 31/03/2013 | Spot Bond | | | 100.54079 | 84.36235 | 100.54079 | 84.17150 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN177 On | 31/03/2013 | Spot Bond | | | 100.49424 | 84.36899 | 100.49424 | 84.17820 | | | 0.00 | 0 | 0.00 |
| CLN178 On | 15/04/2014 | Spot Bond | | | 100.00000 | 38.78808 | 100.00000 | 38.69412 | | | 0.00 | 0 | 0.00 |
| CLN179 On | 20/03/2016 | Spot Bond | | | 100.39213 | 12.58499 | 100.39213 | 12.55406 | | | 0.00 | 0 | 0.00 |
| CLN180 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66776 | 100.00000 | 66.66776 | | | 0.00 | 0 | 0.00 |
| CLN181 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66776 | 100.00000 | 66.66776 | | | 0.00 | 0 | 0.00 |
| CLN183 On | 15/06/2016 | Spot Bond | | | 100.60029 | 13.16335 | 100.60029 | 13.13093 | | | 0.00 | 0 | 0.00 |
| CLN184 On | 01/07/2021 | Spot Bond | | | 102.77141 | 12.61413 | 102.77141 | 12.58573 | | | 0.00 | 0 | 0.00 |
| CLN185 On | 15/06/2016 | Spot Bond | | | 100.60029 | 13.16335 | 100.60029 | 13.13093 | | | 0.00 | 0 | 0.00 |
| CLN186 On | 06/07/2016 | Spot Bond | | | 100.01323 | 10.22567 | 100.01323 | 10.20090 | | | 0.00 | 0 | 0.00 |
| CLN187 On | 15/06/2014 | Spot Bond | | | 100.90290 | 34.12867 | 100.90290 | 34.04441 | | | 0.00 | 0 | 0.00 |
| CLN188 On | 20/06/2014 | Spot Bond | | | 100.91909 | 35.63555 | 100.91909 | 35.54755 | | | 0.00 | 0 | 0.00 |
| CLN191 On | 23/08/2016 | Spot Bond | | | 106.57524 | 6.57318 | 106.57524 | 6.55794 | | | 0.00 | 0 | 0.00 |
| CLN192 On | 24/08/2016 | Spot Bond | | | 99.04734 | 14.34383 | 99.04734 | 14.30938 | | | 0.00 | 0 | 0.00 |
| CLN193 On | 29/08/2021 | Spot Bond | | | 106.47706 | 3.13955 | 106.47706 | 3.13191 | | | 0.00 | 0 | 0.00 |
| CLN194 On | 31/08/2016 | Spot Bond | | | 100.91984 | 12.97713 | 100.91984 | 12.94787 | | | 0.00 | 0 | 0.00 |
| CLN195 On | 15/06/2014 | Spot Bond | | | 101.01820 | 35.61683 | 101.01820 | 35.52881 | | | 0.00 | 0 | 0.00 |
| CLN196 On | 15/06/2016 | Spot Bond | | | 100.60029 | 13.16335 | 100.60029 | 13.13093 | | | 0.00 | 0 | 0.00 |
| CLN197 On | 15/06/2016 | Spot Bond | | | 100.60029 | 13.16335 | 100.60029 | 13.13093 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN198 On | 13/09/2021 | Spot Bond | | | 106.09892 | 3.56642 | 106.09892 | 3.55766 | | | 0.00 | 0 | 0.00 |
| CLN199 On | 13/09/2016 | Spot Bond | | | 106.04227 | 6.62714 | 106.04227 | 6.61089 | | | 0.00 | 0 | 0.00 |
| CLN200 On | 20/12/2016 | Spot Bond | | | 100.61212 | 13.38523 | 100.61212 | 13.35227 | | | 0.00 | 0 | 0.00 |
| CLN205 On | 24/03/2013 | Spot Bond | | | 100.32240 | 85.74399 | 100.32240 | 85.54544 | | | 0.00 | 0 | 0.00 |
| CLN209 On | 20/03/2013 | Spot Bond | | | 100.39517 | 86.43613 | 100.39517 | 86.23397 | | | 0.00 | 0 | 0.00 |
| CLN210 On | 20/06/2013 | Spot Bond | | | 100.47626 | 58.83572 | 100.47626 | 58.69101 | | | 0.00 | 0 | 0.00 |
| CLN211 On | 20/12/2013 | Spot Bond | | | 100.57686 | 41.97547 | 100.57686 | 41.87213 | | | 0.00 | 0 | 0.00 |
| CLN213 On | 12/10/2014 | Spot Bond | | | 99.98364 | 26.25227 | 99.98364 | 26.58772 | | | 0.00 | 0 | 0.00 |
| CLN214 On | 12/10/2014 | Spot Bond | | | 99.98339 | 26.32435 | 99.98339 | 26.65963 | | | 0.00 | 0 | 0.00 |
| CLN215 On | 17/10/2016 | Spot Bond | | | 103.62392 | 11.47509 | 103.62392 | 11.44894 | | | 0.00 | 0 | 0.00 |
| CLN216 On | 11/10/2014 | Spot Bond | | | 99.99988 | 26.51119 | 99.99988 | 26.44696 | | | 0.00 | 0 | 0.00 |
| CLN217 On | 11/10/2014 | Spot Bond | | | 99.99989 | 26.43100 | 99.99989 | 26.36696 | | | 0.00 | 0 | 0.00 |
| CLN219 On | 20/10/2016 | Spot Bond | | | 99.79173 | 9.50709 | 99.79173 | 9.48411 | | | 0.00 | 0 | 0.00 |
| CLN220 On | 20/10/2016 | Spot Bond | | | 99.80002 | 9.50584 | 99.80002 | 9.48285 | | | 0.00 | 0 | 0.00 |
| CLN221 On | 20/10/2016 | Spot Bond | | | 103.81175 | 11.48188 | 103.81175 | 11.45568 | | | 0.00 | 0 | 0.00 |
| CLN222 On | 20/10/2016 | Spot Bond | | | 103.81175 | 11.48188 | 103.81175 | 11.45568 | | | 0.00 | 0 | 0.00 |
| CLN223 On | 15/06/2014 | Spot Bond | | | 104.34821 | 33.99450 | 104.34821 | 33.90802 | | | 0.00 | 0 | 0.00 |
| CLN224 On | 15/06/2014 | Spot Bond | | | 107.51178 | 34.54864 | 107.51178 | 34.45838 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN225 On | 09/12/2016 | Spot Bond | | | 107.00303 | 13.63157 | 107.00303 | 13.59969 | | | 0.00 | 0 | 0.00 |
| CLN226 On | 20/12/2016 | Spot Bond | | | 100.43472 | 10.14891 | 100.43472 | 10.12396 | | | 0.00 | 0 | 0.00 |
| CLN227 On | 20/12/2016 | Spot Bond | | | 100.48341 | 11.03625 | 100.48341 | 11.00911 | | | 0.00 | 0 | 0.00 |
| CLN228 On | 14/06/2013 | Spot Bond | | | 100.44030 | 58.48064 | 100.44030 | 58.33685 | | | 0.00 | 0 | 0.00 |
| CLN229 On | 14/06/2013 | Spot Bond | | | 100.44323 | 58.50089 | 100.44323 | 58.35704 | | | 0.00 | 0 | 0.00 |
| CLN230 On | 17/01/2015 | Spot Bond | | | 99.90043 | 19.38072 | 99.90043 | 22.45409 | | | 0.00 | 0 | 0.00 |
| CLN231 On | 17/01/2015 | Spot Bond | | | 99.90043 | 19.38072 | 99.90043 | 22.45409 | | | 0.00 | 0 | 0.00 |
| CLN232 On | 20/06/2014 | Spot Bond | | | 100.94701 | 37.50043 | 100.94701 | 37.42471 | | | 0.00 | 0 | 0.00 |
| CLN233 On | 02/02/2013 | Spot Bond | | | 101.15359 | 97.21812 | 101.15359 | 96.96282 | | | 0.00 | 0 | 0.00 |
| CLN234 On | 19/04/2013 | Spot Bond | | | 99.83657 | 66.69841 | 99.83657 | 66.53707 | | | 0.00 | 0 | 0.00 |
| CLN235 On | 19/04/2013 | Spot Bond | | | 99.83657 | 66.69841 | 99.83657 | 66.53707 | | | 0.00 | 0 | 0.00 |
| CLN236 On | 15/06/2016 | Spot Bond | | | 100.64882 | 14.64683 | 100.64882 | 14.61733 | | | 0.00 | 0 | 0.00 |
| CLN237 On | 14/02/2017 | Spot Bond | | | 101.05242 | 9.98623 | 101.05242 | 9.96180 | | | 0.00 | 0 | 0.00 |
| CLN238 On | 15/02/2013 | Spot Bond | | | 100.93369 | 94.00415 | 100.93369 | 93.76592 | | | 0.00 | 0 | 0.00 |
| CLN239 On | 20/03/2017 | Spot Bond | | | 100.44136 | 10.06749 | 100.44136 | 10.04726 | | | 0.00 | 0 | 0.00 |
| CLN240 On | 24/02/2015 | Spot Bond | | | 100.86994 | 21.51347 | 100.86994 | 21.46095 | | | 0.00 | 0 | 0.00 |
| CLN241 On | 24/02/2017 | Spot Bond | | | 100.93114 | 10.25930 | 100.93114 | 10.23424 | | | 0.00 | 0 | 0.00 |
| CLN242 On | 24/02/2019 | Spot Bond | | | 101.19905 | 10.91824 | 101.19905 | 10.89397 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN243 | On | 24/02/2019 | | | 101.19905 | 10.91824 | 101.19905 | 10.89397 | | | 0.00 | 0 | 0.00 |
| CLN244 | On | 25/02/2015 | | | 100.81644 | 21.47656 | 100.81644 | 21.42415 | | | 0.00 | 0 | 0.00 |
| CLN245 | On | 25/02/2015 | | | 100.81889 | 21.49545 | 100.81889 | 21.44298 | | | 0.00 | 0 | 0.00 |
| CLN246 | On | 24/02/2017 | | | 100.84952 | 14.97454 | 100.84952 | 14.93799 | | | 0.00 | 0 | 0.00 |
| CLN247 | On | 24/02/2017 | | | 101.47693 | 14.80652 | 101.47693 | 14.77018 | | | 0.00 | 0 | 0.00 |
| CLN248 | On | 14/03/2015 | | | 100.47537 | 20.36278 | 100.47537 | 20.31270 | | | 0.00 | 0 | 0.00 |
| CLN249 | On | 24/02/2017 | | | 101.44712 | 14.55851 | 101.44712 | 14.52278 | | | 0.00 | 0 | 0.00 |
| CLN250 | On | 26/03/2015 | | | 100.26649 | 19.88394 | 100.26649 | 19.83513 | | | 0.00 | 0 | 1,000,000.00 |
| CLN251 | On | 26/03/2015 | | | 100.26649 | 19.88394 | 100.26649 | 19.83513 | | | 0.00 | 0 | 0.00 |
| CLN252 | On | 26/03/2015 | | | 100.26649 | 19.88394 | 100.26649 | 19.83513 | | | 0.00 | 0 | 0.00 |
| CLN253 | On | 26/03/2015 | | | 100.26649 | 19.88394 | 100.26649 | 19.83513 | | | 0.00 | 0 | 1,000,000.00 |
| CLN254 | On | 26/03/2015 | | | 100.26649 | 19.88394 | 100.26649 | 19.83513 | | | 0.00 | 0 | 1,000,000.00 |
| CLN255 | On | 26/03/2015 | | | 100.27379 | 20.04563 | 100.27379 | 19.99641 | | | 0.00 | 0 | 0.00 |
| CLN256 | On | 26/03/2017 | | | 100.28582 | 9.40583 | 100.28582 | 9.38273 | | | 0.00 | 0 | 1,000,000.00 |
| CLN257 | On | 26/03/2017 | | | 100.28582 | 9.40583 | 100.28582 | 9.38273 | | | 0.00 | 0 | 0.00 |
| CLN258 | On | 26/03/2017 | | | 100.28582 | 9.40583 | 100.28582 | 9.38273 | | | 0.00 | 0 | 2,000,000.00 |
| CLN259 | On | 26/03/2017 | | | 100.28582 | 9.40583 | 100.28582 | 9.38273 | | | 0.00 | 0 | 1,000,000.00 |
| CLN260 | On | 26/03/2017 | | | 100.28582 | 9.40583 | 100.28582 | 9.38273 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| CLN261 | On | 26/03/2017 | Spot Bond | | | 100.28785 | 9.45686 | 100.28785 | 9.43365 | | | 0.00 | 0 | 0.00 |
| CLN262 | On | 26/03/2019 | Spot Bond | | | 106.98684 | 9.84377 | 106.98684 | 9.82050 | | | 0.00 | 0 | 0.00 |
| CLN263 | On | 20/06/2014 | Spot Bond | | | 100.51194 | 29.69221 | 100.51194 | 29.61915 | | | 0.00 | 0 | 0.00 |
| CLN264 | On | 18/08/2014 | Spot Bond | | | 100.89505 | 29.73881 | 100.89505 | 29.66619 | | | 0.00 | 0 | 0.00 |
| CLN265 | On | 02/04/2013 | Spot Bond | | | 100.15533 | 79.78231 | 100.15533 | 79.55667 | | | 0.00 | 0 | 0.00 |
| CLN266 | On | 16/03/2014 | Spot Bond | | | 100.39498 | 39.62537 | 100.39498 | 39.52798 | | | 0.00 | 0 | 0.00 |
| CLN267 | On | 16/03/2014 | Spot Bond | | | 100.39498 | 39.62537 | 100.39498 | 39.52798 | | | 0.00 | 0 | 0.00 |
| CLN268 | On | 30/04/2017 | Spot Bond | | | 101.37065 | 9.36401 | 101.37065 | 9.33443 | | | 0.00 | 0 | 0.00 |
| CLN269 | On | 20/06/2017 | Spot Bond | | | 100.49989 | 10.55383 | 100.49989 | 10.52787 | | | 0.00 | 0 | 0.00 |
| CLN270 | On | 24/02/2017 | Spot Bond | | | 101.35958 | 14.00081 | 101.35958 | 13.96648 | | | 0.00 | 0 | 0.00 |
| CLN271 | On | 20/06/2017 | Spot Bond | | | 100.58462 | 12.11375 | 100.58462 | 12.08393 | | | 0.00 | 0 | 0.00 |
| CLN272 | On | 20/06/2017 | Spot Bond | | | 100.39320 | 8.78440 | 100.39320 | 8.76282 | | | 0.00 | 0 | 0.00 |
| CLN273 | On | 20/06/2017 | Spot Bond | | | 100.39040 | 8.73227 | 100.39040 | 8.71081 | | | 0.00 | 0 | 0.00 |
| CLN274 | On | 20/06/2017 | Spot Bond | | | 100.40357 | 8.78315 | 100.40357 | 8.76157 | | 301,210,710,000.00 | 0.00 | 3,000,000 | 1,500,000.00 |
| CLN275 | On | 22/05/2017 | Spot Bond | | | 100.91562 | 8.43911 | 100.91562 | 8.41255 | | | 0.00 | 0 | 0.00 |
| CLN276 | On | 24/05/2017 | Spot Bond | | | 101.06552 | 9.79409 | 101.06552 | 9.76323 | | | 0.00 | 0 | 0.00 |
| CLN277 | On | 25/05/2017 | Spot Bond | | | 100.99983 | 9.77203 | 100.99983 | 9.74125 | | | 0.00 | 0 | 0.00 |
| CLN278 | On | 20/06/2017 | Spot Bond | | | 100.40244 | 8.76230 | 100.40244 | 8.74076 | | 200,804,880,000.00 | 0.00 | 2,000,000 | 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 |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN279 On | 20/06/2015 | Spot Bond | | | 100.54373 | 18.43482 | 100.54373 | 18.38945 | | | 0.00 | 0 | 0.00 |
| CLN280 On | 07/06/2017 | Spot Bond | | | 100.65226 | 10.62286 | 100.65226 | 10.58914 | | | 0.00 | 0 | 0.00 |
| CLN281 On | 21/06/2015 | Spot Bond | | | 100.36006 | 16.83443 | 100.36006 | 16.78113 | | | 0.00 | 0 | 0.00 |
| CLN282 On | 27/06/2015 | Spot Bond | | | 100.24531 | 16.41708 | 100.24531 | 16.36514 | | | 0.00 | 0 | 0.00 |
| CLN283 On | 20/09/2015 | Spot Bond | | | 100.37919 | 17.11544 | 100.37919 | 17.06123 | | | 0.00 | 0 | 0.00 |
| CLN284 On | 20/06/2017 | Spot Bond | | | 100.44355 | 11.33129 | 100.44355 | 11.29539 | | | 0.00 | 0 | 0.00 |
| CLN285 On | 20/06/2017 | Spot Bond | | | 100.44355 | 11.33129 | 100.44355 | 11.29539 | | | 0.00 | 0 | 0.00 |
| CLN286 On | 20/06/2017 | Spot Bond | | | 100.44355 | 11.33129 | 100.44355 | 11.29539 | | | 0.00 | 0 | 0.00 |
| CLN287 On | 20/06/2017 | Spot Bond | | | 100.44355 | 11.33129 | 100.44355 | 11.29539 | | | 0.00 | 0 | 0.00 |
| CLN288 On | 10/08/2017 | Spot Bond | | | 101.18342 | 11.36444 | 101.18342 | 11.31397 | | | 0.00 | 0 | 0.00 |
| CLN289 On | 30/08/2017 | Spot Bond | | | 100.81012 | 2.08862 | 100.81012 | 2.07938 | | | 0.00 | 0 | 0.00 |
| CLN290 On | 26/06/2017 | Spot Bond | | | 100.17296 | 1.84491 | 100.17296 | 1.83601 | | | 0.00 | 0 | 0.00 |
| CLN291 On | 26/06/2017 | Spot Bond | | | 100.17296 | 1.84491 | 100.17296 | 1.83601 | | | 0.00 | 0 | 0.00 |
| CLN292 On | 26/06/2017 | Spot Bond | | | 100.17084 | 1.84504 | 100.17084 | 1.83614 | | | 0.00 | 0 | 0.00 |
| CLN293 On | 30/06/2017 | Spot Bond | | | 100.14936 | 1.83219 | 100.14936 | 1.82376 | | | 0.00 | 0 | 0.00 |
| CLN294 On | 26/06/2017 | Spot Bond | | | 100.14949 | 1.83882 | 100.14949 | 1.82984 | | | 0.00 | 0 | 0.00 |
| CLN295 On | 30/06/2017 | Spot Bond | | | 100.15029 | 1.83340 | 100.15029 | 1.82486 | | | 0.00 | 0 | 0.00 |
| CLN296 On | 20/12/2017 | Spot Bond | | | 100.00000 | 1.17039 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN39 | On | 07/02/2016 | Spot Bond | | | 100.00000 | 19.70196 | 100.00000 | 19.65859 | | | 0.00 | 0 | 0.00 |
| CLN40 | On | 07/02/2016 | Spot Bond | | | 100.00000 | 19.70196 | 100.00000 | 19.65859 | | | 0.00 | 0 | 0.00 |
| CLN42 | On | 18/04/2028 | Spot Bond | | | 34.94295 | 0.67875 | 34.94295 | 0.67816 | | | 0.00 | 0 | 0.00 |
| CLN44 | On | 31/03/2013 | Spot Bond | | | 154.47129 | 59.74522 | 154.47129 | 59.59671 | | | 0.00 | 0 | 0.00 |
| CLN46 | On | 07/03/2013 | Spot Bond | | | 100.53703 | 88.89657 | 100.53703 | 88.68188 | | | 0.00 | 0 | 0.00 |
| CLN47 | On | 07/03/2013 | Spot Bond | | | 100.53241 | 88.88612 | 100.53241 | 88.67146 | | | 0.00 | 0 | 0.00 |
| CLN48 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 111.72898 | 100.00000 | 111.49698 | | | 0.00 | 0 | 0.00 |
| CLN49 | On | 31/03/2013 | Spot Bond | | | 154.29358 | 91.22392 | 154.29358 | 90.98782 | | | 0.00 | 0 | 0.00 |
| CLN50 | On | 07/03/2013 | Spot Bond | | | 100.52779 | 88.87567 | 100.52779 | 88.66103 | | | 0.00 | 0 | 0.00 |
| CLN51 | On | 07/03/2013 | Spot Bond | | | 152.83040 | 63.74239 | 152.83040 | 63.57502 | | | 0.00 | 0 | 0.00 |
| CLN52 | On | 30/04/2013 | Spot Bond | | | 101.20452 | 65.22388 | 101.20452 | 65.06418 | | | 0.00 | 0 | 0.00 |
| CLN54 | On | 30/04/2013 | Spot Bond | | | 101.20452 | 65.22388 | 101.20452 | 65.06418 | | | 0.00 | 0 | 0.00 |
| CLN55 | On | 18/04/2028 | Spot Bond | | | 156.76383 | 6.39446 | 156.76383 | 6.37152 | | | 0.00 | 0 | 0.00 |
| CLN56 | On | 30/04/2013 | Spot Bond | | | 94.77223 | 72.89568 | 94.77223 | 72.74133 | | | 0.00 | 0 | 0.00 |
| CLN57 | On | 30/04/2013 | Spot Bond | | | 97.02201 | 72.35181 | 97.02201 | 72.19563 | | | 0.00 | 0 | 0.00 |
| CLN58 | On | 07/03/2013 | Spot Bond | | | 100.53241 | 88.88612 | 100.53241 | 88.67146 | | | 0.00 | 0 | 0.00 |
| CLN59 | On | 07/03/2013 | Spot Bond | | | 100.53241 | 88.88612 | 100.53241 | 88.67146 | | | 0.00 | 0 | 0.00 |
| CLN61 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 14.36601 | 100.00000 | 14.33082 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN71 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00038 | 100.00000 | 0.00038 | | | 0.00 | 0 | 0.00 |
| CLN72 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00038 | 100.00000 | 0.00038 | | | 0.00 | 0 | 0.00 |
| CLN78 | On | 19/04/2013 | Spot Bond | | | 101.10498 | 74.04515 | 101.10498 | 73.87979 | | | 0.00 | 0 | 0.00 |
| CLN81 | On | 18/04/2028 | Spot Bond | | | 120.49629 | 10.77105 | 120.49629 | 10.74333 | | | 0.00 | 0 | 0.00 |
| CLN88 | On | 28/04/2028 | Spot Bond | | | 134.98268 | 0.00017 | 134.98268 | 0.00017 | | | 0.00 | 0 | 0.00 |
| CLN89 | On | 02/03/2028 | Spot Bond | | | 135.23863 | 0.00019 | 135.23863 | 0.00019 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On | 20/10/2015 | Spot Bond | | | 78.86322 | 17.39270 | 78.86322 | 17.36509 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On | 20/10/2015 | Spot Bond | | | 78.68249 | 17.44567 | 78.68249 | 17.41803 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On | 10/10/2016 | Spot Bond | | | 100.01914 | 10.81279 | 100.01914 | 10.78658 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On | 10/10/2016 | Spot Bond | | | 100.01914 | 10.81279 | 100.01914 | 10.78658 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On | 20/09/2016 | Spot Bond | | | 100.44036 | 11.49117 | 100.44036 | 11.46292 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On | 20/12/2016 | Spot Bond | | | 100.40864 | 9.68439 | 100.40864 | 9.66059 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On | 20/06/2017 | Spot Bond | | | 100.41492 | 8.99162 | 100.41492 | 8.96951 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On | 10/07/2013 | Spot Bond | | | 100.01997 | 54.85198 | 100.01997 | 54.68069 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On | 20/06/2017 | Spot Bond | | | 100.41000 | 9.09715 | 100.41000 | 9.07479 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On | 24/07/2017 | Spot Bond | | | 101.50812 | 8.99450 | 101.50812 | 8.95401 | | | 0.00 | 0 | 0.00 |
| COJ02 | On | 15/09/2016 | Spot Bond | | | 109.94659 | 14.59127 | 109.94659 | 14.55599 | | | 0.00 | 0 | 0.00 |
| COJ03 | On | 26/04/2013 | Spot Bond | | | 106.29178 | 71.79334 | 106.29178 | 71.62632 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| COJ04 | On | 05/06/2018 | Spot Bond | | | 106.25789 | 12.32373 | 106.25789 | 12.29507 | | | 3,187,736,700,000.00 | 30,000,000 | 15,010,000.00 |
| COJ05 | On | 05/06/2023 | Spot Bond | | | 122.59946 | 14.13166 | 122.59946 | 14.09479 | | | 0.00 | 0 | 339,547,000.00 |
| COJ06 | On | 09/12/2015 | Spot Bond | | | 112.90836 | 18.57970 | 112.90836 | 18.53432 | | | 0.00 | 0 | 30,100,000.00 |
| COJ07 | On | 23/03/2021 | Spot Bond | | | 111.62273 | 10.29342 | 111.62273 | 10.26823 | | | 0.00 | 0 | 0.00 |
| COJ10C | On | 18/01/2013 | Spot Bond | | | 100.00000 | 84.36640 | 100.00000 | 84.18260 | | | 0.00 | 0 | 0.00 |
| COJ12C | On | 17/02/2013 | Spot Bond | | | 5.86800 | 103.81473 | 5.86800 | 103.79837 | | | 0.00 | 0 | 0.00 |
| CPL002 | On | 29/11/2014 | Spot Bond | | | 100.79434 | 21.39057 | 100.79434 | 21.33838 | | | 0.00 | 0 | 0.00 |
| CPL003 | On | 28/02/2017 | Spot Bond | | | 100.83040 | 9.95463 | 100.83040 | 9.93033 | | | 0.00 | 0 | 0.00 |
| CPL005 | On | 01/03/2015 | Spot Bond | | | 100.70290 | 21.28726 | 100.70290 | 21.23481 | | | 0.00 | 0 | 0.00 |
| CPL007 | On | 01/08/2015 | Spot Bond | | | 101.26682 | 20.29903 | 101.26682 | 20.20884 | | | 0.00 | 0 | 0.00 |
| CPL008 | On | 27/11/2012 | Spot Bond | | | 100.65651 | 89.84191 | 100.65651 | 89.61987 | | | 0.00 | 0 | 0.00 |
| CPL009 | On | 07/12/2012 | Spot Bond | | | 100.45141 | 90.02227 | 100.45141 | 89.80553 | | | 0.00 | 0 | 0.00 |
| DENG28 | On | 12/02/2013 | Spot Bond | | | 100.00000 | 75.56936 | 100.00000 | 75.41322 | | | 0.00 | 0 | 0.00 |
| DENG31 | On | 02/04/2013 | Spot Bond | | | 100.00000 | 70.52493 | 100.00000 | 70.39261 | | | 0.00 | 0 | 0.00 |
| DENG41 | On | 28/01/2013 | Spot Bond | | | 100.18699 | 77.95937 | 100.18699 | 77.79290 | | | 0.00 | 0 | 0.00 |
| DENG42 | On | 03/04/2013 | Spot Bond | | | 100.13300 | 72.14388 | 100.13300 | 72.00866 | | | 0.00 | 0 | 0.00 |
| DRD03 | On | 02/07/2014 | Spot Bond | | | 100.21016 | 38.61145 | 100.21016 | 38.44137 | | | 0.00 | 0 | 0.00 |
| DRD04 | On | 03/07/2015 | Spot Bond | | | 100.22082 | 19.05692 | 100.22082 | 18.97297 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| DRD05 | On | 03/10/2013 | Spot Bond | | | 100.19483 | 52.57461 | 100.19483 | 52.34304 | | | 0.00 | 0 | 0.00 |
| DV13 | On | 25/08/2013 | Spot Bond | | | 104.31041 | 54.92789 | 104.31041 | 54.80273 | | | 0.00 | 0 | 0.00 |
| DV21 | On | 15/06/2016 | Spot Bond | | | 133.09009 | 18.04207 | 133.09009 | 17.99184 | | | 0.00 | 0 | 14,200,000.00 |
| DV22 | On | 07/02/2020 | Spot Bond | | | 111.95336 | 10.15866 | 111.95336 | 10.13415 | | | 0.00 | 0 | 77,842,000.00 |
| DV23 | On | 27/02/2023 | Spot Bond | | | 110.94098 | 10.19628 | 110.94098 | 10.17186 | | | 16,530,206,020.00 | 149,000 | 185,361,000.00 |
| DVF12 | On | 13/10/2012 | Spot Bond | | | 99.94230 | 81.34441 | 99.94230 | 81.34441 | | | 0.00 | 0 | 0.00 |
| E170 | On | 01/08/2020 | Spot Bond | | | 142.91138 | 11.85770 | 142.91138 | 11.82300 | | | 0.00 | 0 | 17,000,000.00 |
| EDC01 | On | 04/04/2016 | Spot Bond | | | 101.79146 | 16.30367 | 101.79146 | 16.26354 | | | 0.00 | 0 | 0.00 |
| EFC01 | On | 31/08/2014 | Spot Bond | | | 100.97946 | 23.55443 | 100.97946 | 23.47945 | | | 0.00 | 0 | 0.00 |
| EFC02 | On | 31/08/2015 | Spot Bond | | | 101.06163 | 9.84826 | 101.06163 | 9.81689 | | | 0.00 | 0 | 0.00 |
| EFC03 | On | 31/08/2016 | Spot Bond | | | 101.11630 | 4.11566 | 101.11630 | 4.10255 | | | 0.00 | 0 | 0.00 |
| EFC04 | On | 31/08/2017 | Spot Bond | | | 101.17092 | 1.71856 | 101.17092 | 1.71308 | | | 0.00 | 0 | 0.00 |
| EL15 | On | 29/06/2015 | Spot Bond | | | 126.54006 | 11.83504 | 126.54006 | 11.80214 | | | 0.00 | 0 | 40,000,000.00 |
| EL28 | On | 02/05/2028 | Spot Bond | | | 1.78000 | 114.43166 | 1.72800 | 115.18080 | | | 0.00 | 0 | 325,000,000.00 |
| EMM01 | On | 28/07/2020 | Spot Bond | | | 111.69838 | 11.58428 | 111.69838 | 11.55638 | | | 0.00 | 0 | 0.00 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 112.15374 | 10.49430 | 112.15374 | 10.46852 | | | 0.00 | 0 | 0.00 |
| EMM03 | On | 04/05/2024 | Spot Bond | | | 106.65311 | 13.86111 | 106.65311 | 13.82895 | | | 0.00 | 0 | 0.00 |
| EPF001 | On | 19/08/2015 | Spot Bond | | | 100.93077 | 16.50975 | 100.93077 | 16.46942 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| EPFC01 On | 16/11/2012 | Spot Bond | | | 100.81699 | 94.80652 | 100.81699 | 94.56531 | | | 0.00 | 0 | 0.00 |
| EQ180U On | 13/11/2012 | Spot Bond | | | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | 0.00 | 0 | 0.00 |
| EQ181U On | 03/12/2012 | Spot Bond | | | 100.00000 | 91.00858 | 100.00000 | 90.78823 | | | 0.00 | 0 | 0.00 |
| EQ182U On | 11/12/2012 | Spot Bond | | | 100.00000 | 86.90476 | 100.00000 | 86.69834 | | | 0.00 | 0 | 0.00 |
| EQ183U On | 24/01/2013 | Spot Bond | | | 100.00000 | 78.66379 | 100.00000 | 78.49462 | | | 0.00 | 0 | 0.00 |
| EQS01 On | 18/11/2014 | Spot Bond | | | 126.47802 | 23.41653 | 126.47802 | 23.35181 | | | 0.00 | 0 | 0.00 |
| EQS02 On | 01/07/2015 | Spot Bond | | | 109.43400 | 23.56050 | 109.43400 | 23.50469 | | | 0.00 | 0 | 0.00 |
| EQS04 On | 22/09/2015 | Spot Bond | | | 107.25989 | 17.11627 | 107.25989 | 17.07164 | | | 0.00 | 0 | 0.00 |
| EQS05 On | 25/04/2017 | Spot Bond | | | 101.66692 | 10.37859 | 101.66692 | 10.34571 | | | 0.00 | 0 | 0.00 |
| ERS3A7 On | 17/11/2012 | Spot Bond | | | 101.08827 | 93.74518 | 101.08827 | 93.50669 | | | 0.00 | 0 | 0.00 |
| ERS3A8 On | 17/11/2014 | Spot Bond | | | 101.14823 | 22.82028 | 101.14823 | 22.76444 | | | 0.00 | 0 | 0.00 |
| ERS3B1 On | 17/11/2012 | Spot Bond | | | 101.26753 | 94.00828 | 101.26753 | 93.76873 | | | 0.00 | 0 | 0.00 |
| ERS3B2 On | 17/08/2014 | Spot Bond | | | 101.05103 | 30.30671 | 101.05103 | 30.23260 | | | 0.00 | 0 | 0.00 |
| ERS3C1 On | 17/11/2012 | Spot Bond | | | 101.34215 | 94.11789 | 101.34215 | 93.87789 | | | 0.00 | 0 | 0.00 |
| ERS3C2 On | 17/08/2014 | Spot Bond | | | 101.17066 | 30.99553 | 101.17066 | 30.91965 | | | 0.00 | 0 | 0.00 |
| ERSA10 On | 17/08/2013 | Spot Bond | | | 100.93125 | 62.56470 | 100.93125 | 62.41187 | | | 0.00 | 0 | 0.00 |
| ERSA11 On | 17/08/2014 | Spot Bond | | | 100.96871 | 29.83271 | 100.96871 | 29.75982 | | | 0.00 | 0 | 0.00 |
| ERSA12 On | 17/08/2015 | Spot Bond | | | 100.99870 | 16.67928 | 100.99870 | 16.63850 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| ERSA13 | On | 17/08/2013 | Spot Bond | | | 100.93575 | 62.58036 | 100.93575 | 62.42749 | | | 0.00 | 0 | 0.00 |
| ES15 | On | 30/08/2015 | Spot Bond | | | 105.94219 | 16.27486 | 105.94219 | 16.23690 | | | 0.00 | 0 | 60,900,000.00 |
| ES18 | On | 20/04/2018 | Spot Bond | | | 111.43974 | 8.93772 | 111.43974 | 8.91611 | | | 44,575,896,000.00 | 400,000 | 520,956,000.00 |
| ES23 | On | 25/01/2023 | Spot Bond | | | 117.73441 | 10.49914 | 117.73441 | 10.47276 | | | 20,485,787,340.00 | 174,000 | 271,248,000.00 |
| ES26 | On | 02/04/2026 | Spot Bond | | | 95.26383 | 8.51169 | 95.26383 | 8.49350 | | | 0.00 | 0 | 53,192,000.00 |
| ES33 | On | 15/09/2033 | Spot Bond | | | 9.04000 | 86.29704 | 9.12500 | 85.57741 | | | 0.00 | 0 | 514,300,000.00 |
| FIFB01 | On | 24/08/2015 | Spot Bond | | | 100.85636 | 18.70995 | 100.85636 | 18.62709 | | | 0.00 | 0 | 0.00 |
| FIFC02 | On | 14/12/2012 | Spot Bond | | | 100.35540 | 88.57720 | 100.35540 | 88.36765 | | | 0.00 | 0 | 0.00 |
| FIFC03 | On | 09/10/2013 | Spot Bond | | | 100.00000 | 37.55187 | 100.00000 | 37.27001 | | | 0.00 | 0 | 0.00 |
| FR002U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 12.30209 | 100.00000 | 12.27229 | | | 0.00 | 0 | 0.00 |
| FR003U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 11.97144 | 100.00000 | 11.94244 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On | 15/08/2013 | Spot Bond | | | 101.07344 | 63.22831 | 101.07344 | 63.07368 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On | 15/08/2013 | Spot Bond | | | 101.11222 | 63.35910 | 101.11222 | 63.20409 | | | 0.00 | 0 | 0.00 |
| FR2C3C | On | 15/08/2013 | Spot Bond | | | 101.23627 | 63.77750 | 101.23627 | 63.62128 | | | 0.00 | 0 | 0.00 |
| FR2D3D | On | 15/08/2013 | Spot Bond | | | 101.30601 | 64.01275 | 101.30601 | 63.85586 | | | 0.00 | 0 | 0.00 |
| FRB03 | On | 15/09/2014 | Spot Bond | | | 105.15565 | 27.40350 | 105.15565 | 27.33961 | | | 0.00 | 0 | 17,180,000.00 |
| FRB05 | On | 21/12/2018 | Spot Bond | | | 103.15112 | 11.31318 | 103.15112 | 11.28749 | | | 0.00 | 0 | 0.00 |
| FRB06 | On | 05/11/2012 | Spot Bond | | | 101.02281 | 96.36375 | 101.02281 | 96.11103 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRB07 | On | 06/12/2012 | Spot Bond | | | 100.55742 | 89.15074 | 100.55742 | 88.93540 | | | 0.00 | 0 | 0.00 |
| FRB08 | On | 10/06/2016 | Spot Bond | | | 100.49836 | 9.87345 | 100.49836 | 9.84916 | | | 0.00 | 0 | 0.00 |
| FRB09 | On | 10/06/2017 | Spot Bond | | | 100.49830 | 7.75471 | 100.49830 | 7.73563 | | | 0.00 | 0 | 0.00 |
| FRB10 | On | 25/01/2017 | Spot Bond | | | 101.51768 | 11.01386 | 101.51768 | 10.98682 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On | 21/12/2018 | Spot Bond | | | 111.84945 | 14.65614 | 111.84945 | 14.62062 | | | 0.00 | 0 | 2,270,000.00 |
| FRBC22 | On | 21/12/2018 | Spot Bond | | | 100.44644 | 8.93274 | 100.44644 | 8.91077 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 44.78337 | 100.00000 | 44.68013 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | Spot Bond | | | 211.83970 | 52.67846 | 211.83970 | 52.52274 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On | 07/07/2013 | Spot Bond | | | 105.16707 | 59.72257 | 105.16707 | 59.58558 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On | 31/01/2022 | Spot Bond | | | 121.95151 | 3.07912 | 121.95151 | 3.07085 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On | 07/12/2023 | Spot Bond | | | 266.05149 | 3.80548 | 266.05149 | 3.78793 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On | 31/03/2028 | Spot Bond | | | 145.44748 | 1.88122 | 145.44748 | 1.87557 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On | 07/12/2033 | Spot Bond | | | 186.40405 | 2.97623 | 186.40405 | 2.96554 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On | 15/09/2015 | Spot Bond | | | 118.97136 | 18.17405 | 118.97136 | 18.12725 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 22.66159 | 100.00000 | 22.61089 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 22.66159 | 100.00000 | 22.61089 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On | 30/11/2020 | Spot Bond | | | 51.72712 | 3.38631 | 51.72712 | 3.38246 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On | 28/10/2024 | Spot Bond | | | 32.59207 | 3.35820 | 32.59207 | 3.35562 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRBZ03 | On | 10/12/2024 | | | 31.38364 | 3.63090 | 31.38364 | 3.62820 | | | 0.00 | 0 | 0.00 |
| FRC04 | On | 03/06/2014 | | | 103.71290 | 36.73044 | 103.71290 | 36.64669 | | | 0.00 | 0 | 0.00 |
| FRC08 | On | 29/04/2013 | | | 101.43171 | 65.99629 | 101.43171 | 65.83436 | | | 0.00 | 0 | 0.00 |
| FRC101 | On | 24/02/2017 | | | 101.42118 | 14.34275 | 101.42118 | 14.30755 | | | 0.00 | 0 | 0.00 |
| FRC103 | On | 20/03/2014 | | | 100.70350 | 43.67178 | 100.70350 | 43.58381 | | | 0.00 | 0 | 0.00 |
| FRC104 | On | 20/03/2014 | | | 100.43778 | 40.47736 | 100.43778 | 40.39602 | | | 0.00 | 0 | 0.00 |
| FRC105 | On | 24/02/2017 | | | 101.37968 | 13.99735 | 101.37968 | 13.96302 | | | 0.00 | 0 | 0.00 |
| FRC106 | On | 24/02/2017 | | | 101.37968 | 13.99735 | 101.37968 | 13.96302 | | | 0.00 | 0 | 0.00 |
| FRC107 | On | 03/06/2021 | | | 100.95684 | 10.32581 | 100.95684 | 10.30030 | | | 0.00 | 0 | 0.00 |
| FRC108 | On | 24/02/2017 | | | 101.35502 | 13.79216 | 101.35502 | 13.75834 | | | 0.00 | 0 | 0.00 |
| FRC109 | On | 20/06/2017 | | | 100.49706 | 10.50180 | 100.49706 | 10.47596 | | | 0.00 | 0 | 0.00 |
| FRC11 | On | 26/05/2013 | | | 100.81157 | 61.45275 | 100.81157 | 61.30281 | | | 0.00 | 0 | 0.00 |
| FRC110 | On | 15/06/2016 | | | 100.62812 | 13.60460 | 100.62812 | 13.57109 | | | 0.00 | 0 | 0.00 |
| FRC112 | On | 20/06/2017 | | | 100.42343 | 9.14794 | 100.42343 | 9.12546 | | | 0.00 | 0 | 0.00 |
| FRC113 | On | 20/06/2017 | | | 100.46990 | 10.00212 | 100.46990 | 9.97751 | | | 0.00 | 0 | 0.00 |
| FRC114 | On | 20/06/2014 | | | 100.53541 | 30.22298 | 100.53541 | 30.14861 | | | 0.00 | 0 | 0.00 |
| FRC115 | On | 20/06/2017 | | | 98.00000 | 8.55441 | 98.00000 | 8.52499 | | | 0.00 | 0 | 0.00 |
| FRC116 | On | 20/06/2017 | | | 100.00000 | 8.69980 | 100.00000 | 8.66572 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC117 On | 15/06/2016 | Spot Bond | | | 100.61842 | 13.45069 | 100.61842 | 13.41757 | | | 0.00 | 0 | 0.00 |
| FRC118 On | 20/06/2017 | Spot Bond | | | 100.45750 | 9.98277 | 100.45750 | 9.95822 | | | 0.00 | 0 | 0.00 |
| FRC119 On | 20/06/2017 | Spot Bond | | | 100.56313 | 11.95980 | 100.56313 | 11.93036 | | | 0.00 | 0 | 0.00 |
| FRC120 On | 20/06/2017 | Spot Bond | | | 100.61014 | 12.84311 | 100.61014 | 12.81149 | | | 0.00 | 0 | 0.00 |
| FRC121 On | 20/06/2017 | Spot Bond | | | 100.43349 | 9.53484 | 100.43349 | 9.51140 | | | 0.00 | 0 | 0.00 |
| FRC122 On | 20/06/2017 | Spot Bond | | | 100.51033 | 10.76208 | 100.51033 | 10.73560 | | | 0.00 | 0 | 0.00 |
| FRC123 On | 20/06/2017 | Spot Bond | | | 100.67570 | 14.07856 | 100.67570 | 14.04387 | | | 0.00 | 0 | 0.00 |
| FRC124 On | 20/06/2017 | Spot Bond | | | 100.44913 | 11.45422 | 100.44913 | 11.41793 | | | 0.00 | 0 | 0.00 |
| FRC125 On | 20/09/2017 | Spot Bond | | | 100.00000 | 6.92027 | 100.00000 | 6.88955 | | | 0.00 | 0 | 0.00 |
| FRC126 On | 20/09/2017 | Spot Bond | | | 100.53319 | 13.30928 | 100.53319 | 13.26707 | | | 0.00 | 0 | 0.00 |
| FRC127 On | 20/09/2017 | Spot Bond | | | 100.63883 | 15.65254 | 100.63883 | 15.60286 | | | 0.00 | 0 | 0.00 |
| FRC128 On | 20/09/2017 | Spot Bond | | | 100.48091 | 12.15474 | 100.48091 | 12.11621 | | | 0.00 | 0 | 0.00 |
| FRC129 On | 20/09/2017 | Spot Bond | | | 100.51430 | 12.89178 | 100.51430 | 12.85090 | | | 0.00 | 0 | 0.00 |
| FRC130 On | 20/09/2017 | Spot Bond | | | 100.60627 | 14.92909 | 100.60627 | 14.88172 | | | 0.00 | 0 | 0.00 |
| FRC131 On | 20/09/2017 | Spot Bond | | | 100.56147 | 13.93532 | 100.56147 | 13.89111 | | | 0.00 | 0 | 0.00 |
| FRC132 On | 20/09/2017 | Spot Bond | | | 100.63331 | 15.52994 | 100.63331 | 15.48065 | | | 0.00 | 0 | 0.00 |
| FRC133 On | 20/09/2017 | Spot Bond | | | 100.67296 | 16.41241 | 100.67296 | 16.36031 | | | 0.00 | 0 | 0.00 |
| FRC134 On | 20/09/2017 | Spot Bond | | | 100.60461 | 14.89229 | 100.60461 | 14.84504 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC135 On | 20/09/2017 | Spot Bond | | | 100.58527 | 15.08063 | 100.58527 | 15.03279 | | | 0.00 | 0 | 0.00 |
| FRC136 On | 20/09/2017 | Spot Bond | | | 100.52263 | 13.07599 | 100.52263 | 13.03453 | | | 0.00 | 0 | 0.00 |
| FRC137 On | 20/09/2017 | Spot Bond | | | 100.51264 | 13.47295 | 100.51264 | 13.43024 | | | 0.00 | 0 | 0.00 |
| FRC138 On | 20/09/2017 | Spot Bond | | | 100.64764 | 15.84867 | 100.64764 | 15.79836 | | | 0.00 | 0 | 0.00 |
| FRC139 On | 20/09/2017 | Spot Bond | | | 100.63938 | 15.66480 | 100.63938 | 15.61508 | | | 0.00 | 0 | 0.00 |
| FRC140 On | 20/09/2017 | Spot Bond | | | 100.61676 | 15.16210 | 100.61676 | 15.11398 | | | 0.00 | 0 | 0.00 |
| FRC141 On | 20/09/2017 | Spot Bond | | | 100.64874 | 15.87318 | 100.64874 | 15.82280 | | | 0.00 | 0 | 0.00 |
| FRC142 On | 20/09/2017 | Spot Bond | | | 100.54761 | 13.62846 | 100.54761 | 13.58524 | | | 0.00 | 0 | 0.00 |
| FRC143 On | 20/09/2017 | Spot Bond | | | 100.48314 | 12.20389 | 100.48314 | 12.16520 | | | 0.00 | 0 | 0.00 |
| FRC144 On | 20/09/2017 | Spot Bond | | | 100.40273 | 10.43360 | 100.40273 | 10.40055 | | | 0.00 | 0 | 0.00 |
| FRC145 On | 20/09/2017 | Spot Bond | | | 100.68010 | 16.57170 | 100.68010 | 16.51908 | | | 0.00 | 0 | 0.00 |
| FRC146 On | 20/09/2014 | Spot Bond | | | 100.48314 | 31.04521 | 100.48314 | 30.94681 | | | 0.00 | 0 | 0.00 |
| FRC147 On | 20/09/2015 | Spot Bond | | | 100.54650 | 20.55314 | 100.54650 | 20.48797 | | | 0.00 | 0 | 0.00 |
| FRC148 On | 24/02/2017 | Spot Bond | | | 101.08864 | 3.16360 | 101.08864 | 3.14859 | | | 0.00 | 0 | 0.00 |
| FRC149 On | 20/09/2015 | Spot Bond | | | 100.52041 | 9.34240 | 100.52041 | 9.31278 | | | 0.00 | 0 | 0.00 |
| FRC150 On | 20/09/2017 | Spot Bond | | | 100.44745 | 1.65410 | 100.44745 | 1.64886 | | | 0.00 | 0 | 0.00 |
| FRC151 On | 20/09/2017 | Spot Bond | | | 98.00000 | 1.89281 | 98.00000 | 1.87856 | | | 0.00 | 0 | 0.00 |
| FRC152 On | 20/12/2017 | Spot Bond | | | 100.00000 | 1.20938 | 100.00000 | 1.20259 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| FRC153 | On | 20/12/2017 | Spot Bond | | | 100.00000 | 1.20938 | 100.00000 | 1.20259 | | | 0.00 | 0 | 0.00 |
| FRC17 | On | 03/06/2014 | Spot Bond | | | 103.88434 | 37.28909 | 103.88434 | 37.20394 | | | 0.00 | 0 | 0.00 |
| FRC29 | On | 22/07/2014 | Spot Bond | | | 101.69803 | 30.94803 | 101.69803 | 32.77485 | | | 0.00 | 0 | 0.00 |
| FRC37 | On | 20/06/2015 | Spot Bond | | | 100.46014 | 16.80203 | 100.46014 | 16.76071 | | | 0.00 | 0 | 0.00 |
| FRC40 | On | 20/12/2015 | Spot Bond | | | 100.45737 | 13.72887 | 100.45737 | 13.69512 | | | 0.00 | 0 | 0.00 |
| FRC41 | On | 25/10/2013 | Spot Bond | | | 101.67764 | 46.04094 | 101.67764 | 45.92773 | | | 0.00 | 0 | 0.00 |
| FRC42 | On | 25/11/2012 | Spot Bond | | | 6.90500 | 100.98122 | 6.90500 | 100.96225 | | | 0.00 | 0 | 0.00 |
| FRC46 | On | 10/09/2017 | Spot Bond | | | 98.80765 | 9.74598 | 98.80765 | 9.72237 | | | 0.00 | 0 | 0.00 |
| FRC47 | On | 18/02/2013 | Spot Bond | | | 113.68077 | 72.13950 | 113.68077 | 71.97778 | | 341,042,310,000.00 | 0.00 | 3,000,000 | 1,500,000.00 |
| FRC55 | On | 11/07/2013 | Spot Bond | | | 100.00003 | 55.10714 | 100.00003 | 54.97365 | | | 0.00 | 0 | 0.00 |
| FRC57 | On | 20/06/2014 | Spot Bond | | | 100.38660 | 27.87292 | 100.38660 | 27.80442 | | | 0.00 | 0 | 0.00 |
| FRC61 | On | 28/07/2017 | Spot Bond | | | 101.46163 | 10.29360 | 101.46163 | 10.26834 | | | 0.00 | 0 | 0.00 |
| FRC66 | On | 31/01/2022 | Spot Bond | | | 109.33538 | 6.49321 | 109.33538 | 6.47783 | | | 0.00 | 0 | 0.00 |
| FRC67 | On | 20/09/2016 | Spot Bond | | | 100.46640 | 11.95902 | 100.46640 | 11.92961 | | | 0.00 | 0 | 0.00 |
| FRC68 | On | 20/09/2016 | Spot Bond | | | 100.47150 | 12.05053 | 100.47150 | 12.02089 | | | 0.00 | 0 | 0.00 |
| FRC69 | On | 31/01/2022 | Spot Bond | | | 109.51236 | 4.97350 | 109.51236 | 4.96172 | | | 0.00 | 0 | 0.00 |
| FRC70 | On | 20/09/2014 | Spot Bond | | | 111.32550 | 23.66648 | 111.32550 | 23.61802 | | | 0.00 | 0 | 0.00 |
| FRC71 | On | 31/01/2022 | Spot Bond | | | 109.33538 | 4.56259 | 109.33538 | 4.55179 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC72 | On | 31/01/2017 | Spot Bond | | | 114.09057 | 5.53640 | 114.09057 | 5.52284 | | | 0.00 | 0 | 0.00 |
| FRC74 | On | 20/09/2016 | Spot Bond | | | 114.42023 | 7.93902 | 114.42023 | 7.92245 | | | 0.00 | 0 | 0.00 |
| FRC75 | On | 20/12/2012 | Spot Bond | | | 100.45580 | 86.69130 | 100.45580 | 86.48891 | | | 0.00 | 0 | 0.00 |
| FRC76 | On | 28/07/2017 | Spot Bond | | | 101.66489 | 11.47628 | 101.66489 | 11.44806 | | | 0.00 | 0 | 0.00 |
| FRC77 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 16.81377 | 100.00000 | 16.77259 | | | 0.00 | 0 | 0.00 |
| FRC78 | On | 15/06/2016 | Spot Bond | | | 100.79789 | 16.29917 | 100.79789 | 16.25897 | | | 0.00 | 0 | 0.00 |
| FRC79 | On | 15/06/2016 | Spot Bond | | | 100.69405 | 14.65051 | 100.69405 | 14.61440 | | | 0.00 | 0 | 0.00 |
| FRC80 | On | 15/06/2016 | Spot Bond | | | 4.73000 | 106.94526 | 4.73000 | 106.92046 | | | 0.00 | 0 | 0.00 |
| FRC81 | On | 20/12/2012 | Spot Bond | | | 100.56499 | 87.08736 | 100.56499 | 86.88386 | | | 0.00 | 0 | 0.00 |
| FRC82 | On | 15/06/2016 | Spot Bond | | | 100.70697 | 14.85545 | 100.70697 | 14.81884 | | | 0.00 | 0 | 0.00 |
| FRC83 | On | 20/12/2016 | Spot Bond | | | 100.40068 | 9.52940 | 100.40068 | 9.50598 | | | 0.00 | 0 | 0.00 |
| FRC84 | On | 20/12/2016 | Spot Bond | | | 100.46304 | 10.66489 | 100.46304 | 10.63866 | | | 0.00 | 0 | 0.00 |
| FRC85 | On | 20/12/2014 | Spot Bond | | | 100.61808 | 24.06778 | 100.61808 | 24.00851 | | | 0.00 | 0 | 0.00 |
| FRC86 | On | 20/12/2016 | Spot Bond | | | 100.54671 | 12.19077 | 100.54671 | 12.16077 | | | 0.00 | 0 | 0.00 |
| FRC87 | On | 20/12/2016 | Spot Bond | | | 100.52525 | 11.79919 | 100.52525 | 11.77016 | | | 0.00 | 0 | 0.00 |
| FRC88 | On | 20/12/2012 | Spot Bond | | | 100.34678 | 86.29721 | 100.34678 | 86.09592 | | | 0.00 | 0 | 0.00 |
| FRC89 | On | 20/12/2012 | Spot Bond | | | 100.34394 | 86.28695 | 100.34394 | 86.08569 | | | 0.00 | 0 | 0.00 |
| FRC90 | On | 20/03/2013 | Spot Bond | | | 100.32862 | 88.64524 | 100.32862 | 88.47428 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC91 | On | 20/03/2013 | Spot Bond | | | 100.34043 | 88.64570 | 100.34043 | 88.47472 | | | 0.00 | 0 | 0.00 |
| FRC92 | On | 20/03/2013 | Spot Bond | | | 100.34112 | 88.65264 | 100.34112 | 88.48164 | | | 0.00 | 0 | 0.00 |
| FRC93 | On | 20/03/2013 | Spot Bond | | | 100.34682 | 86.26175 | 100.34682 | 86.06007 | | | 0.00 | 0 | 0.00 |
| FRC94 | On | 20/03/2017 | Spot Bond | | | 100.44788 | 10.18483 | 100.44788 | 10.16436 | | | 0.00 | 0 | 0.00 |
| FRC95 | On | 15/06/2016 | Spot Bond | | | 100.64235 | 14.53547 | 100.64235 | 14.50621 | | | 0.00 | 0 | 0.00 |
| FRC96 | On | 20/03/2017 | Spot Bond | | | 100.44732 | 10.17463 | 100.44732 | 10.15418 | | | 0.00 | 0 | 0.00 |
| FRC97 | On | 20/03/2015 | Spot Bond | | | 98.04956 | 23.10975 | 98.04956 | 23.06433 | | | 0.00 | 0 | 0.00 |
| FRC98 | On | 15/06/2016 | Spot Bond | | | 100.67532 | 15.10329 | 100.67532 | 15.07286 | | | 0.00 | 0 | 0.00 |
| FRC99 | On | 24/02/2017 | Spot Bond | | | 101.43156 | 14.42906 | 101.43156 | 14.39366 | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On | 02/08/2013 | Spot Bond | | | 101.08680 | 64.56729 | 101.08680 | 64.40935 | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On | 02/08/2013 | Spot Bond | | | 102.04635 | 66.90972 | 102.04635 | 66.74467 | | | 0.00 | 0 | 10,000.00 |
| FRE2B1 | On | 02/08/2013 | Spot Bond | | | 101.11165 | 64.63662 | 101.11165 | 64.47848 | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On | 02/08/2013 | Spot Bond | | | 104.68033 | 66.26948 | 104.68033 | 66.10224 | | | 0.00 | 0 | 0.00 |
| FRE2C | On | 02/08/2013 | Spot Bond | | | 96.98334 | 65.96610 | 96.98334 | 65.81063 | | | 0.00 | 0 | 0.00 |
| FRE2D | On | 02/08/2013 | Spot Bond | | | 101.19191 | 64.86059 | 101.19191 | 64.70179 | | | 0.00 | 0 | 0.00 |
| FRE2E | On | 02/08/2013 | Spot Bond | | | 101.39248 | 65.42022 | 101.39248 | 65.25977 | | | 0.00 | 0 | 0.00 |
| FRE2F | On | 02/08/2013 | Spot Bond | | | 101.63872 | 66.10724 | 101.63872 | 65.94474 | | | 0.00 | 0 | 0.00 |
| FRE2G | On | 02/08/2013 | Spot Bond | | | 101.79324 | 66.53830 | 101.79324 | 66.37453 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRI15 | On | 14/03/2015 | Spot Bond | | | 137.45936 | 13.68325 | 137.45936 | 13.64233 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On | 01/09/2013 | Spot Bond | | | 101.30769 | 60.38438 | 101.30769 | 60.23476 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On | 20/07/2014 | Spot Bond | | | 104.00517 | 30.00895 | 104.00517 | 29.93365 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On | 04/04/2015 | Spot Bond | | | 100.18638 | 19.33323 | 100.18638 | 19.27278 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On | 21/01/2016 | Spot Bond | | | 103.41346 | 12.39044 | 103.41346 | 12.35951 | | | 0.00 | 0 | 0.00 |
| FRJ17 | On | 04/04/2017 | Spot Bond | | | 100.62484 | 8.95209 | 100.62484 | 8.92399 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On | 21/02/2018 | Spot Bond | | | 101.45882 | 8.37685 | 101.45882 | 8.35629 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On | 04/04/2019 | Spot Bond | | | 100.00000 | 11.17478 | 100.00000 | 11.15358 | | | 0.00 | 0 | 0.00 |
| FRS36 | On | 07/12/2023 | Spot Bond | | | 254.50193 | 3.90682 | 254.50193 | 3.88933 | | | 0.00 | 0 | 0.00 |
| FRS37 | On | 07/12/2023 | Spot Bond | | | 265.81898 | 3.80744 | 265.81898 | 3.78989 | | | 0.00 | 0 | 0.00 |
| FRS43 | On | 07/12/2023 | Spot Bond | | | 249.70910 | 3.95147 | 249.70910 | 3.93401 | | | 0.00 | 0 | 0.00 |
| FRS46 | On | 31/01/2022 | Spot Bond | | | 117.34620 | 2.86851 | 117.34620 | 2.86132 | | | 0.00 | 0 | 0.00 |
| FRS49 | On | 27/10/2020 | Spot Bond | | | 101.41744 | 8.23677 | 101.41744 | 8.21656 | | | 0.00 | 0 | 0.00 |
| FRS51 | On | 31/01/2022 | Spot Bond | | | 117.54524 | 3.10345 | 117.54524 | 3.09534 | | | 0.00 | 0 | 0.00 |
| FRS56 | On | 19/07/2016 | Spot Bond | | | 101.77641 | 11.33562 | 101.77641 | 11.30773 | | | 0.00 | 0 | 0.00 |
| FRS59 | On | 07/10/2016 | Spot Bond | | | 100.01476 | 10.39833 | 100.01476 | 10.37313 | | | 0.00 | 0 | 0.00 |
| FRS60 | On | 24/10/2012 | Spot Bond | | | 101.15940 | 99.41996 | 101.15940 | 99.15040 | | | 0.00 | 0 | 0.00 |
| FRS61 | On | 02/08/2013 | Spot Bond | | | 101.49749 | 65.71320 | 101.49749 | 65.55188 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS62 | On | 04/11/2026 | Spot Bond | | | 101.25022 | 8.14168 | 101.25022 | 8.12173 | | | 0.00 | 0 | 0.00 |
| FRS63 | On | 22/12/2013 | Spot Bond | | | 100.29734 | 39.50687 | 100.29734 | 39.40985 | | | 0.00 | 0 | 0.00 |
| FRS64 | On | 26/01/2042 | Spot Bond | | | 90.41057 | 2.71449 | 90.41057 | 2.70873 | | | 0.00 | 0 | 0.00 |
| FRS65 | On | 30/03/2013 | Spot Bond | | | 100.18030 | 84.13130 | 100.18030 | 83.93937 | | | 0.00 | 0 | 0.00 |
| FRS66 | On | 22/03/2013 | Spot Bond | | | 100.00000 | 85.92940 | 100.00000 | 85.73002 | | | 0.00 | 0 | 0.00 |
| FRS67 | On | 25/05/2013 | Spot Bond | | | 100.68430 | 59.74873 | 100.68430 | 59.56108 | | | 0.00 | 0 | 0.00 |
| FRS68 | On | 09/11/2024 | Spot Bond | | | 100.00000 | 0.93851 | 100.00000 | 0.93557 | | | 0.00 | 0 | 0.00 |
| FRS69 | On | 31/05/2017 | Spot Bond | | | 101.11871 | 11.41501 | 101.11871 | 11.37863 | | | 0.00 | 0 | 0.00 |
| FRS70 | On | 04/06/2013 | Spot Bond | | | 100.52362 | 59.53630 | 100.52362 | 59.34752 | | | 0.00 | 0 | 0.00 |
| FRS71 | On | 08/06/2013 | Spot Bond | | | 100.43945 | 58.80944 | 100.43945 | 58.62311 | | | 0.00 | 0 | 0.00 |
| FRS72 | On | 09/11/2024 | Spot Bond | | | 101.12618 | 8.19764 | 101.12618 | 8.17179 | | | 0.00 | 0 | 0.00 |
| FRS73 | On | 12/06/2017 | Spot Bond | | | 101.07593 | 18.80049 | 101.07593 | 18.74060 | | | 0.00 | 0 | 0.00 |
| FRS74 | On | 14/06/2017 | Spot Bond | | | 100.44759 | 9.19163 | 100.44759 | 9.16250 | | | 0.00 | 0 | 0.00 |
| FRS75 | On | 13/06/2014 | Spot Bond | | | 100.44015 | 28.86702 | 100.44015 | 28.77555 | | | 0.00 | 0 | 0.00 |
| FRS76 | On | 18/06/2017 | Spot Bond | | | 100.76967 | 16.82490 | 100.76967 | 16.77144 | | | 0.00 | 0 | 0.00 |
| FRS77 | On | 19/07/2014 | Spot Bond | | | 101.24351 | 32.79289 | 101.24351 | 32.64562 | | | 0.00 | 0 | 0.00 |
| FRS78 | On | 08/08/2013 | Spot Bond | | | 101.17008 | 64.20585 | 101.17008 | 63.91448 | | | 0.00 | 0 | 0.00 |
| FRS79 | On | 10/07/2017 | Spot Bond | | | 100.00000 | 2.32938 | 100.00000 | 2.31189 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRX14 | On | 01/09/2014 | Spot Bond | | | 105.55013 | 27.76646 | 105.55013 | 27.70154 | | | 0.00 | 0 | 1,891,000.00 |
| FRX15 | On | 14/03/2015 | Spot Bond | | | 106.51279 | 20.61502 | 106.51279 | 20.56644 | | | 0.00 | 0 | 935,000.00 |
| FRX16 | On | 15/09/2016 | Spot Bond | | | 104.36488 | 11.71306 | 104.36488 | 11.68591 | | | 0.00 | 0 | 0.00 |
| FRX17 | On | 15/09/2017 | Spot Bond | | | 105.51532 | 10.11457 | 105.51532 | 10.09092 | | | 0.00 | 0 | 0.00 |
| FRX18 | On | 14/04/2018 | Spot Bond | | | 113.83008 | 9.93703 | 113.83008 | 9.91246 | | | 0.00 | 0 | 0.00 |
| FRX19 | On | 15/11/2019 | Spot Bond | | | 108.96559 | 10.85331 | 108.96559 | 10.83504 | | | 0.00 | 0 | 4,862,000.00 |
| FRX24 | On | 10/12/2024 | Spot Bond | | | 117.28648 | 12.69064 | 117.28648 | 12.65867 | | | 0.00 | 0 | 0.00 |
| FRX31 | On | 21/02/2031 | Spot Bond | | | 102.81960 | 10.50648 | 102.81960 | 10.48281 | | | 0.00 | 0 | 0.00 |
| FRX45 | On | 14/04/2045 | Spot Bond | | | 79.83345 | 10.07649 | 79.83345 | 10.05792 | | | 0.00 | 0 | 0.00 |
| FTG1 | On | 05/09/2016 | Spot Bond | | | 100.94835 | 13.95744 | 100.94835 | 13.92297 | | | 0.00 | 0 | 0.00 |
| GBL01 | On | 15/10/2015 | Spot Bond | | | 100.00000 | 18.22647 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GFC03 | On | 10/04/2015 | Spot Bond | | | 100.01778 | 19.68368 | 100.01778 | 19.62221 | | | 0.00 | 0 | 0.00 |
| GFC04 | On | 11/04/2017 | Spot Bond | | | 104.81266 | 11.25486 | 104.81266 | 11.22883 | | | 0.00 | 0 | 0.00 |
| GFC2 | On | 27/02/2013 | Spot Bond | | | 100.00000 | 76.66466 | 100.00000 | 76.51102 | | | 0.00 | 0 | 0.00 |
| GOVEX10 | On | 09/05/2047 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GPT11 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 82.39738 | 100.00000 | 82.22208 | | | 0.00 | 0 | 0.00 |
| GPT12 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 77.44876 | 100.00000 | 77.29386 | | | 0.00 | 0 | 0.00 |
| GPT18 | On | 30/10/2012 | Spot Bond | | | 101.05700 | 99.07645 | 101.05700 | 98.81238 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GPT19 | On | 28/11/2012 | Spot Bond | | | 100.63710 | 89.62167 | 100.63710 | 89.40076 | | | 0.00 | 0 | 0.00 |
| GR1A2A | On | 18/11/2012 | Spot Bond | | | 100.81750 | 93.18254 | 100.81750 | 92.94666 | | | 0.00 | 0 | 0.00 |
| GRA292 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 75.10288 | 100.00000 | 74.94867 | | | 0.00 | 0 | 0.00 |
| GRA298 | On | 15/11/2012 | Spot Bond | | | 99.49839 | 92.67381 | 99.49839 | 92.44028 | | | 0.00 | 0 | 0.00 |
| GRA299 | On | 18/12/2012 | Spot Bond | | | 99.03016 | 85.60064 | 99.03016 | 85.40229 | | | 0.00 | 0 | 0.00 |
| GRB85 | On | 25/01/2013 | Spot Bond | | | 100.00000 | 78.49462 | 100.00000 | 78.32618 | | | 0.00 | 0 | 0.00 |
| GRB88 | On | 26/10/2012 | Spot Bond | | | 99.78606 | 97.59861 | 99.78606 | 97.33889 | | | 0.00 | 0 | 4,000,000.00 |
| GRD164 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 79.69432 | 100.00000 | 79.52070 | | | 0.00 | 0 | 0.00 |
| GRD166 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 75.10288 | 100.00000 | 74.94867 | | | 0.00 | 0 | 0.00 |
| GRD176 | On | 17/10/2012 | Spot Bond | | | 99.90642 | 66.68747 | 99.90642 | 99.72703 | | | 0.00 | 0 | 0.00 |
| GRD177 | On | 01/11/2012 | Spot Bond | | | 99.80110 | 96.06017 | 99.80110 | 95.80853 | | | 0.00 | 0 | 0.00 |
| GRD178 | On | 05/11/2012 | Spot Bond | | | 99.64339 | 95.06886 | 99.64339 | 94.82276 | | | 0.00 | 0 | 0.00 |
| GRD179 | On | 11/01/2013 | Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | | 0.00 | 0 | 0.00 |
| GRD180 | On | 16/01/2013 | Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 99.99986 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On | 10/01/2018 | Spot Bond | | | 100.01501 | 6.80680 | 100.01501 | 6.79031 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On | 10/01/2018 | Spot Bond | | | 100.01973 | 8.61995 | 100.01973 | 8.59907 | | | 0.00 | 0 | 0.00 |
| GRN1A1 | On | 18/11/2012 | Spot Bond | | | 100.00000 | 93.27841 | 100.00000 | 93.04405 | | | 0.00 | 0 | 0.00 |
| GRN1B | On | 18/11/2012 | Spot Bond | | | 100.85290 | 93.23730 | 100.85290 | 93.00121 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRN1C | On | 18/11/2012 | Spot Bond | | | 100.88829 | 93.29207 | 100.88829 | 93.05576 | | | 0.00 | 0 | 0.00 |
| GRN1D | On | 18/11/2012 | Spot Bond | | | 101.01560 | 93.48919 | 101.01560 | 93.25211 | | | 0.00 | 0 | 0.00 |
| GRT01 | On | 08/12/2014 | Spot Bond | | | 100.57078 | 20.92311 | 100.57078 | 20.87160 | | | 0.00 | 0 | 0.00 |
| GRT02 | On | 13/05/2016 | Spot Bond | | | 101.42786 | 11.13097 | 101.42786 | 11.10365 | | | 0.00 | 0 | 0.00 |
| GRT03 | On | 15/10/2015 | Spot Bond | | | 99.93193 | 15.10086 | 99.93193 | 15.06431 | | | 0.00 | 0 | 0.00 |
| GRT04 | On | 15/09/2016 | Spot Bond | | | 100.43806 | 10.59406 | 100.43806 | 10.56800 | | | 0.00 | 0 | 0.00 |
| GRT05 | On | 25/01/2015 | Spot Bond | | | 102.01673 | 21.09946 | 102.01673 | 21.04742 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On | 23/09/2016 | Spot Bond | | | 100.31458 | 10.91811 | 100.31458 | 10.89128 | | | 0.00 | 0 | 0.00 |
| HILB01 | On | 18/07/2015 | Spot Bond | | | 99.88260 | 19.11980 | 99.88260 | 19.03581 | | | 0.00 | 0 | 0.00 |
| HILB02 | On | 13/09/2017 | Spot Bond | | | 100.51108 | 9.47158 | 100.51108 | 9.42929 | | | 0.00 | 0 | 0.00 |
| HILC01 | On | 18/10/2012 | Spot Bond | | | 101.35185 | 99.72310 | 101.35185 | 99.44771 | | | 0.00 | 0 | 0.00 |
| HM1B5U | On | 19/07/2045 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On | 19/07/2045 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On | 19/07/2013 | Spot Bond | | | 105.54321 | 64.25160 | 105.54321 | 64.08827 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On | 19/07/2013 | Spot Bond | | | 105.54321 | 64.25160 | 105.54321 | 64.08827 | | | 0.00 | 0 | 0.00 |
| HMS1B5 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 59.17950 | 100.00000 | 59.06753 | | | 0.00 | 0 | 0.00 |
| HMS1B6 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 65.42334 | 100.00000 | 65.29922 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On | 19/07/2013 | Spot Bond | | | 101.63173 | 65.77691 | 101.63173 | 65.61523 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| HMS1B8On | 19/07/2015 | Spot Bond | | | 101.67762 | 16.66938 | 101.67762 | 16.62840 | | | 0.00 | 0 | 0.00 |
| HMS1B9On | 19/07/2015 | Spot Bond | | | 105.13866 | 19.28770 | 105.13866 | 19.23883 | | | 0.00 | 0 | 0.00 |
| HMS1C2On | 19/07/2013 | Spot Bond | | | 105.76786 | 64.27895 | 105.76786 | 64.11524 | | | 0.00 | 0 | 0.00 |
| HMS1C3On | 19/07/2013 | Spot Bond | | | 101.68917 | 65.85097 | 101.68917 | 65.68903 | | | 0.00 | 0 | 0.00 |
| HMS1C4On | 19/07/2015 | Spot Bond | | | 101.75803 | 16.95572 | 101.75803 | 16.91400 | | | 0.00 | 0 | 0.00 |
| HMS1C5On | 19/07/2015 | Spot Bond | | | 117.06290 | 17.02276 | 117.06290 | 16.97533 | | | 0.00 | 0 | 0.00 |
| HMS1D2On | 19/07/2013 | Spot Bond | | | 106.05795 | 64.31425 | 106.05795 | 64.15005 | | | 0.00 | 0 | 0.00 |
| HMS1D3On | 19/07/2013 | Spot Bond | | | 101.79257 | 65.98420 | 101.79257 | 65.82180 | | | 0.00 | 0 | 0.00 |
| HMS1D4On | 19/07/2015 | Spot Bond | | | 101.86140 | 17.32339 | 101.86140 | 17.28072 | | | 0.00 | 0 | 0.00 |
| HMS1D5On | 19/07/2015 | Spot Bond | | | 117.06290 | 17.48756 | 117.06290 | 17.43883 | | | 0.00 | 0 | 0.00 |
| HMS1E2On | 19/07/2013 | Spot Bond | | | 107.08651 | 64.43926 | 107.08651 | 64.27333 | | | 0.00 | 0 | 0.00 |
| HMS1E3On | 19/07/2013 | Spot Bond | | | 101.93042 | 66.16173 | 101.93042 | 65.99870 | | | 0.00 | 0 | 0.00 |
| HMS1E4On | 19/07/2015 | Spot Bond | | | 101.98773 | 17.77198 | 101.98773 | 17.72817 | | | 0.00 | 0 | 0.00 |
| HMS1F2On | 19/07/2013 | Spot Bond | | | 108.34719 | 64.59215 | 108.34719 | 64.42408 | | | 0.00 | 0 | 0.00 |
| HMS1G2On | 19/07/2013 | Spot Bond | | | 110.21153 | 64.81760 | 110.21153 | 64.64637 | | | 0.00 | 0 | 0.00 |
| HWAY20On | 31/07/2020 | Spot Bond | | | 115.88630 | 10.28633 | 115.88630 | 10.26081 | | | 0.00 | 0 | 35,509,000.00 |
| HWAY23On | 07/12/2023 | Spot Bond | | | 272.42396 | 3.75305 | 272.42396 | 3.73546 | | | 0.00 | 0 | 97,000,000.00 |
| HWAY24On | 07/12/2024 | Spot Bond | | | 271.70682 | 3.75883 | 271.70682 | 3.74125 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------------|------------------|----------------|
| HWAY34On | 31/07/2034 | Spot Bond | | | | 101.83148 | 10.81503 | 101.83148 | 10.79087 | | | 0.00 | 0 | 30,200,000.00 |
| HWAY35On | 31/07/2035 | Spot Bond | | | | 102.02133 | 10.79778 | 102.02133 | 10.77362 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | | | 1.20000 | 110.48280 | 1.20000 | 110.46768 | | 240,000,000,000.00 | 200,000,000 | | 135,262,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | | | | 1.97000 | 106.94589 | 1.91000 | 108.17799 | | 344,750,000,000.00 | 175,000,000 | | 102,000,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | | | | 1.95000 | 116.36549 | 1.95000 | 116.34683 | | 692,250,000,000.00 | 355,000,000 | | 178,668,000.00 |
| IBC01 | On 16/03/2015 | Spot Bond | | | | 95.45000 | 19.87582 | 95.45000 | 19.83936 | | | 0.00 | 0 | 0.00 |
| IBL06 | On 14/12/2012 | Spot Bond | | | | 100.50759 | 87.68889 | 100.50759 | 87.48118 | | | 0.00 | 0 | 0.00 |
| IBL09 | On 08/12/2012 | Spot Bond | | | | 100.56563 | 88.90604 | 100.56563 | 88.69230 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | | | | 109.26558 | 21.44517 | 109.26558 | 21.39359 | | | 0.00 | 0 | 0.00 |
| IBL12 | On 12/03/2013 | Spot Bond | | | | 100.86049 | 88.00111 | 100.86049 | 87.79053 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | | | | 102.46253 | 20.58847 | 102.46253 | 20.53695 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | | | | 100.92206 | 15.30231 | 100.92206 | 15.26452 | | | 0.00 | 0 | 0.00 |
| IBL15 | On 28/06/2013 | Spot Bond | | | | 100.23329 | 56.90456 | 100.23329 | 56.76490 | | | 0.00 | 0 | 0.00 |
| IBL18 | On 10/12/2013 | Spot Bond | | | | 100.52781 | 40.20538 | 100.52781 | 40.10645 | | | 0.00 | 0 | 15,000,000.00 |
| IBL19 | On 15/03/2014 | Spot Bond | | | | 100.74849 | 39.78159 | 100.74849 | 39.68350 | | | 0.00 | 0 | 0.00 |
| IBL20 | On 15/03/2014 | Spot Bond | | | | 103.45013 | 37.31869 | 103.45013 | 37.23284 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | | | | 108.14435 | 14.26904 | 108.14435 | 14.23501 | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | | | | 111.48026 | 10.44440 | 111.48026 | 10.41887 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL23 | On | 21/04/2014 | Spot Bond | | | 102.47730 | 34.46356 | 102.47730 | 34.38573 | | | 0.00 | 0 | 0.00 |
| IBL24 | On | 21/04/2014 | Spot Bond | | | 99.82217 | 30.53412 | 99.82217 | 30.46027 | | | 0.00 | 0 | 0.00 |
| IBL25 | On | 18/08/2014 | Spot Bond | | | 100.88835 | 29.60453 | 100.88835 | 29.53224 | | | 0.00 | 0 | 0.00 |
| IBL26 | On | 18/08/2014 | Spot Bond | | | 106.87614 | 23.70074 | 106.87614 | 23.64320 | | | 0.00 | 0 | 0.00 |
| IBL28 | On | 18/08/2016 | Spot Bond | | | 105.97204 | 12.49399 | 105.97204 | 12.46515 | | | 0.00 | 0 | 0.00 |
| IBL32 | On | 03/11/2014 | Spot Bond | | | 101.15611 | 22.06657 | 101.15611 | 22.01256 | | | 0.00 | 0 | 0.00 |
| IBL33 | On | 03/11/2016 | Spot Bond | | | 101.23137 | 10.11734 | 101.23137 | 10.09256 | | | 0.00 | 0 | 0.00 |
| IBL34 | On | 31/01/2017 | Spot Bond | | | 119.59470 | 4.30781 | 119.59470 | 4.29685 | | | 0.00 | 0 | 0.00 |
| IBL36 | On | 31/01/2022 | Spot Bond | | | 121.25275 | 2.78729 | 121.25275 | 2.78013 | | | 0.00 | 0 | 0.00 |
| IBL37 | On | 02/04/2015 | Spot Bond | | | 100.15533 | 19.59937 | 100.15533 | 19.53810 | | | 0.00 | 0 | 0.00 |
| IBL38 | On | 02/04/2017 | Spot Bond | | | 100.16252 | 9.14321 | 100.16252 | 9.11462 | | | 0.00 | 0 | 0.00 |
| IBL39 | On | 02/04/2018 | Spot Bond | | | 105.78604 | 9.47062 | 105.78604 | 9.44854 | | | 0.00 | 0 | 0.00 |
| IBL40 | On | 15/06/2015 | Spot Bond | | | 100.66354 | 16.84987 | 100.66354 | 16.79638 | | | 0.00 | 0 | 0.00 |
| IBL42 | On | 15/06/2017 | Spot Bond | | | 100.43811 | 9.94261 | 100.43811 | 9.91111 | | | 0.00 | 0 | 60,000,000.00 |
| IC02 | On | 09/05/2013 | Spot Bond | | | 100.00000 | 70.50133 | 100.00000 | 70.34615 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On | 19/04/2015 | Spot Bond | | | 99.89211 | 19.94898 | 99.89211 | 19.90486 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On | 19/04/2015 | Spot Bond | | | 99.89211 | 19.94898 | 99.89211 | 19.90486 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On | 31/01/2017 | Spot Bond | | | 100.97091 | 8.74450 | 100.97091 | 8.72509 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IDW001 | On | 30/06/2016 | Spot Bond | | | 101.37699 | 14.72500 | 101.37699 | 14.67848 | | | 0.00 | 0 | 0.00 |
| IDW002 | On | 30/06/2016 | Spot Bond | | | 101.30327 | 14.46994 | 101.30327 | 14.42425 | | | 0.00 | 0 | 0.00 |
| IFM01 | On | 31/03/2016 | Spot Bond | | | 112.11249 | 15.73186 | 112.11249 | 15.69344 | | | 0.00 | 0 | 0.00 |
| IHL01 | On | 29/12/2014 | Spot Bond | | | 100.20174 | 20.55150 | 100.20174 | 20.50108 | | | 0.00 | 0 | 0.00 |
| IHL02 | On | 29/12/2014 | Spot Bond | | | 100.20174 | 20.55150 | 100.20174 | 20.50108 | | | 0.00 | 0 | 0.00 |
| IHL03 | On | 17/05/2017 | Spot Bond | | | 101.14829 | 9.51265 | 101.14829 | 9.48265 | | | 0.00 | 0 | 0.00 |
| IKH1D | On | 09/12/2028 | Spot Bond | | | 100.00000 | 7.90869 | 100.00000 | 7.88932 | | | 0.00 | 0 | 0.00 |
| IN01E | On | 23/07/2013 | Spot Bond | | | 101.89135 | 72.84053 | 101.89135 | 72.44696 | | | 0.00 | 0 | 0.00 |
| IN02E | On | 06/08/2013 | Spot Bond | | | 101.88356 | 68.66975 | 101.88356 | 68.35632 | | | 0.00 | 0 | 0.00 |
| IN03E | On | 13/08/2013 | Spot Bond | | | 101.64472 | 66.47811 | 101.64472 | 66.17187 | | | 0.00 | 0 | 0.00 |
| IN04 | On | 15/03/2015 | Spot Bond | | | 101.44581 | 22.04352 | 101.44581 | 21.99362 | | | 0.00 | 0 | 0.00 |
| IN04E | On | 27/08/2013 | Spot Bond | | | 100.58397 | 58.53148 | 100.58397 | 58.25161 | | | 0.00 | 0 | 0.00 |
| IN07 | On | 16/05/2013 | Spot Bond | | | 104.33728 | 68.33272 | 104.33728 | 68.17699 | | | 0.00 | 0 | 0.00 |
| IN09 | On | 01/02/2016 | Spot Bond | | | 101.67347 | 16.58317 | 101.67347 | 16.54240 | | | 0.00 | 0 | 0.00 |
| IN165U | On | 18/10/2012 | Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| IN177U | On | 24/01/2013 | Spot Bond | | | 100.00000 | 78.66379 | 100.00000 | 78.49462 | | | 0.00 | 0 | 0.00 |
| IN178U | On | 24/01/2013 | Spot Bond | | | 100.00000 | 78.66379 | 100.00000 | 78.49462 | | | 0.00 | 0 | 0.00 |
| IND147 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 91.02244 | 100.00000 | 90.79602 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND204 | On | 24/01/2013 | Spot Bond | | | 100.00000 | 78.66379 | 100.00000 | 78.49462 | | | 0.00 | 0 | 0.00 |
| IND205 | On | 31/01/2013 | Spot Bond | | | 100.00000 | 77.49469 | 100.00000 | 77.33051 | | | 0.00 | 0 | 0.00 |
| IND207 | On | 14/02/2013 | Spot Bond | | | 100.00000 | 75.25773 | 100.00000 | 75.10288 | | | 0.00 | 0 | 0.00 |
| IND208 | On | 21/02/2013 | Spot Bond | | | 100.00000 | 74.18699 | 100.00000 | 74.03651 | | | 0.00 | 0 | 0.00 |
| IND209 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 73.14629 | 100.00000 | 73.00000 | | | 0.00 | 0 | 0.00 |
| IND234 | On | 21/08/2013 | Spot Bond | | | 100.00000 | 50.44474 | 100.00000 | 50.33279 | | | 0.00 | 0 | 0.00 |
| IND242 | On | 16/10/2012 | Spot Bond | | | 99.84353 | 66.70146 | 99.84353 | 66.70146 | | | 0.00 | 0 | 0.00 |
| IND243 | On | 23/10/2012 | Spot Bond | | | 99.74422 | 98.38682 | 99.74422 | 98.12300 | | | 0.00 | 0 | 0.00 |
| IND244 | On | 30/10/2012 | Spot Bond | | | 99.64170 | 96.57275 | 99.64170 | 96.31882 | | | 0.00 | 0 | 0.00 |
| IND245 | On | 06/11/2012 | Spot Bond | | | 99.54183 | 94.82776 | 99.54183 | 94.58316 | | | 0.00 | 0 | 0.00 |
| IND246 | On | 13/11/2012 | Spot Bond | | | 99.44217 | 93.14803 | 99.44217 | 92.91224 | | | 0.00 | 0 | 0.00 |
| IND247 | On | 20/11/2012 | Spot Bond | | | 99.34271 | 91.52996 | 99.34271 | 91.30251 | | | 0.00 | 0 | 0.00 |
| IND248 | On | 27/11/2012 | Spot Bond | | | 99.22914 | 89.97152 | 99.22914 | 89.75199 | | | 0.00 | 0 | 0.00 |
| IND249 | On | 04/12/2012 | Spot Bond | | | 99.12821 | 88.46736 | 99.12821 | 88.25532 | | | 0.00 | 0 | 0.00 |
| IND250 | On | 11/12/2012 | Spot Bond | | | 99.02750 | 87.01558 | 99.02750 | 86.81063 | | | 0.00 | 0 | 0.00 |
| IND302 | On | 08/01/2013 | Spot Bond | | | 98.62666 | 81.68104 | 98.62666 | 81.50116 | | | 0.00 | 0 | 0.00 |
| IND303 | On | 15/01/2013 | Spot Bond | | | 98.52695 | 80.45420 | 98.52695 | 80.27985 | | | 0.00 | 0 | 0.00 |
| IND304 | On | 22/01/2013 | Spot Bond | | | 98.42745 | 79.26604 | 98.42745 | 79.09697 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|---------------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND305 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 77.82516 | 100.00000 | 77.65957 | | | 0.00 | 0 | 0.00 |
| IND306 | On | 05/02/2013 | Spot Bond | | | 100.00000 | 76.68067 | 100.00000 | 76.51992 | | | 0.00 | 0 | 0.00 |
| IND307 | On | 12/02/2013 | Spot Bond | | | 100.00000 | 75.56936 | 100.00000 | 75.41322 | | | 0.00 | 0 | 0.00 |
| IND308 | On | 19/02/2013 | Spot Bond | | | 100.00000 | 74.48980 | 100.00000 | 74.33809 | | | 0.00 | 0 | 0.00 |
| IND309 | On | 26/02/2013 | Spot Bond | | | 100.00000 | 73.44064 | 100.00000 | 73.29317 | | | 0.00 | 0 | 0.00 |
| IND310 | On | 05/03/2013 | Spot Bond | | | 100.00000 | 72.42063 | 100.00000 | 72.27723 | | | 0.00 | 0 | 0.00 |
| IND311 | On | 12/03/2013 | Spot Bond | | | 100.00000 | 71.42857 | 100.00000 | 71.28906 | | | 0.00 | 0 | 0.00 |
| IND312 | On | 19/03/2013 | Spot Bond | | | 100.00000 | 70.46332 | 100.00000 | 70.32755 | | | 0.00 | 0 | 0.00 |
| IND313 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 69.52381 | 100.00000 | 69.39163 | | | 0.00 | 0 | 0.00 |
| IND314 | On | 02/04/2013 | Spot Bond | | | 100.00000 | 68.60902 | 100.00000 | 68.48030 | | | 0.00 | 0 | 0.00 |
| IND315 | On | 09/04/2013 | Spot Bond | | | 100.00000 | 67.71800 | 100.00000 | 67.59259 | | | 0.00 | 0 | 0.00 |
| IND316 | On | 16/04/2013 | Spot Bond | | | 100.00000 | 66.84982 | 100.00000 | 66.72761 | | | 0.00 | 0 | 0.00 |
| IND317 | On | 23/04/2013 | Spot Bond | | | 100,000.00000 | 2.84820 | 100,000.00000 | 2.79480 | | | 0.00 | 0 | 0.00 |
| IND318 | On | 24/04/2013 | Spot Bond | | | 100.00000 | 69.84321 | 100.00000 | 69.71070 | | | 0.00 | 0 | 0.00 |
| IND319 | On | 25/04/2013 | Spot Bond | | | 100.00000 | 69.71070 | 100.00000 | 69.57844 | | | 0.00 | 0 | 0.00 |
| IND320 | On | 26/04/2013 | Spot Bond | | | 100.00000 | 69.57844 | 100.00000 | 69.44644 | | | 0.00 | 0 | 0.00 |
| IND321 | On | 27/04/2013 | Spot Bond | | | 100.00000 | 69.44644 | 100.00000 | 69.31468 | | | 0.00 | 0 | 0.00 |
| IND322 | On | 28/04/2013 | Spot Bond | | | 100.00000 | 69.31468 | 100.00000 | 69.18318 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND323 | On | 29/04/2013 | Spot Bond | | | 100.00000 | 69.18318 | 100.00000 | 69.05192 | | | 0.00 | 0 | 0.00 |
| IND324 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 69.05192 | 100.00000 | 68.92091 | | | 0.00 | 0 | 0.00 |
| IND325 | On | 01/05/2013 | Spot Bond | | | 100.00000 | 68.92091 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |
| IND326 | On | 02/05/2013 | Spot Bond | | | 100.00000 | 68.79015 | 100.00000 | 68.65964 | | | 0.00 | 0 | 0.00 |
| IND327 | On | 03/05/2013 | Spot Bond | | | 100.00000 | 68.65964 | 100.00000 | 68.52938 | | | 0.00 | 0 | 0.00 |
| IND328 | On | 04/05/2013 | Spot Bond | | | 100.00000 | 68.52938 | 100.00000 | 68.39936 | | | 0.00 | 0 | 0.00 |
| IND329 | On | 05/05/2013 | Spot Bond | | | 100.00000 | 68.39936 | 100.00000 | 68.26959 | | | 0.00 | 0 | 0.00 |
| IND330 | On | 06/05/2013 | Spot Bond | | | 100.00000 | 68.26959 | 100.00000 | 68.14007 | | | 0.00 | 0 | 0.00 |
| IND331 | On | 07/05/2013 | Spot Bond | | | 100.00000 | 68.14007 | 100.00000 | 68.01079 | | | 0.00 | 0 | 0.00 |
| IND332 | On | 08/05/2013 | Spot Bond | | | 100.00000 | 68.01079 | 100.00000 | 67.88176 | | | 0.00 | 0 | 0.00 |
| IND333 | On | 09/05/2013 | Spot Bond | | | 100.00000 | 67.88176 | 100.00000 | 67.75297 | | | 0.00 | 0 | 0.00 |
| IND334 | On | 20/08/2013 | Spot Bond | | | 100.00000 | 55.82194 | 100.00000 | 55.71603 | | | 0.00 | 0 | 0.00 |
| IND335 | On | 27/08/2013 | Spot Bond | | | 100.00000 | 55.08479 | 100.00000 | 54.98029 | | | 0.00 | 0 | 0.00 |
| IND336 | On | 03/09/2013 | Spot Bond | | | 100.00000 | 54.35738 | 100.00000 | 54.25426 | | | 0.00 | 0 | 0.00 |
| IND337 | On | 10/09/2013 | Spot Bond | | | 100.00000 | 53.63958 | 100.00000 | 53.53781 | | | 0.00 | 0 | 0.00 |
| IND338 | On | 17/09/2013 | Spot Bond | | | 100.00000 | 52.93126 | 100.00000 | 52.83083 | | | 0.00 | 0 | 0.00 |
| IND339 | On | 25/09/2013 | Spot Bond | | | 100.00000 | 46.67077 | 100.00000 | 46.56719 | | | 0.00 | 0 | 0.00 |
| IND340 | On | 01/10/2013 | Spot Bond | | | 100.00000 | 46.05276 | 100.00000 | 45.95055 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND341 | On | 08/10/2013 | Spot Bond | | | 100.00000 | 45.34208 | 100.00000 | 45.24145 | | | 0.00 | 0 | 0.00 |
| IND342 | On | 15/10/2013 | Spot Bond | | | 100.00000 | 44.64237 | 100.00000 | 44.54330 | | | 0.00 | 0 | 0.00 |
| IND343 | On | 22/10/2013 | Spot Bond | | | 100.00000 | 41.79622 | 100.00000 | 41.28582 | | | 0.00 | 0 | 0.00 |
| IND344 | On | 29/10/2013 | Spot Bond | | | 100.00000 | 39.35411 | 100.00000 | 38.95721 | | | 0.00 | 0 | 0.00 |
| IND345 | On | 05/11/2013 | Spot Bond | | | 100.00000 | 37.72521 | 100.00000 | 37.40116 | | | 0.00 | 0 | 0.00 |
| IND346 | On | 12/11/2013 | Spot Bond | | | 100.00000 | 36.56224 | 100.00000 | 36.28874 | | | 0.00 | 0 | 0.00 |
| IND347 | On | 19/11/2013 | Spot Bond | | | 100.00000 | 35.69069 | 100.00000 | 35.45425 | | | 0.00 | 0 | 0.00 |
| IND348 | On | 26/11/2013 | Spot Bond | | | 100.00000 | 35.01341 | 100.00000 | 34.80525 | | | 0.00 | 0 | 0.00 |
| IND349 | On | 03/12/2013 | Spot Bond | | | 100.00000 | 34.47204 | 100.00000 | 34.28618 | | | 0.00 | 0 | 0.00 |
| IND350 | On | 10/12/2013 | Spot Bond | | | 100.00000 | 34.02945 | 100.00000 | 33.86160 | | | 0.00 | 0 | 0.00 |
| IND351 | On | 17/12/2013 | Spot Bond | | | 100.00000 | 33.66090 | 100.00000 | 33.50790 | | | 0.00 | 0 | 0.00 |
| INF001 | On | 30/07/2013 | Spot Bond | | | 101.10218 | 66.51496 | 101.10218 | 66.21982 | | | 0.00 | 0 | 0.00 |
| INF002 | On | 05/02/2013 | Spot Bond | | | 100.97718 | 92.55398 | 100.97718 | 92.09854 | | | 0.00 | 0 | 0.00 |
| ING100 | On | 19/05/2013 | Spot Bond | | | 101.06512 | 62.95137 | 101.06512 | 62.79741 | | | 0.00 | 0 | 0.00 |
| ING114 | On | 31/12/2015 | Spot Bond | | | 100.29400 | 13.85317 | 100.29400 | 13.81953 | | | 0.00 | 0 | 0.00 |
| ING115 | On | 31/03/2016 | Spot Bond | | | 103.81357 | 16.72620 | 103.81357 | 16.68431 | | | 0.00 | 0 | 0.00 |
| ING116 | On | 31/03/2016 | Spot Bond | | | 101.94170 | 16.12075 | 101.94170 | 16.08102 | | | 0.00 | 0 | 0.00 |
| ING126 | On | 25/11/2012 | Spot Bond | | | 100.00000 | 95.68149 | 100.00000 | 95.44524 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING127 | On | 07/12/2012 | Spot Bond | | | 100.51669 | 88.88065 | 100.51669 | 88.66653 | | | 0.00 | 0 | 0.00 |
| ING130 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 74.94867 | 100.00000 | 74.79508 | | | 0.00 | 0 | 0.00 |
| ING131 | On | 24/02/2013 | Spot Bond | | | 100.00000 | 73.73737 | 100.00000 | 73.58871 | | | 0.00 | 0 | 0.00 |
| ING132 | On | 22/12/2018 | Spot Bond | | | 100.34045 | 8.49881 | 100.34045 | 8.47794 | | | 0.00 | 0 | 0.00 |
| ING133 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 77.40707 | 100.00000 | 77.25225 | | | 0.00 | 0 | 0.00 |
| ING135 | On | 10/12/2014 | Spot Bond | | | 100.81708 | 23.52165 | 100.81708 | 23.46362 | | | 0.00 | 0 | 0.00 |
| ING138 | On | 22/03/2017 | Spot Bond | | | 100.33341 | 10.14493 | 100.33341 | 10.12001 | | | 0.00 | 0 | 0.00 |
| ING147 | On | 16/12/2012 | Spot Bond | | | 100.35507 | 87.40017 | 100.35507 | 87.19438 | | | 0.00 | 0 | 0.00 |
| ING148 | On | 18/03/2013 | Spot Bond | | | 100.00000 | 77.07937 | 100.00000 | 76.75954 | | | 0.00 | 0 | 0.00 |
| ING153 | On | 03/04/2017 | Spot Bond | | | 6.50000 | 100.16503 | 6.50000 | 100.15323 | | | 0.00 | 0 | 0.00 |
| ING154 | On | 03/04/2013 | Spot Bond | | | 100.13131 | 79.52190 | 100.13131 | 79.29767 | | | 0.00 | 0 | 0.00 |
| ING157 | On | 12/04/2013 | Spot Bond | | | 99.98478 | 77.44377 | 99.98478 | 77.35741 | | | 0.00 | 0 | 0.00 |
| ING158 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 87.74038 | 100.00000 | 87.52998 | | | 0.00 | 0 | 0.00 |
| ING159 | On | 05/12/2012 | Spot Bond | | | 100.42362 | 89.69889 | 100.42362 | 89.48194 | | | 0.00 | 0 | 0.00 |
| ING160 | On | 10/12/2012 | Spot Bond | | | 100.41625 | 88.65441 | 100.41625 | 88.44256 | | | 0.00 | 0 | 0.00 |
| ING161 | On | 20/03/2017 | Spot Bond | | | 100.44355 | 10.26790 | 100.44355 | 10.23536 | | | 0.00 | 0 | 0.00 |
| ING166 | On | 02/01/2013 | Spot Bond | | | 100.14548 | 84.77702 | 100.14548 | 84.58542 | | | 0.00 | 0 | 0.00 |
| ING167 | On | 30/09/2014 | Spot Bond | | | 100.16956 | 27.90044 | 100.16956 | 27.81320 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING168 | On | 07/03/2013 | Spot Bond | | | 100.49744 | 78.02663 | 100.49744 | 77.69190 | | | 0.00 | 0 | 0.00 |
| ING169 | On | 07/06/2013 | Spot Bond | | | 100.49744 | 52.97823 | 100.49744 | 52.74174 | | | 0.00 | 0 | 0.00 |
| ING170 | On | 18/03/2013 | Spot Bond | | | 100.32608 | 74.52841 | 100.32608 | 74.22348 | | | 0.00 | 0 | 0.00 |
| ING171 | On | 19/03/2013 | Spot Bond | | | 100.31481 | 74.22563 | 100.31481 | 73.92320 | | | 0.00 | 0 | 0.00 |
| ING172 | On | 28/11/2012 | Spot Bond | | | 100.14110 | 89.66753 | 100.14110 | 89.44748 | | | 0.00 | 0 | 0.00 |
| ING173 | On | 28/02/2013 | Spot Bond | | | 100.14461 | 73.38951 | 100.14461 | 72.92745 | | | 0.00 | 0 | 0.00 |
| ING174 | On | 28/05/2013 | Spot Bond | | | 100.14677 | 49.66245 | 100.14677 | 49.31607 | | | 0.00 | 0 | 0.00 |
| ING175 | On | 28/08/2013 | Spot Bond | | | 100.14677 | 49.66245 | 100.14677 | 49.31607 | | | 0.00 | 0 | 0.00 |
| ING176 | On | 28/02/2013 | Spot Bond | | | 100.14488 | 73.38946 | 100.14488 | 72.92740 | | | 0.00 | 0 | 0.00 |
| ING177 | On | 28/02/2015 | Spot Bond | | | 100.00000 | 14.72721 | 100.00000 | 14.62462 | | | 0.00 | 0 | 0.00 |
| ING178 | On | 28/08/2015 | Spot Bond | | | 100.00000 | 9.81814 | 100.00000 | 9.74975 | | | 0.00 | 0 | 0.00 |
| ING31 | On | 31/10/2012 | Spot Bond | | | 101.19828 | 97.71342 | 101.19828 | 97.45333 | | | 0.00 | 0 | 0.00 |
| ING32 | On | 30/04/2013 | Spot Bond | | | 101.21767 | 65.08414 | 101.21767 | 64.92476 | | | 0.00 | 0 | 0.00 |
| ING33 | On | 31/10/2013 | Spot Bond | | | 101.23672 | 44.06213 | 101.23672 | 43.95422 | | | 0.00 | 0 | 0.00 |
| ING34 | On | 31/10/2013 | Spot Bond | | | 101.23672 | 44.06213 | 101.23672 | 43.95422 | | | 0.00 | 0 | 0.00 |
| ING46 | On | 16/10/2013 | Spot Bond | | | 99.91080 | 54.93617 | 99.91080 | 54.80319 | | | 0.00 | 0 | 0.00 |
| ING60U | On | 28/02/2014 | Spot Bond | | | 100.00000 | 45.84295 | 100.00000 | 45.73068 | | | 0.00 | 0 | 0.00 |
| ING89 | On | 31/12/2014 | Spot Bond | | | 100.24109 | 22.01160 | 100.24109 | 21.95816 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| INJ02 | On | 30/04/2015 | Spot Bond | | | 102.25661 | 22.35878 | 102.25661 | 22.30352 | | | 0.00 | 0 | 0.00 |
| IPB3 | On | 04/12/2013 | Spot Bond | | | 100.77468 | 41.79839 | 100.77468 | 41.69530 | | | 0.00 | 0 | 0.00 |
| IPF01 | On | 13/04/2015 | Spot Bond | | | 99.93260 | 19.65524 | 99.93260 | 19.59391 | | | 0.00 | 0 | 0.00 |
| IPF02 | On | 13/04/2016 | Spot Bond | | | 99.93094 | 12.52439 | 99.93094 | 12.48531 | | | 0.00 | 0 | 0.00 |
| IPF03 | On | 13/04/2017 | Spot Bond | | | 99.92988 | 9.55779 | 99.92988 | 9.52796 | | | 0.00 | 0 | 0.00 |
| IPF06 | On | 13/04/2017 | Spot Bond | | | 104.73009 | 10.56966 | 104.73009 | 10.54524 | | | 0.00 | 0 | 0.00 |
| IPL4 | On | 29/03/2014 | Spot Bond | | | 104.25515 | 36.08658 | 104.25515 | 36.00303 | | | 0.00 | 0 | 379,000.00 |
| IPL5 | On | 28/09/2015 | Spot Bond | | | 100.91681 | 15.52232 | 100.91681 | 15.48400 | | | 0.00 | 0 | 0.00 |
| IPL6 | On | 28/09/2017 | Spot Bond | | | 108.21861 | 10.71678 | 108.21861 | 10.69120 | | | 0.00 | 0 | 14,748,000.00 |
| IV012 | On | 26/11/2014 | Spot Bond | | | 101.03261 | 23.08881 | 101.03261 | 23.03235 | | | 0.00 | 0 | 0.00 |
| IV013 | On | 22/06/2015 | Spot Bond | | | 100.34728 | 16.65084 | 100.34728 | 16.60993 | | | 0.00 | 0 | 0.00 |
| IV014 | On | 22/06/2015 | Spot Bond | | | 109.98505 | 21.31835 | 109.98505 | 21.26736 | | | 0.00 | 0 | 3,000,000.00 |
| IV015 | On | 20/09/2017 | Spot Bond | | | 100.44886 | 9.61679 | 100.44886 | 9.59314 | | | 0.00 | 0 | 0.00 |
| IV016 | On | 06/12/2021 | Spot Bond | | | 100.75653 | 8.61854 | 100.75653 | 8.59729 | | | 0.00 | 0 | 0.00 |
| IV017 | On | 31/01/2022 | Spot Bond | | | 110.94012 | 3.01558 | 110.94012 | 3.00836 | | | 0.00 | 0 | 0.00 |
| IV019 | On | 31/03/2028 | Spot Bond | | | 124.10625 | 2.26079 | 124.10625 | 2.25455 | | | 0.00 | 0 | 0.00 |
| IV01E | On | 29/08/2013 | Spot Bond | | | 100.58379 | 58.24845 | 100.58379 | 57.97632 | | | 0.00 | 0 | 0.00 |
| IV022 | On | 02/04/2022 | Spot Bond | | | 100.18782 | 7.95485 | 100.18782 | 7.92997 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IV023 | On | 11/07/2022 | Spot Bond | | | 99.99997 | 7.80652 | 99.99997 | 7.77220 | | | 0.00 | 0 | 0.00 |
| IV024 | On | 27/07/2022 | Spot Bond | | | 101.62507 | 11.07017 | 101.62507 | 11.02084 | | | 0.00 | 0 | 0.00 |
| IV025 | On | 12/09/2019 | Spot Bond | | | 100.60774 | 0.38948 | 100.60774 | 0.38774 | | | 0.00 | 0 | 0.00 |
| IV026 | On | 27/09/2024 | Spot Bond | | | 100.28878 | 0.00635 | 100.28878 | 0.00632 | | | 0.00 | 0 | 0.00 |
| IV04 | On | 31/03/2013 | Spot Bond | | | 102.06373 | 72.10630 | 102.06373 | 71.96860 | | | 0.00 | 0 | 0.00 |
| IV07 | On | 31/03/2013 | Spot Bond | | | 100.17994 | 84.38897 | 100.17994 | 84.19862 | | | 0.00 | 0 | 0.00 |
| IV08 | On | 30/04/2018 | Spot Bond | | | 117.77551 | 18.41150 | 117.77551 | 18.36523 | | | 0.00 | 0 | 0.00 |
| IV09 | On | 30/04/2018 | Spot Bond | | | 101.74618 | 11.11394 | 101.74618 | 11.08659 | | | 0.00 | 0 | 0.00 |
| IV19A | On | 31/03/2028 | Spot Bond | | | 124.10625 | 2.23680 | 124.10625 | 2.23062 | | | 0.00 | 0 | 0.00 |
| IVA204 | On | 26/01/2013 | Spot Bond | | | 100.00000 | 78.32618 | 100.00000 | 78.15846 | | | 0.00 | 0 | 0.00 |
| IVA206 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 76.04167 | 100.00000 | 75.88358 | | | 0.00 | 0 | 0.00 |
| IVA207 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 74.94867 | 100.00000 | 74.79508 | | | 0.00 | 0 | 0.00 |
| IVA208 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 73.88664 | 100.00000 | 73.73737 | | | 0.00 | 0 | 0.00 |
| IVA229 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 54.28215 | 100.00000 | 54.16168 | | | 0.00 | 0 | 0.00 |
| IVA234 | On | 23/08/2013 | Spot Bond | | | 100.00000 | 50.22108 | 100.00000 | 50.10963 | | | 0.00 | 0 | 0.00 |
| IVA242 | On | 18/10/2012 | Spot Bond | | | 99.81514 | 99.72728 | 99.81514 | 99.45604 | | | 0.00 | 0 | 0.00 |
| IVA243 | On | 25/10/2012 | Spot Bond | | | 99.71588 | 97.86119 | 99.71588 | 97.60026 | | | 0.00 | 0 | 0.00 |
| IVA244 | On | 01/11/2012 | Spot Bond | | | 100.00000 | 96.05263 | 100.00000 | 95.80052 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA245 | On | 08/11/2012 | Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | | 0.00 | 0 | 0.00 |
| IVA246 | On | 15/11/2012 | Spot Bond | | | 99.41373 | 92.67959 | 99.41373 | 92.44623 | | | 0.00 | 0 | 0.00 |
| IVA247 | On | 22/11/2012 | Spot Bond | | | 99.31432 | 91.07851 | 99.31432 | 90.85336 | | | 0.00 | 0 | 0.00 |
| IVA248 | On | 29/11/2012 | Spot Bond | | | 99.20028 | 89.53625 | 99.20028 | 89.31890 | | | 0.00 | 0 | 0.00 |
| IVA249 | On | 06/12/2012 | Spot Bond | | | 99.09942 | 88.04734 | 99.09942 | 87.83736 | | | 0.00 | 0 | 0.00 |
| IVA250 | On | 13/12/2012 | Spot Bond | | | 98.99876 | 86.61002 | 98.99876 | 86.40704 | | | 0.00 | 0 | 0.00 |
| IVA301 | On | 03/01/2013 | Spot Bond | | | 100.00000 | 82.39278 | 100.00000 | 82.20721 | | | 0.00 | 0 | 0.00 |
| IVA302 | On | 10/01/2013 | Spot Bond | | | 98.62399 | 81.32248 | 98.62399 | 81.14418 | | | 0.00 | 0 | 0.00 |
| IVA303 | On | 17/01/2013 | Spot Bond | | | 98.49850 | 80.11086 | 98.49850 | 79.93805 | | | 0.00 | 0 | 0.00 |
| IVA304 | On | 24/01/2013 | Spot Bond | | | 98.39906 | 78.93341 | 98.39906 | 78.76581 | | | 0.00 | 0 | 0.00 |
| IVA305 | On | 31/01/2013 | Spot Bond | | | 100.00000 | 77.49469 | 100.00000 | 77.33051 | | | 0.00 | 0 | 0.00 |
| IVA306 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 76.35983 | 100.00000 | 76.20042 | | | 0.00 | 0 | 0.00 |
| IVA307 | On | 14/02/2013 | Spot Bond | | | 100.00000 | 75.25773 | 100.00000 | 75.10288 | | | 0.00 | 0 | 0.00 |
| IVA308 | On | 21/02/2013 | Spot Bond | | | 100.00000 | 74.18699 | 100.00000 | 74.03651 | | | 0.00 | 0 | 0.00 |
| IVA309 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 73.14629 | 100.00000 | 73.00000 | | | 0.00 | 0 | 0.00 |
| IVA310 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 72.13439 | 100.00000 | 71.99211 | | | 0.00 | 0 | 0.00 |
| IVA311 | On | 14/03/2013 | Spot Bond | | | 100.00000 | 71.15010 | 100.00000 | 71.01167 | | | 0.00 | 0 | 0.00 |
| IVA312 | On | 22/03/2013 | Spot Bond | | | 100.00000 | 70.05758 | 100.00000 | 69.92337 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA313 | On | 28/03/2013 | Spot Bond | | | 100.00000 | 69.25996 | 100.00000 | 69.12879 | | | 0.00 | 0 | 0.00 |
| IVA314 | On | 04/04/2013 | Spot Bond | | | 100.00000 | 68.35206 | 100.00000 | 68.22430 | | | 0.00 | 0 | 0.00 |
| IVA315 | On | 11/04/2013 | Spot Bond | | | 100.00000 | 67.46765 | 100.00000 | 67.34317 | | | 0.00 | 0 | 0.00 |
| IVA316 | On | 18/04/2013 | Spot Bond | | | 100.00000 | 70.64357 | 100.00000 | 70.50954 | | | 0.00 | 0 | 0.00 |
| IVA317 | On | 10/05/2013 | Spot Bond | | | 100.00000 | 67.75297 | 100.00000 | 67.62443 | | | 0.00 | 0 | 0.00 |
| IVA318 | On | 11/05/2013 | Spot Bond | | | 100.00000 | 67.62443 | 100.00000 | 67.49613 | | | 0.00 | 0 | 0.00 |
| IVA319 | On | 12/05/2013 | Spot Bond | | | 100.00000 | 67.49613 | 100.00000 | 67.36808 | | | 0.00 | 0 | 0.00 |
| IVA320 | On | 13/05/2013 | Spot Bond | | | 100.00000 | 67.36808 | 100.00000 | 67.24026 | | | 0.00 | 0 | 0.00 |
| IVA321 | On | 14/05/2013 | Spot Bond | | | 100.00000 | 67.24026 | 100.00000 | 67.11269 | | | 0.00 | 0 | 0.00 |
| IVA322 | On | 15/05/2013 | Spot Bond | | | 100.00000 | 67.11269 | 100.00000 | 66.98536 | | | 0.00 | 0 | 0.00 |
| IVA323 | On | 16/05/2013 | Spot Bond | | | 100.00000 | 66.98536 | 100.00000 | 66.85828 | | | 0.00 | 0 | 0.00 |
| IVA324 | On | 17/05/2013 | Spot Bond | | | 100.00000 | 66.85828 | 100.00000 | 66.73143 | | | 0.00 | 0 | 0.00 |
| IVA325 | On | 18/05/2013 | Spot Bond | | | 100.00000 | 66.73143 | 100.00000 | 66.60483 | | | 0.00 | 0 | 0.00 |
| IVA326 | On | 19/05/2013 | Spot Bond | | | 100.00000 | 66.60483 | 100.00000 | 66.47846 | | | 0.00 | 0 | 0.00 |
| IVA327 | On | 20/05/2013 | Spot Bond | | | 100.00000 | 66.47846 | 100.00000 | 66.35234 | | | 0.00 | 0 | 0.00 |
| IVA328 | On | 21/05/2013 | Spot Bond | | | 100.00000 | 66.35234 | 100.00000 | 66.22645 | | | 0.00 | 0 | 0.00 |
| IVA329 | On | 22/05/2013 | Spot Bond | | | 100.00000 | 66.22645 | 100.00000 | 66.10080 | | | 0.00 | 0 | 0.00 |
| IVA330 | On | 23/05/2013 | Spot Bond | | | 100.00000 | 66.10080 | 100.00000 | 65.97540 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA331 | On | 24/05/2013 | Spot Bond | | | 100.00000 | 65.97540 | 100.00000 | 65.85022 | | | 0.00 | 0 | 0.00 |
| IVA332 | On | 25/05/2013 | Spot Bond | | | 100.00000 | 65.85022 | 100.00000 | 65.72529 | | | 0.00 | 0 | 0.00 |
| IVA333 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 56.35450 | 100.00000 | 56.24758 | | | 0.00 | 0 | 0.00 |
| IVA334 | On | 22/08/2013 | Spot Bond | | | 100.00000 | 55.61032 | 100.00000 | 55.50482 | | | 0.00 | 0 | 0.00 |
| IVA335 | On | 29/08/2013 | Spot Bond | | | 100.00000 | 54.87598 | 100.00000 | 54.77186 | | | 0.00 | 0 | 0.00 |
| IVA336 | On | 05/09/2013 | Spot Bond | | | 100.00000 | 54.15132 | 100.00000 | 54.04859 | | | 0.00 | 0 | 0.00 |
| IVA337 | On | 12/09/2013 | Spot Bond | | | 100.00000 | 53.43624 | 100.00000 | 53.33486 | | | 0.00 | 0 | 0.00 |
| IVA338 | On | 19/09/2013 | Spot Bond | | | 100.00000 | 52.73060 | 100.00000 | 52.63056 | | | 0.00 | 0 | 0.00 |
| IVA339 | On | 26/09/2013 | Spot Bond | | | 100.00000 | 46.56719 | 100.00000 | 46.46385 | | | 0.00 | 0 | 0.00 |
| IVA340 | On | 03/10/2013 | Spot Bond | | | 100.00000 | 45.84858 | 100.00000 | 45.74683 | | | 0.00 | 0 | 0.00 |
| IVA341 | On | 10/10/2013 | Spot Bond | | | 100.00000 | 45.14105 | 100.00000 | 45.04087 | | | 0.00 | 0 | 0.00 |
| IVA342 | On | 17/10/2013 | Spot Bond | | | 100.00000 | 44.44444 | 100.00000 | 43.80549 | | | 0.00 | 0 | 0.00 |
| IVA343 | On | 24/10/2013 | Spot Bond | | | 100.00000 | 40.98257 | 100.00000 | 40.51054 | | | 0.00 | 0 | 0.00 |
| IVA344 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 38.82580 | 100.00000 | 38.45278 | | | 0.00 | 0 | 0.00 |
| IVA345 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 37.35509 | 100.00000 | 37.04726 | | | 0.00 | 0 | 0.00 |
| IVA346 | On | 14/11/2013 | Spot Bond | | | 100.00000 | 36.28874 | 100.00000 | 36.02694 | | | 0.00 | 0 | 0.00 |
| IVA347 | On | 21/11/2013 | Spot Bond | | | 100.00000 | 35.48044 | 100.00000 | 35.25282 | | | 0.00 | 0 | 0.00 |
| IVA348 | On | 28/11/2013 | Spot Bond | | | 100.00000 | 34.84679 | 100.00000 | 34.64552 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA349 | On | 05/12/2013 | Spot Bond | | | 100.00000 | 34.33677 | 100.00000 | 34.15643 | | | 0.00 | 0 | 0.00 |
| IVA350 | On | 12/12/2013 | Spot Bond | | | 100.00000 | 33.91746 | 100.00000 | 33.75414 | | | 0.00 | 0 | 0.00 |
| IVA351 | On | 19/12/2013 | Spot Bond | | | 100.00000 | 33.56666 | 100.00000 | 33.41743 | | | 0.00 | 0 | 0.00 |
| IVC001 | On | 05/07/2013 | Spot Bond | | | 100.11329 | 56.15570 | 100.11329 | 56.01952 | | | 0.00 | 0 | 0.00 |
| IVC002 | On | 12/02/2020 | Spot Bond | | | 101.15218 | 8.38747 | 101.15218 | 8.36694 | | | 0.00 | 0 | 0.00 |
| IVC004 | On | 29/04/2014 | Spot Bond | | | 101.33204 | 31.36904 | 101.33204 | 31.29214 | | | 0.00 | 0 | 0.00 |
| IVC005 | On | 27/07/2015 | Spot Bond | | | 101.39683 | 12.30543 | 101.39683 | 12.25070 | | | 0.00 | 0 | 0.00 |
| IVF001 | On | 10/01/2013 | Spot Bond | | | 100.01454 | 83.28868 | 100.01454 | 83.10399 | | | 0.00 | 0 | 0.00 |
| IVF002 | On | 01/08/2013 | Spot Bond | | | 101.10215 | 66.51497 | 101.10215 | 66.21983 | | | 0.00 | 0 | 0.00 |
| IVF003 | On | 07/02/2013 | Spot Bond | | | 100.97704 | 92.20100 | 100.97704 | 91.75385 | | | 0.00 | 0 | 0.00 |
| KCF01U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 68.17235 | 100.00000 | 68.00720 | | | 0.00 | 0 | 0.00 |
| KCF02U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 67.77139 | 100.00000 | 67.60722 | | | 0.00 | 0 | 0.00 |
| KSB004 | On | 01/02/2013 | Spot Bond | | | 103.25721 | 81.36952 | 103.25721 | 81.19319 | | | 0.00 | 0 | 0.00 |
| KSB005 | On | 28/02/2013 | Spot Bond | | | 102.85510 | 77.14657 | 102.85510 | 76.98908 | | | 0.00 | 0 | 0.00 |
| KSB007 | On | 31/08/2017 | Spot Bond | | | 100.85336 | 2.58710 | 100.85336 | 2.57715 | | | 0.00 | 0 | 0.00 |
| KSP003 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 80.16390 | 100.00000 | 79.99442 | | | 0.00 | 0 | 0.00 |
| KSP004 | On | 01/04/2013 | Spot Bond | | | 100.00000 | 71.16469 | 100.00000 | 71.03092 | | | 0.00 | 0 | 0.00 |
| KW01 | On | 31/10/2027 | Spot Bond | | | 146.46402 | 15.31351 | 146.46402 | 15.26784 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| LBK01 | On | 25/10/2013 | Spot Bond | | | 101.88203 | 43.39255 | 101.88203 | 43.28566 | | | 0.00 | 0 | 0.00 |
| LBK02 | On | 26/03/2015 | Spot Bond | | | 100.15505 | 19.94314 | 100.15505 | 19.89422 | | | 0.00 | 0 | 0.00 |
| LGL02 | On | 13/08/2017 | Spot Bond | | | 100.36228 | 16.41067 | 100.36228 | 16.34881 | | | 0.00 | 0 | 8,512,000.00 |
| LGL03 | On | 03/04/2018 | Spot Bond | | | 98.87452 | 1.70409 | 98.87452 | 1.69767 | | | 0.00 | 0 | 0.00 |
| MAQ007 | On | 27/01/2013 | Spot Bond | | | 100.00000 | 78.15846 | 100.00000 | 77.99145 | | | 0.00 | 0 | 0.00 |
| MAQ008 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 76.04167 | 100.00000 | 75.88358 | | | 0.00 | 0 | 0.00 |
| MAQ015 | On | 23/08/2013 | Spot Bond | | | 100.00000 | 50.22108 | 100.00000 | 50.10963 | | | 0.00 | 0 | 0.00 |
| MAQ018 | On | 11/01/2013 | Spot Bond | | | 98.55765 | 81.15447 | 98.55765 | 80.97702 | | | 0.00 | 0 | 0.00 |
| MAQ019 | On | 08/11/2012 | Spot Bond | | | 99.62912 | 94.33513 | 99.62912 | 94.09285 | | | 0.00 | 0 | 0.00 |
| MAQ020 | On | 02/08/2013 | Spot Bond | | | 101.08680 | 66.22366 | 101.08680 | 65.92985 | | | 0.00 | 0 | 0.00 |
| MAQ021 | On | 29/11/2012 | Spot Bond | | | 99.30957 | 89.52593 | 99.30957 | 89.30839 | | | 0.00 | 0 | 0.00 |
| MAQ022 | On | 11/12/2012 | Spot Bond | | | 99.14082 | 87.00265 | 99.14082 | 86.79753 | | | 0.00 | 0 | 0.00 |
| MAQ023 | On | 11/01/2013 | Spot Bond | | | 98.70105 | 81.13222 | 98.70105 | 80.95461 | | | 0.00 | 0 | 0.00 |
| MAQ024 | On | 11/03/2013 | Spot Bond | | | 97.83334 | 72.01223 | 97.83334 | 71.87350 | | | 0.00 | 0 | 0.00 |
| MAQ025 | On | 11/10/2013 | Spot Bond | | | 100.00000 | 43.23237 | 100.00000 | 42.90787 | | | 0.00 | 0 | 0.00 |
| MBC16 | On | 24/10/2012 | Spot Bond | | | 99.81806 | 98.12164 | 99.81806 | 97.85905 | | | 0.00 | 0 | 0.00 |
| MBF018 | On | 15/04/2013 | Spot Bond | | | 99.92980 | 81.81194 | 99.92980 | 81.63380 | | | 0.00 | 0 | 0.00 |
| MBF019 | On | 15/04/2014 | Spot Bond | | | 99.92873 | 37.90121 | 99.92873 | 37.80945 | | | 0.00 | 0 | 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 | | | 100.85528 | 61.08654 | 100.85528 | 60.93742 | | | 0.00 | 0 | 0.00 |
| MBF025 On | 26/05/2014 | Spot Bond | | | 100.87824 | 28.92739 | 100.87824 | 28.85676 | | | 0.00 | 0 | 0.00 |
| MBF027 On | 07/10/2014 | Spot Bond | | | 100.00907 | 26.48326 | 100.00907 | 26.41909 | | | 0.00 | 0 | 0.00 |
| MBF028 On | 16/04/2015 | Spot Bond | | | 99.91959 | 19.21453 | 99.91959 | 19.15458 | | | 0.00 | 0 | 133,350,000.00 |
| MBF029 On | 01/10/2015 | Spot Bond | | | 100.16737 | 9.93061 | 100.16737 | 9.85679 | | | 0.00 | 0 | 0.00 |
| MBF030 On | 01/10/2017 | Spot Bond | | | 100.17350 | 1.84891 | 100.17350 | 1.84085 | | | 0.00 | 0 | 0.00 |
| MBP011 On | 30/01/2013 | Spot Bond | | | 100.00000 | 98.36876 | 100.00000 | 98.11126 | | | 0.00 | 0 | 0.00 |
| MBP012 On | 29/01/2013 | Spot Bond | | | 101.40172 | 98.48720 | 101.40172 | 98.22520 | | | 0.00 | 0 | 0.00 |
| MBP013 On | 29/01/2014 | Spot Bond | | | 101.42165 | 45.06877 | 101.42165 | 44.95820 | | | 0.00 | 0 | 0.00 |
| MBP16UOn | 13/10/2012 | Spot Bond | | | 100.00000 | 81.43903 | 100.00000 | 81.43901 | | | 0.00 | 0 | 0.00 |
| MBP17UOn | 23/11/2012 | Spot Bond | | | 100.00000 | 92.30641 | 100.00000 | 92.07737 | | | 0.00 | 0 | 0.00 |
| MBP18UOn | 28/01/2014 | Spot Bond | | | 100.00000 | 45.58910 | 100.00000 | 45.47865 | | | 0.00 | 0 | 0.00 |
| MBP19UOn | 18/02/2013 | Spot Bond | | | 100.00000 | 93.76968 | 100.00000 | 93.53525 | | | 0.00 | 0 | 0.00 |
| MBP20UOn | 17/02/2014 | Spot Bond | | | 100.00000 | 43.31345 | 100.00000 | 43.20852 | | | 0.00 | 0 | 0.00 |
| MBP21UOn | 11/04/2014 | Spot Bond | | | 100.00000 | 37.80188 | 100.00000 | 37.71030 | | | 0.00 | 0 | 0.00 |
| MBP22UOn | 09/09/2014 | Spot Bond | | | 100.00000 | 23.01960 | 100.00000 | 22.96323 | | | 0.00 | 0 | 0.00 |
| MBP23UOn | 13/02/2015 | Spot Bond | | | 100.00000 | 22.78477 | 100.00000 | 22.72958 | | | 0.00 | 0 | 0.00 |
| MBP24UOn | 22/03/2016 | Spot Bond | | | 100.00000 | 5.84512 | 100.00000 | 5.83080 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MBP25UOn | 22/03/2015 | Spot Bond | | | 100.00000 | 14.27031 | 100.00000 | 14.23536 | | | 0.00 | 0 | 0.00 |
| MBSA01On | 16/04/2019 | Spot Bond | | | 106.46019 | 8.86396 | 106.46019 | 8.84320 | | | 0.00 | 0 | 9,000.00 |
| MCB2M On | 13/12/2012 | Spot Bond | | | 100.46941 | 87.74006 | 100.46941 | 87.53180 | | | 0.00 | 0 | 0.00 |
| MCB3M On | 13/12/2014 | Spot Bond | | | 100.55268 | 21.13155 | 100.55268 | 21.07955 | | | 0.00 | 0 | 0.00 |
| MEFSA1On | 05/10/2014 | Spot Bond | | | 100.10089 | 25.47119 | 100.10089 | 25.41446 | | | 0.00 | 0 | 0.00 |
| MEFSA2On | 05/10/2014 | Spot Bond | | | 100.10166 | 25.51214 | 100.10166 | 25.45532 | | | 0.00 | 0 | 0.00 |
| MEFSA3On | 05/10/2016 | Spot Bond | | | 100.10553 | 10.52940 | 100.10553 | 10.50595 | | | 0.00 | 0 | 0.00 |
| MEFSA4On | 05/01/2019 | Spot Bond | | | 102.05054 | 9.57552 | 102.05054 | 9.55408 | | | 0.00 | 0 | 0.00 |
| MEFSA6On | 05/07/2026 | Spot Bond | | | 102.14122 | 9.45156 | 102.14122 | 9.43040 | | | 0.00 | 0 | 0.00 |
| MEFSB3On | 05/10/2016 | Spot Bond | | | 100.13874 | 12.46116 | 100.13874 | 12.43340 | | | 0.00 | 0 | 0.00 |
| MEFSB4On | 05/01/2019 | Spot Bond | | | 102.46074 | 12.04714 | 102.46074 | 12.02009 | | | 0.00 | 0 | 0.00 |
| MEFSB5On | 05/01/2022 | Spot Bond | | | 102.63527 | 12.36934 | 102.63527 | 12.34153 | | | 0.00 | 0 | 0.00 |
| MET01 On | 15/12/2014 | Spot Bond | | | 109.14290 | 25.31716 | 109.14290 | 25.25698 | | | 0.00 | 0 | 96,600,000.00 |
| MFS1A1On | 20/12/2015 | Spot Bond | | | 100.35527 | 11.93792 | 100.35527 | 11.90859 | | | 0.00 | 0 | 0.00 |
| MFS1A2On | 20/12/2018 | Spot Bond | | | 100.36949 | 7.10591 | 100.36949 | 7.08845 | | | 0.00 | 0 | 0.00 |
| MFS1B On | 20/09/2019 | Spot Bond | | | 108.22148 | 10.32000 | 108.22148 | 10.29288 | | | 0.00 | 0 | 0.00 |
| MGL01 On | 15/09/2015 | Spot Bond | | | 105.26282 | 16.53682 | 105.26282 | 16.49823 | | | 0.00 | 0 | 25,917,000.00 |
| MIIL01 On | 31/05/2015 | Spot Bond | | | 100.76354 | 15.95168 | 100.76354 | 15.90099 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| MIIL02 | On | 31/05/2017 | Spot Bond | | | 106.38091 | 13.19971 | 106.38091 | 13.16898 | | | 0.00 | 0 | 0.00 |
| MQB01 | On | 31/05/2013 | Spot Bond | | | 100.73012 | 60.75800 | 100.73012 | 60.60823 | | | 0.00 | 0 | 0.00 |
| MQB02 | On | 31/05/2017 | Spot Bond | | | 106.29569 | 12.82627 | 106.29569 | 12.79644 | | | 0.00 | 0 | 8,080,000.00 |
| MTN02 | On | 13/07/2014 | Spot Bond | | | 109.35704 | 31.58926 | 109.35704 | 31.51447 | | | 0.00 | 0 | 4,748,000.00 |
| MTN03 | On | 13/07/2015 | Spot Bond | | | 108.68196 | 19.27969 | 108.68196 | 19.23426 | | | 0.00 | 0 | 9,700,000.00 |
| MTN04 | On | 13/07/2017 | Spot Bond | | | 112.43670 | 12.69713 | 112.43670 | 12.66638 | | | 0.00 | 0 | 4,167,000.00 |
| MTN05 | On | 28/10/2013 | Spot Bond | | | 105.38322 | 49.73668 | 105.38322 | 49.62178 | | | 0.00 | 0 | 0.00 |
| MTNC10 | On | 06/12/2012 | Spot Bond | | | 99.21764 | 88.03479 | 99.21764 | 87.82462 | | | 0.00 | 0 | 0.00 |
| MTNC11 | On | 16/01/2013 | Spot Bond | | | 98.63643 | 80.26227 | 98.63643 | 80.08856 | | 591,818,580,000.00 | 6,000,000 | 1,000,000.00 | |
| MTNC12 | On | 20/03/2013 | Spot Bond | | | 97.71856 | 70.80689 | 97.71856 | 70.67292 | | | 0.00 | 0 | 0.00 |
| N4A111 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.76043 | 100.00000 | 6.74404 | | | 0.00 | 0 | 0.00 |
| N4A202 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.11567 | 100.00000 | 0.11539 | | | 0.00 | 0 | 0.00 |
| N4A205 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.08128 | 100.00000 | 7.06413 | | | 0.00 | 0 | 0.00 |
| N4A208 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 7.16880 | 100.00000 | 7.15142 | | | 0.00 | 0 | 0.00 |
| N4A211 | On | 14/08/2020 | Spot Bond | | | 100.89771 | 6.58797 | 100.89771 | 6.57188 | | | 0.00 | 0 | 0.00 |
| N4A302 | On | 14/08/2020 | Spot Bond | | | 100.90718 | 6.65685 | 100.90718 | 6.64060 | | | 0.00 | 0 | 0.00 |
| N4A305 | On | 14/08/2020 | Spot Bond | | | 100.92303 | 6.77164 | 100.92303 | 6.75510 | | | 0.00 | 0 | 0.00 |
| N4A308 | On | 14/08/2020 | Spot Bond | | | 100.93092 | 6.82902 | 100.93092 | 6.81234 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|--------|------------------|----------------|
| N4A311 | On | 14/08/2020 | Spot Bond | | | 100.94038 | 6.89786 | 100.94038 | 6.88102 | | | 0.00 | 0 | 0.00 |
| N4A402 | On | 14/08/2020 | Spot Bond | | | 100.96406 | 7.06993 | 100.96406 | 7.05267 | | | 0.00 | 0 | 0.00 |
| N4A405 | On | 14/08/2020 | Spot Bond | | | 100.97993 | 7.18461 | 100.97993 | 7.16706 | | | 0.00 | 0 | 0.00 |
| N4A408 | On | 14/08/2020 | Spot Bond | | | 100.99728 | 7.31072 | 100.99728 | 7.29285 | | | 0.00 | 0 | 0.00 |
| N4A411 | On | 14/08/2020 | Spot Bond | | | 101.01305 | 7.42533 | 101.01305 | 7.40718 | | | 0.00 | 0 | 0.00 |
| N4A502 | On | 14/08/2020 | Spot Bond | | | 101.02081 | 7.48264 | 101.02081 | 7.46434 | | | 0.00 | 0 | 0.00 |
| N4B508 | On | 14/08/2020 | Spot Bond | | | 101.11573 | 8.16955 | 101.11573 | 8.14957 | | | 0.00 | 0 | 0.00 |
| N4C508 | On | 14/08/2020 | Spot Bond | | | 101.22620 | 8.96960 | 101.22620 | 8.94764 | | | 0.00 | 0 | 0.00 |
| N4D68U | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.11567 | 100.00000 | 0.11539 | | | 0.00 | 0 | 0.00 |
| N4E68U | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.11567 | 100.00000 | 0.11539 | | | 0.00 | 0 | 0.00 |
| NBK10B | On | 21/04/2014 | Spot Bond | | | 101.70052 | 29.82961 | 101.70052 | 29.75625 | | | 0.00 | 0 | 0.00 |
| NBK11B | On | 27/10/2014 | Spot Bond | | | 101.25975 | 22.35494 | 101.25975 | 22.30017 | | | 0.00 | 0 | 0.00 |
| NBK12B | On | 20/02/2015 | Spot Bond | | | 100.87403 | 21.24778 | 100.87403 | 21.19591 | | | 0.00 | 0 | 0.00 |
| NBK13B | On | 21/02/2017 | Spot Bond | | | 101.31348 | 9.55809 | 101.31348 | 9.53465 | | 4,812,390,300.00 | 47,500 | 22,500.00 | |
| NBK14B | On | 27/08/2015 | Spot Bond | | | 100.75760 | 17.74764 | 100.75760 | 17.66910 | | | 0.00 | 0 | 0.00 |
| NBK15B | On | 27/08/2017 | Spot Bond | | | 100.79541 | 9.92624 | 100.79541 | 9.88231 | | | 0.00 | 0 | 125,000,000.00 |
| NBK2A | On | 15/09/2015 | Spot Bond | | | 110.77590 | 17.24373 | 110.77590 | 17.20180 | | | 0.00 | 0 | 14,170,000.00 |
| NBK2B | On | 15/09/2015 | Spot Bond | | | 101.00801 | 16.23485 | 101.00801 | 16.19473 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NBK3A | On | 09/09/2019 | Spot Bond | | | 118.84122 | 10.71571 | 118.84122 | 10.68813 | | | 0.00 | 0 | 6,772,000.00 |
| NBK4 | On | 28/10/2024 | Spot Bond | | | 30.23292 | 4.16776 | 30.23292 | 4.16475 | | | 0.00 | 0 | 0.00 |
| NBK5B | On | 19/04/2013 | Spot Bond | | | 102.03598 | 65.68167 | 102.03598 | 65.51966 | | | 0.00 | 0 | 0.00 |
| NBK6A | On | 19/04/2015 | Spot Bond | | | 111.25692 | 23.42759 | 111.25692 | 23.37104 | | | 0.00 | 0 | 9,400,000.00 |
| NBK6B | On | 19/04/2015 | Spot Bond | | | 101.70058 | 16.75123 | 101.70058 | 16.71003 | | | 0.00 | 0 | 0.00 |
| NBK7B | On | 19/04/2020 | Spot Bond | | | 101.79234 | 7.65392 | 101.79234 | 7.63508 | | | 0.00 | 0 | 0.00 |
| NBK8A | On | 24/03/2014 | Spot Bond | | | 103.06649 | 36.41348 | 103.06649 | 36.32996 | | | 0.00 | 0 | 0.00 |
| NBK8B | On | 24/03/2014 | Spot Bond | | | 100.27352 | 38.93068 | 100.27352 | 38.83510 | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On | 23/03/2016 | Spot Bond | | | 107.67718 | 13.94438 | 107.67718 | 13.91124 | | | 0.00 | 0 | 9,748,000.00 |
| NBK9B | On | 23/03/2016 | Spot Bond | | | 100.28219 | 12.11445 | 100.28219 | 12.08470 | | | 0.00 | 0 | 0.00 |
| NBK11 | On | 31/03/2013 | Spot Bond | | | 117.77042 | 77.12933 | 117.77042 | 76.95925 | | | 0.00 | 0 | 0.00 |
| NCLN17 | On | 24/01/2013 | Spot Bond | | | 101.18874 | 98.11157 | 101.18874 | 97.84759 | | | 0.00 | 0 | 0.00 |
| NCLN19 | On | 07/03/2013 | Spot Bond | | | 100.66622 | 89.18920 | 100.66622 | 88.97356 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On | 28/08/2014 | Spot Bond | | | 100.00000 | 27.49014 | 100.00000 | 27.43799 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On | 17/09/2014 | Spot Bond | | | 100.00000 | 34.72290 | 100.00000 | 34.65702 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On | 22/09/2014 | Spot Bond | | | 100.00000 | 26.21552 | 100.00000 | 26.16578 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On | 20/10/2014 | Spot Bond | | | 100.00000 | 24.85836 | 100.00000 | 24.81133 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On | 25/02/2015 | Spot Bond | | | 100.88001 | 21.96727 | 100.88001 | 21.91363 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN49 On | 12/03/2013 | Spot Bond | | | 100.53804 | 88.05192 | 100.53804 | 87.84179 | | | 0.00 | 0 | 0.00 |
| NCLN50 On | 25/03/2013 | Spot Bond | | | 100.29682 | 85.43128 | 100.29682 | 85.23395 | | | 0.00 | 0 | 0.00 |
| NCLN51 On | 26/03/2013 | Spot Bond | | | 100.27583 | 85.22216 | 100.27583 | 85.02580 | | | 0.00 | 0 | 0.00 |
| NCLN52 On | 26/03/2013 | Spot Bond | | | 100.27583 | 85.22216 | 100.27583 | 85.02580 | | | 0.00 | 0 | 0.00 |
| NCLN53 On | 26/03/2013 | Spot Bond | | | 100.27583 | 85.22216 | 100.27583 | 85.02580 | | | 0.00 | 0 | 0.00 |
| NCLN54 On | 31/03/2015 | Spot Bond | | | 100.26098 | 20.55383 | 100.26098 | 20.50392 | | | 0.00 | 0 | 0.00 |
| NCLN55 On | 07/04/2015 | Spot Bond | | | 100.01676 | 20.04887 | 100.01676 | 20.00029 | | | 0.00 | 0 | 0.00 |
| NCLN56 On | 15/04/2015 | Spot Bond | | | 99.92572 | 20.12486 | 99.92572 | 20.07614 | | | 0.00 | 0 | 0.00 |
| NCLN58 On | 01/06/2015 | Spot Bond | | | 100.72872 | 16.52021 | 100.72872 | 16.47949 | | | 0.00 | 0 | 0.00 |
| NCLN61 On | 30/11/2015 | Spot Bond | | | 78.84167 | 16.30206 | 78.84167 | 16.27618 | | | 0.00 | 0 | 0.00 |
| NCLN62 On | 02/12/2015 | Spot Bond | | | 100.68736 | 12.88471 | 100.68736 | 12.85297 | | | 0.00 | 0 | 0.00 |
| NCLN63 On | 08/12/2015 | Spot Bond | | | 100.00000 | 11.32767 | 100.00000 | 11.30624 | | | 0.00 | 0 | 0.00 |
| NCLN64 On | 25/01/2016 | Spot Bond | | | 101.44317 | 12.57793 | 101.44317 | 12.54707 | | | 0.00 | 0 | 0.00 |
| NCLN65 On | 25/01/2016 | Spot Bond | | | 101.58167 | 13.13515 | 101.58167 | 13.10287 | | | 0.00 | 0 | 0.00 |
| NCLN66 On | 29/01/2016 | Spot Bond | | | 101.36186 | 14.16102 | 101.36186 | 14.12630 | | | 0.00 | 0 | 0.00 |
| NCLN67 On | 13/07/2016 | Spot Bond | | | 99.92294 | 11.23815 | 99.92294 | 11.21095 | | | 0.00 | 0 | 0.00 |
| NCLN68 On | 30/01/2013 | Spot Bond | | | 100.00000 | 100.44225 | 100.00000 | 100.26353 | | | 0.00 | 0 | 0.00 |
| NCLN69 On | 27/05/2016 | Spot Bond | | | 74.70107 | 13.35809 | 74.70107 | 13.33769 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| NCLN70 | On | 30/08/2013 | | | 100.71896 | 60.69623 | 100.71896 | 60.54825 | | | 0.00 | 0 | 0.00 |
| NCLN71 | On | 17/03/2014 | | | 100.42509 | 39.91618 | 100.42509 | 39.83598 | | | 0.00 | 0 | 0.00 |
| NCLN72 | On | 17/03/2014 | | | 100.41859 | 39.84798 | 100.41859 | 39.76792 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On | 03/07/2015 | | | 100.13494 | 15.36649 | 100.13494 | 15.29884 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On | 15/08/2017 | | | 101.09351 | 11.16478 | 101.09351 | 11.11524 | | 303,280,530,000.00 | 3,000,000 | 1,500,000.00 | |
| NCLN75 | On | 20/09/2017 | | | 100.28784 | 1.90579 | 100.28784 | 1.89681 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On | 20/09/2015 | | | 100.21716 | 9.59288 | 100.21716 | 9.54605 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On | 09/10/2017 | | | 100.00000 | 2.34699 | 100.00000 | 2.32938 | | | 0.00 | 0 | 0.00 |
| NED11 | On | 17/09/2015 | | | 108.64353 | 17.60851 | 108.64353 | 17.56635 | | | 0.00 | 0 | 0.00 |
| NED12A | On | 14/12/2012 | | | 100.43443 | 87.48209 | 100.43443 | 87.27500 | | | 0.00 | 0 | 0.00 |
| NED12B | On | 14/12/2012 | | | 103.93706 | 90.27942 | 103.93706 | 90.05933 | | | 0.00 | 0 | 0.00 |
| NED6 | On | 20/09/2013 | | | 103.85854 | 51.82740 | 103.85854 | 51.70778 | | | 0.00 | 0 | 0.00 |
| NED8 | On | 08/02/2014 | | | 105.20960 | 40.18645 | 105.20960 | 40.09424 | | | 0.00 | 0 | 5,700,000.00 |
| NED9 | On | 06/07/2017 | | | 100.00389 | 7.09256 | 100.00389 | 7.07538 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On | 20/11/2018 | | | 122.15519 | 18.43518 | 122.15519 | 18.38748 | | | 0.00 | 0 | 7,000,000.00 |
| NEDH1B | On | 20/11/2018 | | | 109.62449 | 10.68972 | 109.62449 | 10.66162 | | | 0.00 | 0 | 0.00 |
| NET41 | On | 16/02/2013 | | | 100.00000 | 74.94867 | 100.00000 | 74.79508 | | | 0.00 | 0 | 0.00 |
| NHM001 | On | 04/09/2015 | | | 100.87482 | 10.46334 | 100.87482 | 10.41649 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NILB10 | On | 08/12/2016 | Spot Bond | | | 154.74879 | 5.62826 | 154.74879 | 5.61007 | | | 0.00 | 0 | 0.00 |
| NMP20N | On | 24/07/2020 | Spot Bond | | | 110.78287 | 10.44306 | 110.78287 | 10.41807 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On | 22/05/2020 | Spot Bond | | | 112.47442 | 10.83669 | 112.47442 | 10.80754 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On | 22/05/2016 | Spot Bond | | | 100.87478 | 10.87375 | 100.87478 | 10.84721 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On | 22/05/2014 | Spot Bond | | | 100.84223 | 29.25058 | 100.84223 | 29.17919 | | | 0.00 | 0 | 0.00 |
| NQ1A14 | On | 22/05/2013 | Spot Bond | | | 100.77827 | 61.56371 | 100.77827 | 61.41354 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On | 22/05/2015 | Spot Bond | | | 100.82862 | 15.68452 | 100.82862 | 15.63520 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On | 22/05/2020 | Spot Bond | | | 114.30671 | 10.88572 | 114.30671 | 10.85602 | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On | 22/05/2014 | Spot Bond | | | 100.88848 | 29.54169 | 100.88848 | 29.46955 | | | 0.00 | 0 | 0.00 |
| NQ1B13 | On | 22/05/2013 | Spot Bond | | | 100.82727 | 61.75048 | 100.82727 | 61.59978 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On | 22/05/2015 | Spot Bond | | | 100.85447 | 15.85357 | 100.85447 | 15.80370 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On | 22/05/2020 | Spot Bond | | | 112.37668 | 11.25875 | 112.37668 | 11.22849 | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On | 22/05/2014 | Spot Bond | | | 100.94287 | 29.88400 | 100.94287 | 29.81099 | | | 0.00 | 0 | 0.00 |
| NQ1C13 | On | 22/05/2013 | Spot Bond | | | 100.89257 | 61.99946 | 100.89257 | 61.84806 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On | 22/05/2015 | Spot Bond | | | 100.90208 | 16.16481 | 100.90208 | 16.11395 | | | 0.00 | 0 | 0.00 |
| NQF1A7 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 92.55276 | 100.00000 | 92.32253 | | | 0.00 | 0 | 0.00 |
| NQF1A9 | On | 22/05/2013 | Spot Bond | | | 100.90209 | 62.03577 | 100.90209 | 61.88427 | | | 0.00 | 0 | 0.00 |
| NQF1B7 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 92.68930 | 100.00000 | 92.45872 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| NQF1B9On | 22/05/2013 | Spot Bond | | | 100.92679 | 62.25174 | 100.92679 | 62.09968 | | | 0.00 | 0 | 0.00 |
| NQF1C7On | 22/11/2012 | Spot Bond | | | 100.00000 | 92.75756 | 100.00000 | 92.52682 | | | 0.00 | 0 | 0.00 |
| NQF1C9On | 22/05/2013 | Spot Bond | | | 101.02443 | 62.50238 | 101.02443 | 62.34959 | | | 0.00 | 0 | 0.00 |
| NQF1D4On | 22/05/2013 | Spot Bond | | | 101.11272 | 62.83923 | 101.11272 | 62.68549 | | | 0.00 | 0 | 0.00 |
| NQF1D5On | 22/05/2020 | Spot Bond | | | 101.14634 | 9.53833 | 101.14634 | 9.51498 | | | 0.00 | 0 | 0.00 |
| NQF1D6On | 22/05/2016 | Spot Bond | | | 101.06357 | 12.36625 | 101.06357 | 12.33600 | | | 0.00 | 0 | 0.00 |
| NRA013 On | 31/10/2013 | Spot Bond | | | 133.37761 | 49.28360 | 133.37761 | 49.14182 | | | 0.00 | 0 | 30,000,000.00 |
| NRA014 On | 30/04/2014 | Spot Bond | | | 112.65666 | 37.86298 | 112.65666 | 37.77114 | | | 0.00 | 0 | 124,200,000.00 |
| NRA018 On | 30/11/2018 | Spot Bond | | | 127.61916 | 14.17953 | 127.61916 | 14.14134 | | | 0.00 | 0 | 7,500,000.00 |
| NRA01UOn | 31/03/2013 | Spot Bond | | | 100.00000 | 71.02005 | 100.00000 | 70.88630 | | | 0.00 | 0 | 0.00 |
| NRA022 On | 31/10/2022 | Spot Bond | | | 133.90446 | 14.69225 | 133.90446 | 14.65138 | | | 0.00 | 0 | 2,400,000.00 |
| NRA023 On | 31/05/2023 | Spot Bond | | | 166.40319 | 5.89493 | 166.40319 | 5.87485 | | | 0.00 | 0 | 82,000,000.00 |
| NRA028 On | 30/11/2028 | Spot Bond | | | 132.37089 | 13.61125 | 132.37089 | 13.57353 | | | 0.00 | 0 | 6,100,000.00 |
| NTC09 On | 18/04/2013 | Spot Bond | | | 99.96864 | 66.33660 | 99.96864 | 66.17595 | | | 0.00 | 0 | 0.00 |
| NTC10 On | 18/04/2014 | Spot Bond | | | 99.87889 | 31.42241 | 99.87889 | 31.34638 | | | 0.00 | 0 | 0.00 |
| NTC11 On | 18/04/2014 | Spot Bond | | | 99.88231 | 31.28866 | 99.88231 | 31.21293 | | | 0.00 | 0 | 0.00 |
| NTC12 On | 25/08/2016 | Spot Bond | | | 101.83987 | 11.27486 | 101.83987 | 11.24709 | | | 0.00 | 0 | 0.00 |
| NTC13 On | 31/01/2015 | Spot Bond | | | 101.27473 | 22.55820 | 101.27473 | 22.50293 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NTC14 | On | 26/07/2013 | Spot Bond | | | 101.19990 | 65.59769 | 101.19990 | 65.30639 | | | 0.00 | 0 | 0.00 |
| NTC15 | On | 26/07/2015 | Spot Bond | | | 101.37662 | 17.72735 | 101.37662 | 17.64851 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 12.41087 | 100.00000 | 12.38080 | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 12.45732 | 100.00000 | 12.42714 | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 12.48519 | 100.00000 | 12.45494 | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 13.15408 | 100.00000 | 13.12222 | | | 0.00 | 0 | 0.00 |
| OCT1D1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 13.89730 | 100.00000 | 13.86364 | | | 0.00 | 0 | 0.00 |
| OCT1E1 | On | 18/10/2015 | Spot Bond | | | 100.00000 | 18.54242 | 100.00000 | 18.49751 | | | 0.00 | 0 | 0.00 |
| OML01 | On | 27/10/2015 | Spot Bond | | | 110.62267 | 18.62047 | 110.62267 | 18.57573 | | | 0.00 | 0 | 99,997,000.00 |
| OTCA05 | On | 30/04/2013 | Spot Bond | | | 101.46154 | 65.81170 | 101.46154 | 65.65018 | | | 0.00 | 0 | 0.00 |
| OTCA06 | On | 30/04/2014 | Spot Bond | | | 101.50084 | 32.05996 | 101.50084 | 31.98124 | | | 0.00 | 0 | 0.00 |
| OTCA07 | On | 30/04/2013 | Spot Bond | | | 101.43206 | 65.73154 | 101.43206 | 65.57027 | | | 0.00 | 0 | 45,000,000.00 |
| OTCA08 | On | 30/04/2014 | Spot Bond | | | 101.45171 | 31.83942 | 101.45171 | 31.76128 | | | 0.00 | 0 | 0.00 |
| OTCA10 | On | 30/04/2017 | Spot Bond | | | 108.95552 | 12.50380 | 108.95552 | 12.47111 | | | 0.00 | 0 | 0.00 |
| OTCA1U | On | 31/10/2012 | Spot Bond | | | 100.00000 | 98.62439 | 100.00000 | 98.36486 | | | 0.00 | 0 | 0.00 |
| OTCA2U | On | 31/07/2016 | Spot Bond | | | 100.00000 | 5.50256 | 100.00000 | 5.47836 | | | 0.00 | 0 | 0.00 |
| OTCB1U | On | 31/10/2012 | Spot Bond | | | 100.00000 | 99.02166 | 100.00000 | 98.76108 | | | 0.00 | 0 | 0.00 |
| PBET01 | On | 13/09/2015 | Spot Bond | | | 109.71000 | 11.61720 | 109.71000 | 11.59366 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| PCF03 | On | 06/04/2015 | Spot Bond | | | 100.00000 | 21.41396 | 100.00000 | 21.36208 | | | 0.00 | 0 | 0.00 |
| PCF03U | On | 02/03/2016 | Spot Bond | | | 100.00000 | 6.13893 | 100.00000 | 6.12389 | | | 0.00 | 0 | 0.00 |
| PMM02 | On | 13/06/2013 | Spot Bond | | | 100.48296 | 58.82857 | 100.48296 | 58.64212 | | | 0.00 | 0 | 0.00 |
| PMM04 | On | 25/01/2013 | Spot Bond | | | 98.38076 | 78.76892 | 98.38076 | 78.60204 | | | 0.00 | 0 | 0.00 |
| PNP03 | On | 21/02/2013 | Spot Bond | | | 100.00000 | 74.18699 | 100.00000 | 74.03651 | | | 0.00 | 0 | 0.00 |
| PNP05 | On | 21/08/2013 | Spot Bond | | | 100.00000 | 54.10829 | 100.00000 | 53.98821 | | | 0.00 | 0 | 0.00 |
| PNP06 | On | 21/11/2012 | Spot Bond | | | 100.73845 | 93.60080 | 100.73845 | 93.36582 | | | 0.00 | 0 | 0.00 |
| PR2A1F | On | 15/06/2014 | Spot Bond | | | 100.42050 | 27.93384 | 100.42050 | 27.86516 | | | 0.00 | 0 | 0.00 |
| PR2A2B | On | 15/12/2012 | Spot Bond | | | 103.78737 | 89.92384 | 103.78737 | 89.70541 | | | 0.00 | 0 | 0.00 |
| PR2A3B | On | 15/12/2012 | Spot Bond | | | 100.37625 | 87.24979 | 100.37625 | 87.04384 | | | 0.00 | 0 | 0.00 |
| PR2A4D | On | 15/06/2013 | Spot Bond | | | 100.37300 | 58.20952 | 100.37300 | 58.06648 | | | 0.00 | 0 | 0.00 |
| PR2A9D | On | 15/06/2013 | Spot Bond | | | 100.39251 | 58.36181 | 100.39251 | 58.21837 | | | 0.00 | 0 | 0.00 |
| PR2A9E | On | 15/09/2013 | Spot Bond | | | 100.41791 | 58.55974 | 100.41791 | 58.41579 | | | 0.00 | 0 | 0.00 |
| PR2B1B | On | 15/12/2012 | Spot Bond | | | 100.38925 | 87.29123 | 100.38925 | 87.08516 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On | 15/06/2014 | Spot Bond | | | 100.43155 | 28.07516 | 100.43155 | 28.00613 | | | 0.00 | 0 | 0.00 |
| PR2B2B | On | 15/12/2012 | Spot Bond | | | 103.92808 | 90.10111 | 103.92808 | 89.88200 | | | 0.00 | 0 | 0.00 |
| PR2B4D | On | 15/06/2013 | Spot Bond | | | 100.42500 | 58.61558 | 100.42500 | 58.47148 | | | 0.00 | 0 | 0.00 |
| PR2B5E | On | 15/09/2013 | Spot Bond | | | 100.42441 | 58.88462 | 100.42441 | 58.73985 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|-------------------|---------------|
| PR2C1B | On | 15/12/2012 | Spot Bond | | | 100.41200 | 87.36376 | 100.41200 | 87.15746 | | | 0.00 | 0 | 0.00 |
| PR2C1F | On | 15/06/2014 | Spot Bond | | | 100.45623 | 28.39101 | 100.45623 | 28.32119 | | | 0.00 | 0 | 0.00 |
| PR2C4D | On | 15/06/2013 | Spot Bond | | | 100.48342 | 59.07228 | 100.48342 | 58.92698 | | | 0.00 | 0 | 0.00 |
| PR2D1B | On | 15/12/2012 | Spot Bond | | | 100.47042 | 87.55022 | 100.47042 | 87.34339 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On | 15/06/2014 | Spot Bond | | | 100.48350 | 28.74000 | 100.48350 | 28.66931 | | | 0.00 | 0 | 0.00 |
| PR2D4D | On | 15/06/2013 | Spot Bond | | | 100.53526 | 59.47813 | 100.53526 | 59.33175 | | | 0.00 | 0 | 0.00 |
| PRM1A4 | On | 15/02/2014 | Spot Bond | | | 101.01119 | 42.86030 | 101.01119 | 42.75553 | | | 0.00 | 0 | 0.00 |
| R009 | On | 15/09/2014 | Spot Bond | | | 115.36704 | 34.28084 | 115.36704 | 34.13423 | | | 0.00 | 0 | 0.00 |
| R009P | On | 15/09/2014 | Spot Bond | | | 90.32933 | 24.05319 | 90.32933 | 24.00371 | | | 0.00 | 0 | 0.00 |
| R010P | On | 21/12/2025 | Spot Bond | | | 36.97373 | 1.14395 | 36.97373 | 1.14289 | | | 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 | | | 5.36000 | 122.85684 | 5.41000 | 122.68799 | | 135,853,202,638,960.00 | 345,746,761 | 24,633,297,511.00 | |
| R158 | On | 15/09/2015 | Spot Bond | | | 122.26482 | 25.03186 | 122.26482 | 24.92042 | | | 0.00 | 0 | 0.00 |
| R158P | On | 15/09/2015 | Spot Bond | | | 85.50505 | 12.58424 | 85.50505 | 12.55952 | | | 0.00 | 0 | 0.00 |
| R159 | On | 15/09/2016 | Spot Bond | | | 128.79704 | 20.69463 | 128.79704 | 20.59916 | | | 0.00 | 0 | 0.00 |
| R159P | On | 15/09/2016 | Spot Bond | | | 81.26980 | 6.94124 | 81.26980 | 6.92818 | | | 0.00 | 0 | 0.00 |
| R179 | On | 01/08/2013 | Spot Bond | | | 106.08559 | 57.47167 | 106.08559 | 57.33891 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond | | | 7.66500 | 127.61660 | 7.74500 | 126.79517 | | 57,600,273,489,360.00 | 514,712,784 | 8,419,654,437.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------|------------------|------------------|
| R187P | On | 21/12/2026 | Spot Bond | | | 34.66514 | 1.07553 | 34.66514 | 1.07459 | | | 0.00 | 0 | 0.00 |
| R188P | On | 21/12/2027 | Spot Bond | | | 32.55096 | 1.02824 | 32.55096 | 1.02739 | | | 0.00 | 0 | 0.00 |
| R189 | On | 31/03/2013 | Spot Bond | | | 212.76509 | 108.73756 | 212.73952 | 108.41051 | | | 0.00 | 0 | 1,178,807,363.00 |
| R197 | On | 07/12/2023 | Spot Bond | | | 1.23000 | 278.22882 | 1.23000 | 278.19047 | | 485,514,210,000.00 | | 394,727,000 | 182,190,000.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 4.84000 | 110.79881 | 4.88500 | 110.68756 | | 7,853,040,360,000.00 | | 622,529,000 | 2,054,835,800.00 |
| R202 | On | 07/12/2033 | Spot Bond | | | 1.93000 | 205.35125 | 1.93000 | 205.31906 | | 397,892,660,000.00 | | 206,162,000 | 1,249,672,000.00 |
| R2023 | On | 28/02/2023 | Spot Bond | | | 7.16500 | 105.22329 | 7.22500 | 104.75821 | | 20,670,064,890,000.00 | | 884,866,000 | 5,125,133,000.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 5.89000 | 110.66035 | 5.94000 | 110.41959 | | 21,469,164,407,360.00 | | 645,019,424 | 7,092,287,890.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 6.19000 | 111.74116 | 6.24000 | 111.45526 | | 31,395,639,752,620.00 | | 071,993,498 | 6,030,175,359.00 |
| R2048 | On | 28/02/2048 | Spot Bond | | | 99.20808 | 9.79238 | 99.20808 | 9.77061 | | 42,064,225,920,000.00 | | 424,000,000 | 678,800,000.00 |
| R205 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 38.03581 | 100.00000 | 37.94367 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 5.00000 | 104.88481 | 5.03500 | 104.82797 | | 8,095,330,000,000.00 | | 619,066,000 | 2,386,872,000.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 6.53500 | 105.91186 | 6.60000 | 105.51433 | | 22,348,000,011,240.00 | | 419,739,864 | 6,728,879,000.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 6.71500 | 100.53354 | 6.78500 | 100.06978 | | 28,878,436,326,285.00 | | 300,586,199 | 9,302,703,736.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.44500 | 78.03002 | 8.53000 | 77.30796 | | 50,128,175,496,885.00 | | 935,840,793 | 9,698,479,700.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 1.56000 | 158.45643 | 1.50800 | 159.50141 | | 32,760,000.00 | | 21,000 | 63,032,000.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 0.32000 | 122.99671 | 0.35000 | 122.83238 | | 211,433,280,000.00 | | 660,729,000 | 1,653,419,000.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 1.20000 | 127.60336 | 1.20000 | 127.58591 | | 367,272,000,000.00 | | 306,060,000 | 1,421,623,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|------------------|
| R213 | On | 28/02/2031 | Spot Bond | | | 8.24000 | 89.26092 | 8.32500 | 88.51651 | | | 12,235,910,544,000.00 | 484,940,600 | 4,373,383,600.00 |
| R214 | On | 28/02/2041 | Spot Bond | | | 77.73332 | 9.10614 | 77.73332 | 9.08964 | | | 130,483,150,952,000.00 | 678,600,000 | 5,693,449,000.00 |
| R223C | On | 15/03/2013 | Spot Bond | | | 98.10852 | 71.40318 | 98.10852 | 71.26640 | | | 0.00 | 0 | 0.00 |
| R224C | On | 15/09/2013 | Spot Bond | | | 95.74929 | 49.00597 | 95.74929 | 48.90017 | | | 0.00 | 0 | 0.00 |
| R225C | On | 15/03/2014 | Spot Bond | | | 93.40448 | 33.89339 | 93.40448 | 33.82171 | | | 0.00 | 0 | 0.00 |
| R226C | On | 15/09/2014 | Spot Bond | | | 91.01110 | 23.83846 | 91.01110 | 23.78911 | | | 0.00 | 0 | 0.00 |
| R227C | On | 15/03/2015 | Spot Bond | | | 87.49080 | 17.37369 | 87.49080 | 17.33890 | | | 0.00 | 0 | 0.00 |
| R228C | On | 15/09/2015 | Spot Bond | | | 85.50505 | 12.58424 | 85.50505 | 12.55952 | | | 0.00 | 0 | 0.00 |
| R229C | On | 15/03/2016 | Spot Bond | | | 83.47163 | 9.25601 | 83.47163 | 9.23819 | | | 0.00 | 0 | 0.00 |
| R230C | On | 15/09/2016 | Spot Bond | | | 81.26980 | 6.94124 | 81.26980 | 6.92818 | | | 0.00 | 0 | 0.00 |
| R322C | On | 21/12/2012 | Spot Bond | | | 99.35642 | 84.96638 | 99.35642 | 84.77032 | | | 0.00 | 0 | 0.00 |
| R323C | On | 21/06/2013 | Spot Bond | | | 96.68315 | 58.60114 | 96.68315 | 58.47499 | | | 0.00 | 0 | 0.00 |
| R324C | On | 21/12/2013 | Spot Bond | | | 94.26296 | 40.27367 | 94.26296 | 40.18878 | | | 0.00 | 0 | 0.00 |
| R325C | On | 21/06/2014 | Spot Bond | | | 91.92899 | 28.11377 | 91.92899 | 28.05573 | | | 0.00 | 0 | 0.00 |
| R326C | On | 21/12/2014 | Spot Bond | | | 89.76971 | 19.89363 | 89.76971 | 19.85337 | | | 0.00 | 0 | 0.00 |
| R327C | On | 21/06/2015 | Spot Bond | | | 86.42385 | 14.61173 | 86.42385 | 14.58308 | | | 0.00 | 0 | 0.00 |
| R328C | On | 21/12/2015 | Spot Bond | | | 84.45562 | 10.65992 | 84.45562 | 10.63942 | | | 0.00 | 0 | 0.00 |
| R329C | On | 21/06/2016 | Spot Bond | | | 82.31050 | 7.92409 | 82.31050 | 7.90918 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R330C | On | 21/12/2016 | Spot Bond | | | 79.97373 | 6.01745 | 79.97373 | 6.00640 | | | 0.00 | 0 | 0.00 |
| R331C | On | 21/06/2017 | Spot Bond | | | 75.56089 | 4.98739 | 75.56089 | 4.97867 | | | 0.00 | 0 | 0.00 |
| R332C | On | 21/12/2017 | Spot Bond | | | 73.15412 | 3.96403 | 73.15412 | 3.95729 | | | 0.00 | 0 | 0.00 |
| R333C | On | 21/06/2018 | Spot Bond | | | 69.91580 | 3.32333 | 69.91580 | 3.31789 | | | 0.00 | 0 | 0.00 |
| R334C | On | 21/12/2018 | Spot Bond | | | 67.83418 | 2.70967 | 67.83418 | 2.70535 | | | 0.00 | 0 | 0.00 |
| R335C | On | 21/06/2019 | Spot Bond | | | 65.82731 | 2.23720 | 65.82731 | 2.23372 | | | 0.00 | 0 | 0.00 |
| R336C | On | 21/12/2019 | Spot Bond | | | 63.84766 | 1.87386 | 63.84766 | 1.87102 | | | 0.00 | 0 | 0.00 |
| R337C | On | 21/06/2020 | Spot Bond | | | 60.09257 | 1.77013 | 60.09257 | 1.76759 | | | 0.00 | 0 | 0.00 |
| R338C | On | 21/12/2020 | Spot Bond | | | 58.22853 | 1.53107 | 58.22853 | 1.52893 | | | 0.00 | 0 | 0.00 |
| R339C | On | 21/06/2021 | Spot Bond | | | 55.42223 | 1.43344 | 55.42223 | 1.43153 | | | 0.00 | 0 | 0.00 |
| R340C | On | 21/12/2021 | Spot Bond | | | 53.71567 | 1.26938 | 53.71567 | 1.26773 | | | 0.00 | 0 | 0.00 |
| R341C | On | 21/06/2022 | Spot Bond | | | 52.07678 | 1.13435 | 52.07678 | 1.13292 | | | 0.00 | 0 | 0.00 |
| R342C | On | 21/12/2022 | Spot Bond | | | 50.50256 | 1.02241 | 50.50256 | 1.02115 | | | 0.00 | 0 | 0.00 |
| R343C | On | 21/06/2023 | Spot Bond | | | 49.04085 | 0.92495 | 49.04085 | 0.92384 | | | 0.00 | 0 | 0.00 |
| R344C | On | 21/12/2023 | Spot Bond | | | 47.63992 | 0.84265 | 47.63992 | 0.84167 | | | 0.00 | 0 | 0.00 |
| R345C | On | 21/06/2024 | Spot Bond | | | 40.84619 | 1.30319 | 40.84619 | 1.30187 | | | 0.00 | 0 | 0.00 |
| R346C | On | 21/12/2024 | Spot Bond | | | 39.49703 | 1.24084 | 39.49703 | 1.23962 | | | 0.00 | 0 | 0.00 |
| R347C | On | 21/06/2025 | Spot Bond | | | 38.20719 | 1.18826 | 38.20719 | 1.18712 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R348C | On | 21/12/2025 | Spot Bond | | | 36.97373 | 1.14395 | 36.97373 | 1.14289 | | | 0.00 | 0 | 0.00 |
| R349C | On | 21/06/2026 | Spot Bond | | | 35.79392 | 1.10671 | 35.79392 | 1.10571 | | | 0.00 | 0 | 0.00 |
| R350C | On | 21/12/2026 | Spot Bond | | | 34.66514 | 1.07553 | 34.66514 | 1.07459 | | | 0.00 | 0 | 0.00 |
| R351C | On | 21/06/2027 | Spot Bond | | | 33.58493 | 1.04960 | 33.58493 | 1.04871 | | | 0.00 | 0 | 0.00 |
| R352C | On | 21/12/2027 | Spot Bond | | | 32.55096 | 1.02824 | 32.55096 | 1.02739 | | | 0.00 | 0 | 0.00 |
| RCSB01 | On | 16/03/2014 | Spot Bond | | | 100.64880 | 42.24978 | 100.64880 | 42.14570 | | | 0.00 | 0 | 0.00 |
| RCSB02 | On | 15/07/2013 | Spot Bond | | | 99.92574 | 55.20204 | 99.92574 | 55.06840 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On | 15/07/2016 | Spot Bond | | | 99.90770 | 12.54488 | 99.90770 | 12.51451 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On | 25/05/2015 | Spot Bond | | | 100.96576 | 17.13858 | 100.96576 | 17.08462 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On | 24/07/2017 | Spot Bond | | | 100.00000 | 2.52221 | 100.00000 | 2.51111 | | | 0.00 | 0 | 0.00 |
| RCSC08 | On | 08/03/2013 | Spot Bond | | | 100.56581 | 88.66124 | 100.56581 | 88.44809 | | | 0.00 | 0 | 1,000,000.00 |
| RCSC09 | On | 06/06/2013 | Spot Bond | | | 100.63344 | 60.22781 | 100.63344 | 60.03666 | | | 0.00 | 0 | 0.00 |
| RCSC10 | On | 06/06/2013 | Spot Bond | | | 100.61948 | 60.23190 | 100.61948 | 60.04077 | | | 0.00 | 0 | 0.00 |
| RCSC11 | On | 06/09/2013 | Spot Bond | | | 100.62865 | 53.17980 | 100.62865 | 52.94216 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On | 30/03/2015 | Spot Bond | | | 100.22952 | 19.76122 | 100.22952 | 19.71272 | | | 0.00 | 0 | 0.00 |
| RDFC04 | On | 06/09/2013 | Spot Bond | | | 100.00000 | 72.23271 | 100.00000 | 72.13999 | | | 0.00 | 0 | 0.00 |
| RDFC05 | On | 06/12/2012 | Spot Bond | | | 100.48281 | 87.90068 | 100.48281 | 87.68848 | | | 0.00 | 0 | 0.00 |
| RES05 | On | 17/10/2012 | Spot Bond | | | 101.51014 | 81.04223 | 101.51014 | 99.72266 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RES06 | On | 18/10/2014 | Spot Bond | | | 101.67229 | 22.14350 | 101.67229 | 22.08906 | | | 0.00 | 0 | 0.00 |
| RES07 | On | 14/02/2013 | Spot Bond | | | 5.87500 | 103.86877 | 5.87500 | 103.85237 | | | 0.00 | 0 | 0.00 |
| RES11 | On | 14/11/2012 | Spot Bond | | | 100.84394 | 95.28433 | 100.84394 | 95.04060 | | | 0.00 | 0 | 0.00 |
| RES12 | On | 20/08/2015 | Spot Bond | | | 100.93776 | 18.79079 | 100.93776 | 18.70752 | | | 0.00 | 0 | 0.00 |
| RES13 | On | 09/01/2013 | Spot Bond | | | 100.29264 | 81.24728 | 100.29264 | 81.06630 | | | 0.00 | 0 | 0.00 |
| RES14 | On | 04/10/2013 | Spot Bond | | | 100.11180 | 38.96387 | 100.11180 | 38.67118 | | | 0.00 | 0 | 0.00 |
| RESB01 | On | 03/06/2014 | Spot Bond | | | 100.68733 | 28.87578 | 100.68733 | 28.80462 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On | 24/07/2038 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| RP001 | On | 28/02/2013 | Spot Bond | | | 101.03586 | 91.16024 | 101.03586 | 90.93530 | | | 0.00 | 0 | 0.00 |
| RP002 | On | 28/02/2013 | Spot Bond | | | 101.10798 | 91.29796 | 101.10798 | 91.07254 | | | 0.00 | 0 | 0.00 |
| RP004 | On | 25/11/2014 | Spot Bond | | | 102.70350 | 24.58673 | 102.70350 | 24.52573 | | | 0.00 | 0 | 0.00 |
| RP005 | On | 31/03/2017 | Spot Bond | | | 100.28309 | 12.88674 | 100.28309 | 12.86116 | | | 0.00 | 0 | 0.00 |
| RP006 | On | 30/04/2019 | Spot Bond | | | 102.22019 | 13.66815 | 102.22019 | 13.63438 | | | 0.00 | 0 | 0.00 |
| RP007 | On | 30/04/2016 | Spot Bond | | | 101.97649 | 15.60050 | 101.97649 | 15.56204 | | | 0.00 | 0 | 0.00 |
| RP008 | On | 30/04/2016 | Spot Bond | | | 101.97649 | 15.60050 | 101.97649 | 15.56204 | | | 0.00 | 0 | 0.00 |
| RP009 | On | 16/07/2013 | Spot Bond | | | 99.90414 | 49.03750 | 99.90414 | 48.82203 | | | 0.00 | 0 | 0.00 |
| RP010 | On | 23/08/2013 | Spot Bond | | | 100.99069 | 61.54639 | 100.99069 | 61.27354 | | | 0.00 | 0 | 0.00 |
| RP011 | On | 12/09/2013 | Spot Bond | | | 100.58819 | 56.52782 | 100.58819 | 56.27530 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RP012 | On | 10/10/2013 | Spot Bond | | | 100.00000 | 37.27001 | 100.00000 | 36.99026 | | | 0.00 | 0 | 0.00 |
| RP013 | On | 27/09/2016 | Spot Bond | | | 100.38461 | 4.22321 | 100.38461 | 4.20437 | | | 0.00 | 0 | 0.00 |
| RP014 | On | 27/09/2019 | Spot Bond | | | 100.43152 | 0.36713 | 100.43152 | 0.36549 | | | 0.00 | 0 | 0.00 |
| RPG01 | On | 28/02/2014 | Spot Bond | | | 100.88031 | 42.32663 | 100.88031 | 42.22215 | | | 0.00 | 0 | 0.00 |
| RPG01UOn | | 25/02/2014 | Spot Bond | | | 100.00000 | 37.19870 | 100.00000 | 37.12506 | | | 0.00 | 0 | 0.00 |
| RPG02 | On | 25/11/2014 | Spot Bond | | | 101.00223 | 22.90989 | 101.00223 | 22.85390 | | | 0.00 | 0 | 0.00 |
| RPI01 | On | 22/07/2016 | Spot Bond | | | 5.25000 | 101.23269 | 5.25000 | 101.21844 | | | 0.00 | 0 | 0.00 |
| RPP01UOn | | 31/08/2018 | Spot Bond | | | 100.00000 | 0.66240 | 100.00000 | 0.66078 | | | 0.00 | 0 | 0.00 |
| RPP04UOn | | 07/10/2016 | Spot Bond | | | 100.00000 | 3.60482 | 100.00000 | 3.59609 | | | 0.00 | 0 | 0.00 |
| RPP05UOn | | 21/01/2013 | Spot Bond | | | 100.00000 | 99.35205 | 100.00000 | 99.13793 | | | 0.00 | 0 | 0.00 |
| RW21 | On | 21/04/2021 | Spot Bond | | | 109.50878 | 9.07157 | 109.50878 | 9.04994 | | | 0.00 | 0 | 5,987,000.00 |
| SA061UOn | | 14/12/2012 | Spot Bond | | | 100.00000 | 86.28842 | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| SBC2 | On | 28/04/2016 | Spot Bond | | | 105.69036 | 7.84767 | 105.69036 | 7.83218 | | | 0.00 | 0 | 0.00 |
| SBK10 | On | 19/11/2012 | Spot Bond | | | 100.82812 | 92.96302 | 100.82812 | 92.72827 | | | 0.00 | 0 | 0.00 |
| SBK12 | On | 24/11/2016 | Spot Bond | | | 117.11129 | 15.38477 | 117.11129 | 15.34628 | | | 0.00 | 0 | 29,700,000.00 |
| SBK13 | On | 24/11/2016 | Spot Bond | | | 100.96377 | 10.53104 | 100.96377 | 10.50531 | | | 0.00 | 0 | 0.00 |
| SBK14 | On | 01/12/2017 | Spot Bond | | | 109.76738 | 13.27104 | 109.76738 | 13.23936 | | | 0.00 | 0 | 15,000,000.00 |
| SBK15 | On | 23/01/2022 | Spot Bond | | | 101.55586 | 6.89117 | 101.55586 | 6.87425 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| SBK16 | On | 15/03/2023 | Spot Bond | | | 100.47716 | 7.73670 | 100.47716 | 7.71766 | | | 0.00 | 0 | 2,000,000.00 |
| SBK17 | On | 31/07/2024 | Spot Bond | | | 101.44951 | 7.96114 | 101.44951 | 7.93569 | | | 0.00 | 0 | 0.00 |
| SBK7 | On | 24/05/2015 | Spot Bond | | | 110.28697 | 21.64602 | 110.28697 | 21.59442 | | | 0.00 | 0 | 15,900,000.00 |
| SBK8 | On | 10/04/2013 | Spot Bond | | | 101.21158 | 70.08869 | 101.21158 | 69.95808 | | 3,542,405,300,000.00 | 35,000,000 | 0 | 20,200,000.00 |
| SBK9 | On | 10/04/2018 | Spot Bond | | | 101.86258 | 9.38477 | 101.86258 | 9.36357 | | | 0.00 | 0 | 7,400,000.00 |
| SBKI11 | On | 09/04/2014 | Spot Bond | | | 127.67688 | 32.35778 | 127.67688 | 32.26675 | | | 0.00 | 0 | 0.00 |
| SBN18 | On | 14/09/2013 | Spot Bond | | | 159.66556 | 35.90144 | 159.66556 | 35.78522 | | | 0.00 | 0 | 0.00 |
| SBN20 | On | 31/03/2013 | Spot Bond | | | 152.98792 | 60.00570 | 152.98792 | 59.85739 | | | 0.00 | 0 | 0.00 |
| SBN27 | On | 15/09/2015 | Spot Bond | | | 117.95662 | 18.37608 | 117.95662 | 18.32908 | | | 0.00 | 0 | 0.00 |
| SBN29 | On | 15/09/2015 | Spot Bond | | | 118.36117 | 18.29509 | 118.36117 | 18.24817 | | | 0.00 | 0 | 0.00 |
| SBN31 | On | 15/09/2015 | Spot Bond | | | 118.56412 | 18.25469 | 118.56412 | 18.20780 | | | 0.00 | 0 | 0.00 |
| SBN32 | On | 19/03/2013 | Spot Bond | | | 143.82678 | 63.64440 | 143.82678 | 63.48833 | | | 0.00 | 0 | 0.00 |
| SBN33 | On | 15/09/2017 | Spot Bond | | | 103.68838 | 10.08715 | 103.68838 | 10.06390 | | | 0.00 | 0 | 0.00 |
| SBN34 | On | 15/09/2015 | Spot Bond | | | 118.14423 | 18.33845 | 118.14423 | 18.29148 | | | 0.00 | 0 | 0.00 |
| SBN35 | On | 15/09/2015 | Spot Bond | | | 118.24540 | 18.31821 | 118.24540 | 18.27126 | | | 0.00 | 0 | 0.00 |
| SBN36 | On | 31/03/2013 | Spot Bond | | | 211.65251 | 52.70124 | 211.65251 | 52.54552 | | | 0.00 | 0 | 0.00 |
| SBN42 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 71.02005 | 100.00000 | 70.88630 | | | 0.00 | 0 | 0.00 |
| SBN45 | On | 15/09/2017 | Spot Bond | | | 100.42831 | 8.35787 | 100.42831 | 8.33731 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBN49 | On | 02/06/2014 | Spot Bond | | | 99.21990 | 29.92669 | 99.21990 | 29.85391 | | | 0.00 | 0 | 0.00 |
| SBN50 | On | 23/09/2014 | Spot Bond | | | 100.36654 | 29.05464 | 100.36654 | 28.98325 | | | 0.00 | 0 | 0.00 |
| SBN51 | On | 03/10/2016 | Spot Bond | | | 100.15186 | 10.47685 | 100.15186 | 10.45143 | | | 0.00 | 0 | 0.00 |
| SBN52 | On | 03/07/2013 | Spot Bond | | | 100.16711 | 56.74016 | 100.16711 | 56.60249 | | | 0.00 | 0 | 0.00 |
| SBR003 | On | 05/11/2013 | Spot Bond | | | 100.00000 | 43.83021 | 100.00000 | 43.72403 | | | 0.00 | 0 | 0.00 |
| SBS13 | On | 22/09/2017 | Spot Bond | | | 107.02647 | 10.16115 | 107.02647 | 10.13712 | | | 0.00 | 0 | 0.00 |
| SBS14 | On | 07/02/2014 | Spot Bond | | | 101.09831 | 43.43914 | 101.09831 | 43.33287 | | | 0.00 | 0 | 0.00 |
| SBS15 | On | 26/04/2016 | Spot Bond | | | 101.18390 | 10.01641 | 101.18390 | 9.99189 | | | 0.00 | 0 | 0.00 |
| SBS16 | On | 22/09/2018 | Spot Bond | | | 100.29283 | 7.55011 | 100.29283 | 7.53157 | | | 0.00 | 0 | 0.00 |
| SBS17 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 0.99661 | 100.00000 | 0.99441 | | | 0.00 | 0 | 0.00 |
| SBS18 | On | 23/06/2018 | Spot Bond | | | 100.30374 | 7.79343 | 100.30374 | 7.77429 | | | 0.00 | 0 | 0.00 |
| SBS19 | On | 23/06/2021 | Spot Bond | | | 112.35030 | 12.05937 | 112.35030 | 12.03003 | | | 0.00 | 0 | 0.00 |
| SBS20 | On | 15/05/2026 | Spot Bond | | | 107.31305 | 13.44893 | 107.31305 | 13.41756 | | | 0.00 | 0 | 0.00 |
| SBS21 | On | 15/05/2026 | Spot Bond | | | 101.14300 | 7.59014 | 101.14300 | 7.56621 | | | 0.00 | 0 | 0.00 |
| SBS22 | On | 23/05/2015 | Spot Bond | | | 100.81390 | 21.10753 | 100.81390 | 21.05602 | | | 0.00 | 0 | 0.00 |
| SBS23 | On | 23/05/2017 | Spot Bond | | | 100.85958 | 8.26901 | 100.85958 | 8.24301 | | | 0.00 | 0 | 0.00 |
| SBS24 | On | 23/05/2019 | Spot Bond | | | 100.88565 | 7.93529 | 100.88565 | 7.91592 | | | 0.00 | 0 | 0.00 |
| SBS25 | On | 24/05/2019 | Spot Bond | | | 107.86744 | 9.21450 | 107.86744 | 9.19913 | | | 0.00 | 0 | 3,420,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| SBS3 | On | 25/05/2026 | Spot Bond | | | 100.17939 | 11.27363 | 100.17939 | 11.24878 | | | 0.00 | 0 | 0.00 |
| SBS4 | On | 16/11/2021 | Spot Bond | | | 102.91713 | 11.87662 | 102.91713 | 11.84985 | | | 0.00 | 0 | 1,500,000.00 |
| SBS7 | On | 26/03/2013 | Spot Bond | | | 102.48454 | 72.79813 | 102.48454 | 72.65736 | | | 0.00 | 0 | 0.00 |
| SBS9 | On | 07/07/2016 | Spot Bond | | | 118.34171 | 15.32363 | 118.34171 | 15.28496 | | | 0.00 | 0 | 4,184,000.00 |
| SBSI10 | On | 03/07/2013 | Spot Bond | | | 120.99445 | 62.75866 | 120.99445 | 62.59098 | | 241,988,900,000.00 | 2,000,000 | 1,000,000.00 | |
| SBSI11 | On | 07/12/2023 | Spot Bond | | | 265.12288 | 3.81332 | 265.12288 | 3.79577 | | | 0.00 | 0 | 0.00 |
| SBSI12 | On | 31/01/2017 | Spot Bond | | | 119.59470 | 4.30781 | 119.59470 | 4.29685 | | | 0.00 | 0 | 20,000,000.00 |
| SCM107 | On | 15/09/2017 | Spot Bond | | | 112.58000 | 9.86808 | 112.58000 | 9.84123 | | | 0.00 | 0 | 0.00 |
| SCM220 | On | 20/01/2013 | Spot Bond | | | 100.00000 | 87.91343 | 100.00000 | 87.72272 | | | 0.00 | 0 | 0.00 |
| SCM221 | On | 17/02/2013 | Spot Bond | | | 100.00000 | 74.79508 | 100.00000 | 74.64213 | | | 0.00 | 0 | 0.00 |
| SHF01 | On | 15/12/2016 | Spot Bond | | | 100.00000 | 2.43561 | 100.00000 | 2.42965 | | | 0.00 | 0 | 0.00 |
| SHI02 | On | 01/10/2021 | Spot Bond | | | 82.63494 | 0.20969 | 82.63494 | 0.20925 | | | 0.00 | 0 | 0.00 |
| SHPCBL | On | 03/04/2017 | Spot Bond | | | 6.50000 | 100.16503 | 6.50000 | 100.15323 | | | 0.00 | 0 | 0.00 |
| SHS01 | On | 15/12/2016 | Spot Bond | | | 100.49004 | 10.16121 | 100.49004 | 10.13621 | | | 0.00 | 0 | 0.00 |
| SHS02 | On | 29/06/2013 | Spot Bond | | | 100.22255 | 56.91196 | 100.22255 | 56.77230 | | | 0.00 | 0 | 0.00 |
| SHS03 | On | 29/06/2015 | Spot Bond | | | 100.24006 | 15.89738 | 100.24006 | 15.85835 | | | 0.00 | 0 | 0.00 |
| SHS04 | On | 29/06/2017 | Spot Bond | | | 100.37865 | 9.59976 | 100.37865 | 9.57617 | | | 0.00 | 0 | 0.00 |
| SHS05 | On | 29/06/2017 | Spot Bond | | | 104.63904 | 10.05094 | 104.63904 | 10.03452 | | | 0.00 | 0 | 682,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SLI1 | On | 15/08/2013 | Spot Bond | | | 104.53403 | 55.80299 | 104.53403 | 55.67562 | | | 0.00 | 0 | 0.00 |
| SLI2 | On | 15/08/2016 | Spot Bond | | | 110.17225 | 13.33730 | 110.17225 | 13.30553 | | | 0.00 | 0 | 8,200,000.00 |
| SMF1 | On | 27/06/2013 | Spot Bond | | | 104.99511 | 62.23639 | 104.99511 | 62.09305 | | | 0.00 | 0 | 0.00 |
| SNT01 | On | 15/09/2017 | Spot Bond | | | 102.86503 | 10.19160 | 102.86503 | 10.16825 | | | 0.00 | 0 | 25,700,000.00 |
| SPDA1 | On | 21/08/2014 | Spot Bond | | | 101.14731 | 29.39277 | 101.14731 | 29.32084 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On | 21/08/2016 | Spot Bond | | | 100.91285 | 11.05907 | 100.91285 | 11.03206 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On | 21/08/2015 | Spot Bond | | | 101.15213 | 16.21875 | 101.15213 | 16.17906 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On | 21/08/2017 | Spot Bond | | | 100.91985 | 8.92901 | 100.91985 | 8.90721 | | | 0.00 | 0 | 0.00 |
| SSA01 | On | 28/06/2016 | Spot Bond | | | 110.58806 | 14.89758 | 110.58806 | 14.86178 | | | 0.00 | 0 | 0.00 |
| SSA02 | On | 20/04/2015 | Spot Bond | | | 99.95086 | 16.30813 | 99.95086 | 16.25724 | | | 0.00 | 0 | 0.00 |
| SSN001 | On | 01/03/2017 | Spot Bond | | | 100.74418 | 10.15406 | 100.74418 | 10.12903 | | | 0.00 | 0 | 0.00 |
| SSN002 | On | 26/03/2017 | Spot Bond | | | 100.29998 | 9.76309 | 100.29998 | 9.73912 | | | 0.00 | 0 | 0.00 |
| SSN003 | On | 25/04/2017 | Spot Bond | | | 101.49647 | 7.56798 | 101.49647 | 7.54405 | | | 0.00 | 0 | 0.00 |
| SSN004 | On | 31/03/2021 | Spot Bond | | | 89.26946 | 8.00695 | 89.26946 | 7.99073 | | | 0.00 | 0 | 0.00 |
| SSN005 | On | 31/03/2021 | Spot Bond | | | 88.92846 | 8.03967 | 88.92846 | 8.02344 | | | 0.00 | 0 | 0.00 |
| SSN006 | On | 21/12/2014 | Spot Bond | | | 107.77651 | 22.95944 | 107.77651 | 22.92096 | | | 0.00 | 0 | 0.00 |
| SSN007 | On | 15/01/2020 | Spot Bond | | | 97.48656 | 9.40307 | 97.48656 | 9.38280 | | | 0.00 | 0 | 0.00 |
| SSN008 | On | 18/06/2017 | Spot Bond | | | 100.44496 | 10.34540 | 100.44496 | 10.31262 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN009 On | 15/09/2017 | Spot Bond | | | 104.60347 | 9.97356 | 104.60347 | 9.95040 | | | 0.00 | 0 | 0.00 |
| SSN010 On | 15/09/2015 | Spot Bond | | | 119.58561 | 18.05355 | 119.58561 | 18.00687 | | | 0.00 | 0 | 0.00 |
| SSN011 On | 31/01/2025 | Spot Bond | | | 101.19280 | 2.64968 | 101.19280 | 2.63902 | | | 0.00 | 0 | 0.00 |
| SYN860 On | 25/11/2012 | Spot Bond | | | 100.00000 | 90.34653 | 100.00000 | 90.12346 | | | 0.00 | 0 | 0.00 |
| SYN861 On | 22/11/2012 | Spot Bond | | | 100.00000 | 91.02244 | 100.00000 | 90.79602 | | | 0.00 | 0 | 0.00 |
| SYN867 On | 19/01/2013 | Spot Bond | | | 100.00000 | 79.52070 | 100.00000 | 79.34783 | | | 0.00 | 0 | 0.00 |
| SYN869 On | 19/01/2013 | Spot Bond | | | 100.00000 | 79.52070 | 100.00000 | 79.34783 | | | 0.00 | 0 | 0.00 |
| SYN870 On | 20/01/2013 | Spot Bond | | | 100.00000 | 79.34783 | 100.00000 | 79.17570 | | | 0.00 | 0 | 0.00 |
| SYN872 On | 13/02/2013 | Spot Bond | | | 100.00000 | 75.41322 | 100.00000 | 75.25773 | | | 0.00 | 0 | 0.00 |
| SYN873 On | 14/02/2013 | Spot Bond | | | 100.00000 | 75.25773 | 100.00000 | 75.10288 | | | 0.00 | 0 | 0.00 |
| SYN874 On | 16/02/2013 | Spot Bond | | | 100.00000 | 74.94867 | 100.00000 | 74.79508 | | | 0.00 | 0 | 0.00 |
| SYN875 On | 16/02/2013 | Spot Bond | | | 100.00000 | 74.94867 | 100.00000 | 74.79508 | | | 0.00 | 0 | 0.00 |
| SYN876 On | 20/02/2013 | Spot Bond | | | 100.00000 | 74.33809 | 100.00000 | 74.18699 | | | 0.00 | 0 | 0.00 |
| SYN878 On | 21/02/2013 | Spot Bond | | | 100.00000 | 74.18699 | 100.00000 | 74.03651 | | | 0.00 | 0 | 0.00 |
| SYN880 On | 23/02/2013 | Spot Bond | | | 100.00000 | 73.88664 | 100.00000 | 73.73737 | | | 0.00 | 0 | 0.00 |
| SYN881 On | 23/02/2013 | Spot Bond | | | 100.00000 | 73.88664 | 100.00000 | 73.73737 | | | 0.00 | 0 | 0.00 |
| SYN882 On | 27/02/2013 | Spot Bond | | | 100.00000 | 73.29317 | 100.00000 | 73.14629 | | | 0.00 | 0 | 0.00 |
| SYN887 On | 17/02/2013 | Spot Bond | | | 100.00000 | 74.79508 | 100.00000 | 74.64213 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN911 On | 19/07/2013 | Spot Bond | | | 100.00000 | 54.28215 | 100.00000 | 54.16168 | | | 0.00 | 0 | 0.00 |
| SYN913 On | 19/07/2013 | Spot Bond | | | 100.00000 | 54.28215 | 100.00000 | 54.16168 | | | 0.00 | 0 | 0.00 |
| SYN923 On | 21/08/2013 | Spot Bond | | | 100.00000 | 50.44474 | 100.00000 | 50.33279 | | | 0.00 | 0 | 0.00 |
| SYN924 On | 22/08/2013 | Spot Bond | | | 100.00000 | 50.33279 | 100.00000 | 50.22108 | | | 0.00 | 0 | 0.00 |
| SYN925 On | 23/08/2013 | Spot Bond | | | 100.00000 | 50.22108 | 100.00000 | 50.10963 | | | 0.00 | 0 | 0.00 |
| SYN928 On | 19/07/2013 | Spot Bond | | | 100.00000 | 54.28215 | 100.00000 | 54.16168 | | | 0.00 | 0 | 0.00 |
| SYN929 On | 19/07/2013 | Spot Bond | | | 100.00000 | 54.28215 | 100.00000 | 54.16168 | | | 0.00 | 0 | 0.00 |
| SYN931 On | 16/10/2012 | Spot Bond | | | 99.92175 | 66.68407 | 99.92175 | 66.68406 | | | 0.00 | 0 | 0.00 |
| SYN933 On | 19/10/2012 | Spot Bond | | | 99.87528 | 99.45572 | 99.87528 | 99.18579 | | | 0.00 | 0 | 0.00 |
| SYN935 On | 05/11/2012 | Spot Bond | | | 99.64354 | 95.06885 | 99.64354 | 94.82275 | | | 0.00 | 0 | 0.00 |
| SYN936 On | 13/11/2012 | Spot Bond | | | 99.53077 | 93.14235 | 99.53077 | 92.90638 | | | 0.00 | 0 | 0.00 |
| SYN937 On | 14/11/2012 | Spot Bond | | | 99.51589 | 92.90736 | 99.51589 | 92.67262 | | | 0.00 | 0 | 0.00 |
| SYN938 On | 16/11/2012 | Spot Bond | | | 99.48756 | 92.44104 | 99.48756 | 92.20871 | | | 0.00 | 0 | 0.00 |
| SYN939 On | 16/11/2012 | Spot Bond | | | 99.48776 | 92.44103 | 99.48776 | 92.20869 | | | 0.00 | 0 | 0.00 |
| SYN941 On | 20/11/2012 | Spot Bond | | | 99.42961 | 91.52318 | 99.42961 | 91.29556 | | | 0.00 | 0 | 0.00 |
| SYN942 On | 20/11/2012 | Spot Bond | | | 99.43109 | 91.52307 | 99.43109 | 91.29545 | | | 0.00 | 0 | 0.00 |
| SYN943 On | 16/11/2012 | Spot Bond | | | 100.10042 | 92.39802 | 100.10042 | 92.16447 | | | 0.00 | 0 | 0.00 |
| SYN944 On | 22/11/2012 | Spot Bond | | | 99.40185 | 91.07135 | 99.40185 | 90.84603 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN945 | On | 23/11/2012 | | | 99.34562 | 90.85074 | 99.34562 | 90.62664 | | | 0.00 | 0 | 0.00 |
| SYN946 | On | 27/11/2012 | | | 99.33096 | 89.96226 | 99.33096 | 89.74255 | | | 0.00 | 0 | 0.00 |
| SYN947 | On | 18/12/2012 | | | 99.03221 | 85.60038 | 99.03221 | 85.40203 | | | 0.00 | 0 | 0.00 |
| SYN948 | On | 19/10/2012 | | | 99.88778 | 99.45565 | 99.88778 | 99.18569 | | | 0.00 | 0 | 0.00 |
| SYN949 | On | 29/11/2012 | | | 99.30851 | 89.52603 | 99.30851 | 89.30849 | | | 0.00 | 0 | 0.00 |
| SYN950 | On | 15/01/2013 | | | 100.00000 | 80.21978 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ18 | On | 30/09/2015 | | | 117.60842 | 16.91591 | 117.60842 | 16.87299 | | | 0.00 | 0 | 0.00 |
| SZ25 | On | 30/09/2025 | | | 104.75139 | 8.93819 | 104.75139 | 8.91752 | | | 0.00 | 0 | 0.00 |
| T018 | On | 15/07/2014 | | | 100.00000 | 34.91133 | 100.00000 | 34.83448 | | | 0.00 | 0 | 0.00 |
| TFS06 | On | 20/03/2014 | | | 102.75446 | 36.59896 | 102.75446 | 36.51522 | | | 0.00 | 0 | 0.00 |
| TFS100 | On | 22/01/2013 | | | 98.53867 | 79.24747 | 98.53867 | 79.07829 | | | 0.00 | 0 | 0.00 |
| TFS101 | On | 06/02/2013 | | | 98.31078 | 76.82463 | 98.31078 | 76.66599 | | | 0.00 | 0 | 0.00 |
| TFS102 | On | 14/12/2012 | | | 99.10758 | 86.39413 | 99.10758 | 86.19194 | | | 0.00 | 0 | 0.00 |
| TFS103 | On | 14/03/2013 | | | 97.81910 | 71.60060 | 97.81910 | 71.46347 | | | 0.00 | 0 | 0.00 |
| TFS73 | On | 11/02/2013 | | | 100.94335 | 94.93502 | 100.94335 | 94.69194 | | | 0.00 | 0 | 0.00 |
| TFS77 | On | 12/04/2013 | | | 99.98492 | 82.05928 | 99.98492 | 81.98024 | | | 0.00 | 0 | 0.00 |
| TFS78 | On | 18/04/2013 | | | 99.89383 | 66.14441 | 99.89383 | 65.98433 | | | 0.00 | 0 | 0.00 |
| TFS83 | On | 28/07/2015 | | | 101.19250 | 16.74939 | 101.19250 | 16.70839 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TFS84 | On | 28/07/2016 | Spot Bond | | | 107.95127 | 13.26459 | 107.95127 | 13.23352 | | | 0.00 | 0 | 0.00 |
| TFS88 | On | 08/02/2013 | Spot Bond | | | 100.00000 | 76.20042 | 100.00000 | 76.04167 | | | 0.00 | 0 | 0.00 |
| TFS90 | On | 05/03/2013 | Spot Bond | | | 100.57712 | 89.34467 | 100.57712 | 89.12777 | | | 0.00 | 0 | 0.00 |
| TFS93 | On | 17/02/2014 | Spot Bond | | | 100.87887 | 41.81894 | 100.87887 | 41.73548 | | | 0.00 | 0 | 0.00 |
| TFS97 | On | 14/11/2013 | Spot Bond | | | 100.92142 | 43.13945 | 100.92142 | 43.00369 | | | 0.00 | 0 | 0.00 |
| TFS99 | On | 23/10/2012 | Spot Bond | | | 99.83233 | 98.38542 | 99.83233 | 98.12138 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On | 18/10/2038 | Spot Bond | | | 101.62026 | 6.79301 | 101.62026 | 6.77150 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On | 18/10/2038 | Spot Bond | | | 101.66672 | 6.98600 | 101.66672 | 6.96387 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On | 18/10/2038 | Spot Bond | | | 102.00557 | 9.41148 | 102.00557 | 9.39041 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On | 18/10/2038 | Spot Bond | | | 101.76658 | 7.40032 | 101.76658 | 7.37686 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On | 18/10/2038 | Spot Bond | | | 101.98019 | 8.28405 | 101.98019 | 8.25774 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On | 18/10/2038 | Spot Bond | | | 102.86169 | 11.89532 | 102.86169 | 11.85726 | | | 0.00 | 0 | 0.00 |
| TH7A2A | On | 18/10/2012 | Spot Bond | | | 101.43985 | 99.72285 | 101.43985 | 99.44724 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On | 18/07/2016 | Spot Bond | | | 101.66078 | 10.83905 | 101.66078 | 10.81240 | | | 0.00 | 0 | 0.00 |
| THE7A1 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| THE7A3 | On | 18/10/2012 | Spot Bond | | | 102.32811 | 102.17854 | 102.32811 | 101.89368 | | | 0.00 | 0 | 20,000.00 |
| THE7B | On | 18/10/2012 | Spot Bond | | | 101.56777 | 99.72250 | 101.56777 | 99.44654 | | | 0.00 | 0 | 0.00 |
| THE7C | On | 18/10/2012 | Spot Bond | | | 101.82358 | 99.72181 | 101.82358 | 99.44516 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| THE8A1 On | 18/04/2036 | Spot Bond | | | 101.48088 | 6.21740 | 101.48088 | 6.20214 | | | 0.00 | 0 | 0.00 |
| THE8A2 On | 18/04/2036 | Spot Bond | | | 101.58542 | 6.65288 | 101.58542 | 6.63654 | | | 0.00 | 0 | 0.00 |
| THE8A3 On | 18/04/2036 | Spot Bond | | | 105.94334 | 6.66107 | 105.94334 | 6.64407 | | | 0.00 | 0 | 0.00 |
| THE8B1 On | 18/04/2036 | Spot Bond | | | 101.79445 | 7.52114 | 101.79445 | 7.50264 | | | 0.00 | 0 | 0.00 |
| THE8C1 On | 18/04/2036 | Spot Bond | | | 101.88733 | 7.90590 | 101.88733 | 7.88642 | | | 0.00 | 0 | 0.00 |
| THE8D1 On | 18/04/2036 | Spot Bond | | | 102.87096 | 11.94156 | 102.87096 | 11.91189 | | | 0.00 | 0 | 0.00 |
| THE9A1 On | 18/07/2016 | Spot Bond | | | 101.59334 | 10.57805 | 101.59334 | 10.55205 | | | 0.00 | 0 | 0.00 |
| THE9A2 On | 18/01/2016 | Spot Bond | | | 101.62589 | 12.94133 | 101.62589 | 12.90951 | | | 0.00 | 0 | 0.00 |
| THE9A3 On | 18/07/2016 | Spot Bond | | | 101.64915 | 10.79407 | 101.64915 | 10.76754 | | | 0.00 | 0 | 0.00 |
| THE9A5 On | 18/07/2039 | Spot Bond | | | 101.62589 | 6.79746 | 101.62589 | 6.78075 | | | 0.00 | 0 | 0.00 |
| THE9A6 On | 18/07/2039 | Spot Bond | | | 101.64915 | 6.89403 | 101.64915 | 6.87709 | | | 0.00 | 0 | 0.00 |
| THE9A7 On | 18/07/2039 | Spot Bond | | | 101.66078 | 6.94231 | 101.66078 | 6.92524 | | | 0.00 | 0 | 0.00 |
| THE9A8 On | 18/07/2016 | Spot Bond | | | 101.61194 | 10.65008 | 101.61194 | 10.62390 | | | 0.00 | 0 | 0.00 |
| THE9A9 On | 18/07/2016 | Spot Bond | | | 101.64915 | 10.79407 | 101.64915 | 10.76754 | | | 0.00 | 0 | 0.00 |
| THE9B1 On | 18/07/2016 | Spot Bond | | | 101.77704 | 11.28836 | 101.77704 | 11.26057 | | | 0.00 | 0 | 0.00 |
| THE9B2 On | 18/07/2039 | Spot Bond | | | 101.77704 | 7.42443 | 101.77704 | 7.40615 | | | 0.00 | 0 | 0.00 |
| THE9B3 On | 18/07/2016 | Spot Bond | | | 101.77704 | 11.28836 | 101.77704 | 11.26057 | | | 0.00 | 0 | 0.00 |
| THE9C1 On | 18/07/2016 | Spot Bond | | | 101.96303 | 12.00541 | 101.96303 | 11.97582 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|----------------|
| THE9C2 | On | 18/07/2039 | Spot Bond | | | 102.00952 | 8.38535 | 102.00952 | 8.36467 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On | 18/07/2016 | Spot Bond | | | 101.95141 | 11.96066 | 101.95141 | 11.93118 | | | 0.00 | 0 | 12,000,000.00 |
| THE9D1 | On | 18/07/2016 | Spot Bond | | | 102.88090 | 15.51321 | 102.88090 | 15.47467 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On | 18/07/2039 | Spot Bond | | | 102.93896 | 12.18561 | 102.93896 | 12.15532 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On | 18/07/2016 | Spot Bond | | | 102.91574 | 15.64536 | 102.91574 | 15.60647 | | | 0.00 | 0 | 0.00 |
| TL13 | On | 31/12/2013 | Spot Bond | | | 100.16956 | 38.48452 | 100.16956 | 38.39115 | | | 0.00 | 0 | 0.00 |
| TL15 | On | 29/04/2015 | Spot Bond | | | 115.34604 | 24.72041 | 115.34604 | 24.65898 | | | 0.00 | 0 | 3,882,000.00 |
| TL20 | On | 22/02/2020 | Spot Bond | | | 98.42479 | 10.12858 | 98.42479 | 10.10963 | | | 0.00 | 0 | 0.00 |
| TN17 | On | 14/11/2017 | Spot Bond | | | 113.10271 | 12.92921 | 113.10271 | 12.89775 | | 1,922,746,070,000.00 | | 17,000,000 | 994,000,000.00 |
| TN20 | On | 17/09/2020 | Spot Bond | | | 114.87864 | 9.92292 | 114.87864 | 9.89808 | | 459,514,560,000.00 | | 4,000,000 | 304,140,000.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 120.75839 | 13.62825 | 120.75839 | 13.59331 | | 1,932,134,240,000.00 | | 16,000,000 | 129,000,000.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 105.49834 | 10.31677 | 105.49834 | 10.29304 | | | 0.00 | 0 | 137,700,000.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 103.04013 | 12.28578 | 103.04013 | 12.25806 | | | 0.00 | 0 | 11,800,000.00 |
| TORQ1 | On | 15/04/2022 | Spot Bond | | | 100.87844 | 8.27136 | 100.87844 | 8.23218 | | | 0.00 | 0 | 0.00 |
| TORQ2 | On | 15/04/2022 | Spot Bond | | | 100.89915 | 8.46478 | 100.89915 | 8.42467 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On | 15/04/2022 | Spot Bond | | | 100.92536 | 8.70971 | 100.92536 | 8.66843 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On | 15/04/2022 | Spot Bond | | | 100.92812 | 8.73548 | 100.92812 | 8.69407 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On | 15/04/2022 | Spot Bond | | | 101.05768 | 9.94568 | 101.05768 | 9.89850 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TORQ6 | On | 15/04/2022 | Spot Bond | | | 101.32571 | 16.88212 | 101.32571 | 16.80185 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On | 05/04/2015 | Spot Bond | | | 100.00000 | 18.65243 | 100.00000 | 18.50269 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On | 05/04/2017 | Spot Bond | | | 100.00000 | 9.65994 | 100.00000 | 9.58239 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On | 05/04/2018 | Spot Bond | | | 100.00000 | 8.27790 | 100.00000 | 8.21144 | | | 0.00 | 0 | 0.00 |
| TR30 | On | 31/12/2099 | Spot Bond | | | 10.00000 | 99.62592 | 10.00000 | 99.59925 | | | 0.00 | 0 | 0.00 |
| TR31 | On | 31/12/2099 | Spot Bond | | | 9.75000 | 99.63522 | 9.75000 | 99.60921 | | | 0.00 | 0 | 0.00 |
| TR32 | On | 31/12/2099 | Spot Bond | | | 100.00000 | 9.64497 | 100.00000 | 9.62010 | | | 0.00 | 0 | 0.00 |
| TSP116 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 76.04167 | 100.00000 | 75.88358 | | | 0.00 | 0 | 0.00 |
| TSP117 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 73.88664 | 100.00000 | 73.73737 | | | 0.00 | 0 | 0.00 |
| TSP125 | On | 23/08/2013 | Spot Bond | | | 100.00000 | 55.50482 | 100.00000 | 55.39951 | | | 0.00 | 0 | 0.00 |
| TSP128 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 76.35983 | 100.00000 | 76.20042 | | | 0.00 | 0 | 0.00 |
| TSP129 | On | 07/03/2013 | Spot Bond | | | 97.58601 | 72.62290 | 97.58601 | 72.48217 | | | 0.00 | 0 | 0.00 |
| TSP130 | On | 18/10/2012 | Spot Bond | | | 99.88945 | 99.72708 | 99.88945 | 99.45564 | | | 0.00 | 0 | 0.00 |
| TSP131 | On | 03/05/2013 | Spot Bond | | | 96.66726 | 69.28838 | 96.66726 | 69.16011 | | | 0.00 | 0 | 0.00 |
| TSP132 | On | 29/11/2012 | Spot Bond | | | 99.23248 | 89.53321 | 99.23248 | 89.31580 | | | 0.00 | 0 | 0.00 |
| TSP133 | On | 03/01/2013 | Spot Bond | | | 98.71758 | 82.57924 | 98.71758 | 82.39522 | | | 0.00 | 0 | 0.00 |
| TSP134 | On | 27/06/2013 | Spot Bond | | | 99.76004 | 61.90165 | 99.76004 | 61.78441 | | | 0.00 | 0 | 0.00 |
| TSP135 | On | 07/02/2013 | Spot Bond | | | 98.31631 | 76.66498 | 98.31631 | 76.50699 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| UG21 | On | 02/03/2021 | Spot Bond | | | 114.88602 | 10.47141 | 114.88602 | 10.44518 | | | 0.00 | 0 | 0.00 |
| UTR02 | On | 21/11/2012 | Spot Bond | | | 104.60170 | 95.65093 | 104.60170 | 95.40244 | | | 0.00 | 0 | 0.00 |
| UTR041 | On | 19/04/2014 | Spot Bond | | | 99.85679 | 31.51568 | 99.85679 | 31.43942 | | | 0.00 | 0 | 0.00 |
| UTR042 | On | 19/04/2016 | Spot Bond | | | 99.84614 | 11.85038 | 99.84614 | 11.82171 | | | 0.00 | 0 | 0.00 |
| UTR043 | On | 06/04/2015 | Spot Bond | | | 100.02475 | 20.95762 | 100.02475 | 20.90684 | | | 0.00 | 0 | 0.00 |
| UTR40 | On | 10/09/2017 | Spot Bond | | | 107.51485 | 11.65736 | 107.51485 | 11.62968 | | | 0.00 | 0 | 0.00 |
| VIP1A2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 95.98980 | 100.00000 | 95.74176 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 44.53658 | 100.00000 | 44.42868 | | | 0.00 | 0 | 0.00 |
| VIP1B2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 96.01934 | 100.00000 | 95.77124 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 44.79215 | 100.00000 | 44.67871 | | | 0.00 | 0 | 0.00 |
| VIP1C2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 96.12573 | 100.00000 | 95.87734 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 45.01578 | 100.00000 | 44.90673 | | | 0.00 | 0 | 0.00 |
| VKE01 | On | 08/05/2015 | Spot Bond | | | 101.12514 | 16.69415 | 101.12514 | 16.64152 | | | 0.00 | 0 | 0.00 |
| VKE02 | On | 08/05/2016 | Spot Bond | | | 101.16690 | 11.17759 | 101.16690 | 11.14235 | | | 0.00 | 0 | 0.00 |
| VKE03 | On | 08/05/2017 | Spot Bond | | | 101.16870 | 8.78856 | 101.16870 | 8.76085 | | | 0.00 | 0 | 0.00 |
| VOD002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 77.29734 | 100.00000 | 77.14275 | | | 0.00 | 0 | 0.00 |
| VOD005 | On | 28/11/2012 | Spot Bond | | | 100.62384 | 89.62289 | 100.62384 | 89.40200 | | | 0.00 | 0 | 0.00 |
| VOYT01 | On | 09/09/2015 | Spot Bond | | | 142.66000 | 7.67516 | 142.66000 | 7.65654 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| WS04 | On | 30/05/2016 | Spot Bond | | | 125.92352 | 17.01962 | 125.92352 | 16.97451 | | | 0.00 | 0 | 66,669,000.00 |
| WS05 | On | 01/08/2018 | Spot Bond | | | 235.74310 | 5.50966 | 235.74310 | 5.48583 | | | 0.00 | 0 | 30,000,000.00 |
| WSP1 | On | 28/05/2015 | Spot Bond | | | 110.71509 | 20.60075 | 110.71509 | 20.55148 | | | 0.00 | 0 | 14,100,000.00 |
| WSP2 | On | 28/05/2017 | Spot Bond | | | 112.63018 | 12.77113 | 112.63018 | 12.74016 | | | 0.00 | 0 | 50,000,000.00 |
| WSP3 | On | 28/05/2019 | Spot Bond | | | 114.13989 | 11.40679 | 114.13989 | 11.37883 | | | 0.00 | 0 | 0.00 |
| WSP4 | On | 28/05/2020 | Spot Bond | | | 112.54320 | 11.38886 | 112.54320 | 11.36125 | | | 0.00 | 0 | 0.00 |
| WSP5 | On | 28/05/2021 | Spot Bond | | | 112.28516 | 11.34756 | 112.28516 | 11.32011 | | | 0.00 | 0 | 27,000,000.00 |
| Z006 | On | 31/08/2013 | Spot Bond | | | 95.75673 | 50.61854 | 95.75673 | 50.50925 | | | 0.00 | 0 | 0.00 |
| Z009 | On | 30/11/2013 | Spot Bond | | | 94.53097 | 42.01268 | 94.53097 | 41.92391 | | | 0.00 | 0 | 0.00 |
| Z014 | On | 30/06/2015 | Spot Bond | | | 86.34739 | 14.35994 | 86.34739 | 14.33196 | | | 0.00 | 0 | 0.00 |
| Z018 | On | 31/03/2014 | Spot Bond | | | 92.99863 | 32.95971 | 92.99863 | 32.89063 | | | 0.00 | 0 | 0.00 |
| Z019 | On | 30/06/2014 | Spot Bond | | | 91.84060 | 27.59039 | 91.84060 | 27.53379 | | | 0.00 | 0 | 0.00 |
| Z020 | On | 19/10/2015 | Spot Bond | | | 85.12782 | 11.86477 | 85.12782 | 11.84180 | | | 0.00 | 0 | 0.00 |
| Z025 | On | 30/11/2014 | Spot Bond | | | 90.00797 | 20.69614 | 90.00797 | 20.65439 | | | 0.00 | 0 | 0.00 |
| Z071 | On | 01/07/2015 | Spot Bond | | | 86.33473 | 14.33539 | 86.33473 | 14.30746 | | | 0.00 | 0 | 75,000,000.00 |
| Z083 | On | 30/09/2019 | Spot Bond | | | 64.79116 | 2.01938 | 64.79116 | 2.01625 | | | 0.00 | 0 | 0.00 |
| ZA001 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 6.82053 | 100.00000 | 6.80759 | | | 0.00 | 0 | 0.00 |
| ZA002 | On | 16/08/2024 | Spot Bond | | | 100.00000 | 0.02746 | 100.00000 | 0.02741 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA003 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 6.82053 | 100.00000 | 6.80759 | | | 0.00 | 0 | 0.00 |
| ZA004 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 50.00006 | 100.00000 | 50.00005 | | | 0.00 | 0 | 0.00 |
| ZA005 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 50.00006 | 100.00000 | 50.00005 | | | 0.00 | 0 | 0.00 |
| ZA007 | On | 31/03/2015 | Spot Bond | | | 100.00000 | 18.27502 | 100.00000 | 18.24035 | | | 0.00 | 0 | 0.00 |
| ZA008 | On | 19/03/2015 | Spot Bond | | | 100.00000 | 18.69626 | 100.00000 | 18.66079 | | | 0.00 | 0 | 0.00 |
| ZA009 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 17.52725 | 100.00000 | 17.49399 | | | 0.00 | 0 | 0.00 |
| ZA010 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 17.52725 | 100.00000 | 17.49399 | | | 0.00 | 0 | 0.00 |
| ZA011 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 16.61962 | 100.00000 | 16.58808 | | | 0.00 | 0 | 0.00 |
| ZA012 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 16.61962 | 100.00000 | 16.58808 | | | 0.00 | 0 | 0.00 |
| ZA013 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 15.72909 | 100.00000 | 15.69925 | | | 0.00 | 0 | 0.00 |
| ZA014 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 15.72909 | 100.00000 | 15.69925 | | | 0.00 | 0 | 0.00 |
| ZA015 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 14.80171 | 100.00000 | 14.77363 | | | 0.00 | 0 | 0.00 |
| ZA016 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 14.80171 | 100.00000 | 14.77363 | | | 0.00 | 0 | 0.00 |
| ZA017 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 13.95548 | 100.00000 | 13.92901 | | | 0.00 | 0 | 0.00 |
| ZA018 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 13.95548 | 100.00000 | 13.92901 | | | 0.00 | 0 | 0.00 |
| ZA019 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 13.13268 | 100.00000 | 13.10776 | | | 0.00 | 0 | 0.00 |
| ZA020 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 13.13268 | 100.00000 | 13.10776 | | | 0.00 | 0 | 0.00 |
| ZA021 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 12.42918 | 100.00000 | 12.40567 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------------------|---------------------|---------------------------|---------------|
| ZA022 | On | 18/11/2015 | Spot Bond | | | 100.00000 | 11.76496 | 100.00000 | 11.74270 | | | 0.00 | 0 | 0.00 |
| ZA023 | On | 20/04/2016 | Spot Bond | | | 100.00000 | 8.79697 | 100.00000 | 8.78028 | | | 0.00 | 0 | 0.00 |
| ZA024 | On | 20/05/2016 | Spot Bond | | | 100.00000 | 8.30981 | 100.00000 | 8.29404 | | | 0.00 | 0 | 0.00 |
| ZA025 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 7.81987 | 100.00000 | 7.80503 | | | 0.00 | 0 | 0.00 |
| ZA026 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 7.81987 | 100.00000 | 7.80503 | | | 0.00 | 0 | 0.00 |
| ZA027 | On | 20/07/2016 | Spot Bond | | | 100.00000 | 7.40085 | 100.00000 | 7.38681 | | | 0.00 | 0 | 0.00 |
| ZA028 | On | 19/08/2016 | Spot Bond | | | 100.00000 | 6.99101 | 100.00000 | 6.97774 | | | 0.00 | 0 | 0.00 |
| ZA029 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 6.57882 | 100.00000 | 6.56634 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | | 849,837,849,714,370.00 | ,013,710,423 | 105 547 673 896.00 | |

Grand Total: **19,838,216,615,539.00 113,777,304 05 549 173 490.00**