



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 21/11/2012

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | | |
|--------------------|---------------|-------------------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|---|-----------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.97400 | 8.97400 | 8.89430 | 8.89430 | | 12.98 | 188,238,624.00 | 20,976 | 325,913.00 | | |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.95 | Call | 1,024.25460 | 1.02425 | 944.69450 | 0.94469 | 1,024.255 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.95 | Put | 0.25460 | 0.00025 | 0.39450 | 0.00039 | 0.255 | 17.09 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.00 | Call | 974.34240 | 0.97434 | 894.83340 | 0.89483 | 974.342 | 16.77 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.00 | Put | 0.34240 | 0.00034 | 0.53340 | 0.00053 | 0.342 | 16.77 | 0.00 | 0 | 12,540.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.10 | Call | 874.62090 | 0.87462 | 795.23250 | 0.79523 | 874.621 | 16.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.10 | Put | 0.62090 | 0.00062 | 0.93250 | 0.00093 | 0.621 | 16.11 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.25 | Call | 725.53520 | 0.72554 | 646.77440 | 0.64677 | 725.535 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.25 | Put | 1.53520 | 0.00154 | 2.47440 | 0.00247 | 1.535 | 15.14 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.80 | Call | 1,174.10540 | 1.17411 | 1,094.46040 | 1.09446 | 1,174.105 | 18.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.80 | Put | 0.10540 | 0.00011 | 0.16040 | 0.00016 | 0.105 | 18.08 | 0.00 | 0 | 43,500.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.32 | Call | 656.61740 | 0.65662 | 578.56370 | 0.57856 | 656.617 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.32 | Put | 2.61740 | 0.00262 | 4.26370 | 0.00426 | 2.617 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.35 | Call | 627.26690 | 0.62727 | 549.63400 | 0.54963 | 627.267 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.35 | Put | 3.26690 | 0.00327 | 5.33400 | 0.00533 | 3.267 | 14.85 | 0.00 | 0 | 400.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.05 | Call | 924.46090 | 0.92446 | 845.00440 | 0.84500 | 924.461 | 16.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.05 | Put | 0.46090 | 0.00046 | 0.70440 | 0.00070 | 0.461 | 16.44 | 0.00 | 0 | 20,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.50 | Call | 483.27370 | | 0.48327 | 409.33980 | 0.40934 | 483.274 | 14.42 | 0.00 | 0 | 50.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.50 | Put | 9.27370 | | 0.00927 | 15.03980 | 0.01504 | 9.274 | 14.42 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.60 | Call | 391.47170 | | 0.39147 | 322.08810 | 0.32209 | 391.472 | 14.13 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.60 | Put | 17.47170 | | 0.01747 | 27.78810 | 0.02779 | 17.472 | 14.13 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.30 | Call | 676.25260 | | 0.67625 | 597.96110 | 0.59796 | 676.253 | 14.99 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.30 | Put | 2.25260 | | 0.00225 | 3.66110 | 0.00366 | 2.253 | 14.99 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.75 | Call | 264.99990 | | 0.26500 | 206.54050 | 0.20654 | 265.000 | 13.70 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.75 | Put | 40.99990 | | 0.04100 | 62.24050 | 0.06224 | 41.000 | 13.70 | 0.00 | 0 | 2,700.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.80 | Call | 227.06140 | | 0.22706 | 173.33270 | 0.17333 | 227.061 | 13.55 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.80 | Put | 53.06140 | | 0.05306 | 79.03270 | 0.07903 | 53.061 | 13.55 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.40 | Call | 578.68220 | | 0.57868 | 501.95270 | 0.50195 | 578.682 | 14.70 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.40 | Put | 4.68220 | | 0.00468 | 7.65270 | 0.00765 | 4.682 | 14.70 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.90 | Call | 159.38020 | | 0.15938 | 116.32080 | 0.11632 | 159.380 | 13.27 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.90 | Put | 85.38020 | | 0.08538 | 122.02080 | 0.12202 | 85.380 | 13.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.00 | Call | 104.26580 | | 0.10427 | 80.16570 | 0.08017 | 104.266 | 12.98 | 0.00 | 0 | 13,900.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.00 | Put | 130.26580 | | 0.13027 | 185.86570 | 0.18587 | 130.266 | 12.98 | 0.00 | 0 | 700.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.70 | Call | 305.26170 | | 0.30526 | 242.59420 | 0.24259 | 305.262 | 13.84 | 0.00 | 0 | 44,500.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.70 | Put | 31.26170 | | 0.03126 | 48.29420 | 0.04829 | 31.262 | 13.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.10 | Call | 70.59600 | | 0.07060 | 54.66830 | 0.05467 | 70.596 | 13.65 | 0.00 | 0 | 1,540.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.10 | Put | 196.59600 | | 0.19660 | 260.36830 | 0.26037 | 196.596 | 13.65 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.20 | Call | 47.28180 | | 0.04728 | 37.13490 | 0.03713 | 47.282 | 14.32 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.20 | Put | 273.28180 | | 0.27328 | 342.83490 | 0.34283 | 273.282 | 14.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.82 | Call | 212.60760 | | 0.21261 | 160.90140 | 0.16090 | 212.608 | 13.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 8.82 | Put | 58.60760 | | 0.05861 | 86.60140 | 0.08660 | 58.608 | 13.50 | 0.00 | 0 | 100.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.25 | Call | 38.62240 | | 0.03862 | 30.61420 | 0.03061 | 38.622 | 14.65 | 0.00 | 0 | 9,250.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.25 | Put | 314.62240 | | 0.31462 | 386.31420 | 0.38631 | 314.622 | 14.65 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.50 | Call | 14.34190 | | 0.01434 | 12.30980 | 0.01231 | 14.342 | 16.37 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.50 | Put | 540.34190 | | 0.54034 | 618.00980 | 0.61801 | 540.342 | 16.37 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.01 | Call | 100.34960 | | 0.10035 | 77.18200 | 0.07718 | 100.350 | 13.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.01 | Put | 136.34960 | | 0.13635 | 192.88200 | 0.19288 | 136.350 | 13.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 10.40 | Call | 0.32480 | | 0.00032 | 0.26120 | 0.00026 | 0.325 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 10.40 | Put | 1,426.32480 | | 1.42632 | 1,505.96120 | 1.50596 | 1,426.325 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 11.10 | Call | 0.02760 | | 0.00003 | 0.03330 | 0.00003 | 0.028 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 11.10 | Put | 2,126.02760 | | 2.12603 | 2,205.73330 | 2.20573 | 2,126.028 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.23 | Call | 41.88040 | | 0.04188 | 33.06950 | 0.03307 | 41.880 | 14.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 9.23 | Put | 297.88040 | | 0.29788 | 368.76950 | 0.36877 | 297.880 | 14.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.65 | Call | 1,324.04410 | | 1.32404 | 1,244.36580 | 1.24437 | 1,324.044 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.65 | Put | 0.04410 | | 0.00004 | 0.06580 | 0.00007 | 0.044 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.70 | Call | 1,274.05890 | | 1.27406 | 1,194.38840 | 1.19439 | 1,274.059 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.70 | Put | 0.05890 | | 0.00006 | 0.08840 | 0.00009 | 0.059 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.75 | Call | 1,224.07870 | | 1.22408 | 1,144.41900 | 1.14442 | 1,224.079 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2012 | Foreign Exchange Future | 7.75 | Put | 0.07870 | | 0.00008 | 0.11900 | 0.00012 | 0.079 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | | | 9.09700 | | 9.09700 | 9.01520 | 9.01520 | | 14.45 | 32,812,879.00 | 3,607 | 55,359.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.50 | Call | 662.92170 | | 0.66292 | 595.27610 | 0.59528 | 662.922 | 13.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.50 | Put | 65.92170 | | 0.06592 | 80.07610 | 0.08008 | 65.922 | 13.27 | 0.00 | 0 | 3,376.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.60 | Call | 583.52660 | | 0.58353 | 522.33440 | 0.52233 | 583.527 | 13.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.60 | Put | 86.52660 | | 0.08653 | 107.13440 | 0.10713 | 86.527 | 13.21 | 0.00 | 0 | 500.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.75 | Call | 479.30180 | | 0.47930 | 428.41650 | 0.42842 | 479.302 | 13.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.75 | Put | 132.30180 | | 0.13230 | 163.21650 | 0.16322 | 132.302 | 13.46 | 0.00 | 0 | 400.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.85 | Call | 419.25360 | | 0.41925 | 373.58600 | 0.37359 | 419.254 | 13.75 | 0.00 | 0 | 200.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.85 | Put | 172.25360 | | 0.17225 | 208.38600 | 0.20839 | 172.254 | 13.75 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.10 | Call | 1,017.32590 | | 1.01733 | 938.41120 | 0.93841 | 1,017.326 | 13.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.10 | Put | 20.32590 | | 0.02033 | 23.21120 | 0.02321 | 20.326 | 13.81 | 0.00 | 0 | 180.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.10 | Call | 295.46030 | | 0.29546 | 264.82100 | 0.26482 | 295.460 | 14.45 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.10 | Put | 298.46030 | | 0.29846 | 349.62100 | 0.34962 | 298.460 | 14.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.25 | Call | 242.00420 | | 0.24200 | 217.41920 | 0.21742 | 242.004 | 15.09 | 0.00 | 0 | 500.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.25 | Put | 395.00420 | | 0.39500 | 452.21920 | 0.45222 | 395.004 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.70 | Call | 511.64930 | | 0.51165 | 458.15510 | 0.45816 | 511.649 | 13.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.70 | Put | 114.64930 | | 0.11465 | 142.95510 | 0.14296 | 114.649 | 13.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.55 | Call | 164.23730 | | 0.16424 | 149.02810 | 0.14903 | 164.237 | 16.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.55 | Put | 617.23730 | | 0.61724 | 683.82810 | 0.68383 | 617.237 | 16.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.60 | Call | 154.46430 | | 0.15446 | 140.38470 | 0.14038 | 154.464 | 16.58 | 0.00 | 0 | 200.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.60 | Put | 657.46430 | | 0.65746 | 725.18470 | 0.72518 | 657.464 | 16.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.00 | Call | 340.61240 | | 0.34061 | 302.51840 | 0.30252 | 340.612 | 14.17 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.00 | Put | 243.61240 | | 0.24361 | 287.31840 | 0.28732 | 243.612 | 14.17 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.20 | Call | 78.87000 | | 0.07887 | 72.96550 | 0.07297 | 78.870 | 19.21 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.20 | Put | 1,181.87000 | | 1.18187 | 1,257.76550 | 1.25777 | 1,181.870 | 19.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.55 | Call | 56.32260 | | 0.05632 | 52.69550 | 0.05270 | 56.323 | 20.70 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.55 | Put | 1,509.32260 | | 1.50932 | 1,587.49550 | 1.58750 | 1,509.323 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.35 | Call | 212.22040 | | 0.21222 | 191.09040 | 0.19109 | 212.220 | 15.51 | 0.00 | 0 | 200.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.35 | Put | 465.22040 | | 0.46522 | 525.89040 | 0.52589 | 465.220 | 15.51 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.00 | Call | 1,112.71190 | | 1.11271 | 1,033.12220 | 1.03312 | 1,112.712 | 14.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.00 | Put | 15.71190 | | 0.01571 | 17.92220 | 0.01792 | 15.712 | 14.15 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.85 | Call | 43.71750 | | 0.04372 | 40.98090 | 0.04098 | 43.718 | 21.98 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.85 | Put | 1,796.71750 | | 1.79672 | 1,875.78090 | 1.87578 | 1,796.718 | 21.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.00 | Call | 97.55460 | | 0.09755 | 89.67090 | 0.08967 | 97.555 | 18.36 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.00 | Put | 1,000.55460 | | 1.00055 | 1,074.47090 | 1.07447 | 1,000.555 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.90 | Call | 1,209.11260 | | 1.20911 | 1,129.00420 | 1.12900 | 1,209.113 | 14.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.90 | Put | 12.11260 | | 0.01211 | 13.80420 | 0.01380 | 12.113 | 14.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.95 | Call | 1,160.80010 | | 1.16080 | 1,080.93370 | 1.08093 | 1,160.800 | 14.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.95 | Put | 13.80010 | | 0.01380 | 15.73370 | 0.01573 | 13.800 | 14.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | | | 9.19870 | | 9.19870 | 9.11890 | 9.11890 | | 15.40 | 91,987.00 | 10 | 11,217.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 639.82220 | | 0.63982 | 592.55520 | 0.59256 | 639.822 | 13.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 191.12220 | | 0.19112 | 223.65520 | 0.22366 | 191.122 | 13.92 | 0.00 | 0 | 500.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
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| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 633.97210 | | 0.63397 | 587.09540 | 0.58710 | 633.972 | 13.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 195.27210 | | 0.19527 | 228.19540 | 0.22820 | 195.272 | 13.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.85 | Call | 242.82180 | | 0.24282 | 227.22140 | 0.22722 | 242.822 | 17.68 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.85 | Put | 894.12180 | | 0.89412 | 958.32140 | 0.95832 | 894.122 | 17.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 646.38380 | | 0.64638 | 598.06100 | 0.59806 | 646.384 | 13.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 187.68380 | | 0.18768 | 219.16100 | 0.21916 | 187.684 | 13.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | | | 9.31160 | | 9.31160 | 9.22690 | 9.22690 | | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.66 | Call | 426.68390 | | 0.42668 | 400.24370 | 0.40024 | 426.684 | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.66 | Put | 775.08390 | | 0.77508 | 833.34370 | 0.83334 | 775.084 | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.20 | Call | 305.74750 | | 0.30575 | 288.49280 | 0.28849 | 305.748 | 18.67 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.20 | Put | 1,194.14750 | | 1.19415 | 1,261.59280 | 1.26159 | 1,194.148 | 18.67 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.75 | Call | 804.12760 | | 0.80413 | 749.03210 | 0.74903 | 804.128 | 14.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.75 | Put | 242.52760 | | 0.24253 | 272.13210 | 0.27213 | 242.528 | 14.46 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.64 | Call | 432.32090 | | 0.43232 | 405.44180 | 0.40544 | 432.321 | 17.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.64 | Put | 760.72090 | | 0.76072 | 818.54180 | 0.81854 | 760.721 | 17.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.65 | Call | 429.49060 | | 0.42949 | 402.83170 | 0.40283 | 429.491 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.65 | Put | 767.89060 | | 0.76789 | 825.93170 | 0.82593 | 767.891 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | | | 9.40490 | | 9.40490 | 9.31590 | 9.31590 | | 16.48 | 0.00 | 0 | 5,542.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Call | 811.32000 | | 0.81132 | 765.52980 | 0.76553 | 811.320 | 15.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Put | 384.32000 | | 0.38432 | 427.52980 | 0.42753 | 384.320 | 15.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Call | 800.87450 | | 0.80087 | 755.71930 | 0.75572 | 800.874 | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Put | 395.97450 | | 0.39597 | 439.81930 | 0.43982 | 395.974 | 15.25 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Call | 541.48050 | | 0.54148 | 511.08900 | 0.51109 | 541.481 | 17.22 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Put | 826.58050 | | 0.82658 | 885.18900 | 0.88519 | 826.581 | 17.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Call | 399.72440 | | 0.39972 | 378.99110 | 0.37899 | 399.724 | 18.72 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Put | 1,264.82440 | | 1.26482 | 1,333.09110 | 1.33309 | 1,264.824 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Call | 836.68470 | | 0.83668 | 788.32140 | 0.78832 | 836.685 | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Put | 359.68470 | | 0.35968 | 400.32140 | 0.40032 | 359.685 | 15.06 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Call | 938.56030 | | 0.93856 | 881.37050 | 0.88137 | 938.560 | 14.78 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Put | 283.66030 | | 0.28366 | 315.47050 | 0.31547 | 283.660 | 14.78 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Call | 851.99750 | | 0.85200 | 801.40020 | 0.80140 | 851.998 | 15.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Put | 347.09750 | | 0.34710 | 385.50020 | 0.38550 | 347.098 | 15.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.03 | Call | 787.92180 | | 0.78792 | 743.55650 | 0.74356 | 787.922 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.03 | Put | 410.92180 | | 0.41092 | 455.55650 | 0.45556 | 410.922 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Call | 1,500.26290 | | 1.50026 | 1,420.91760 | 1.42092 | 1,500.263 | 14.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Put | 95.36290 | | 0.09536 | 105.01760 | 0.10502 | 95.363 | 14.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 9.56330 | | 9.56330 | 9.47660 | 9.47660 | | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Call | 921.12150 | | 0.92112 | 885.73410 | 0.88573 | 921.121 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Put | 957.82150 | | 0.95782 | 1,009.13410 | 1.00913 | 957.821 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Call | 1,457.76320 | | 1.45776 | 1,395.02190 | 1.39502 | 1,457.763 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Put | 344.46320 | | 0.34446 | 368.42190 | 0.36842 | 344.463 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Call | 1,424.32750 | | 1.42433 | 1,362.13670 | 1.36214 | 1,424.328 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Put | 361.02750 | | 0.36103 | 385.53670 | 0.38554 | 361.028 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Call | 1,391.39080 | | 1.39139 | 1,333.23870 | 1.33324 | 1,391.391 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Put | 378.09080 | | 0.37809 | 406.63870 | 0.40664 | 378.091 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Call | 1,780.55660 | | 1.78056 | 1,712.85580 | 1.71286 | 1,780.557 | 15.09 | 0.00 | 0 | 200.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Put | 217.25660 | | 0.21726 | 236.25580 | 0.23626 | 217.257 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | | | 10.24550 | | 10.24550 | 10.16600 | 10.16600 | | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.15 | Call | 1,737.41120 | | 1.73741 | 1,687.24250 | 1.68724 | 1,737.411 | 16.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.15 | Put | 641.91120 | | 0.64191 | 671.24250 | 0.67124 | 641.911 | 16.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.20 | Call | 1,710.96030 | | 1.71096 | 1,665.55240 | 1.66555 | 1,710.960 | 16.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.20 | Put | 665.46030 | | 0.66546 | 699.55240 | 0.69955 | 665.460 | 16.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.25 | Call | 1,684.96790 | | 1.68497 | 1,644.39000 | 1.64439 | 1,684.968 | 16.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.25 | Put | 689.46790 | | 0.68947 | 728.39000 | 0.72839 | 689.468 | 16.49 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | | | 8.97400 | | 8.97400 | 8.89430 | 8.89430 | | 12.98 | 44,870.00 | 5 | 1,232.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 7.82 | Call | 115,092.07350 | | 1.15092 | 107,128.42510 | 1.07128 | 115,092.073 | 17.93 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|---------------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 7.82 | Put | 12.07350 | 0.00012 | 18.42510 | 0.00018 | 12.073 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 7.87 | Call | 110,096.19030 | 1.10096 | 102,134.85860 | 1.02135 | 110,096.190 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 7.87 | Put | 16.19030 | 0.00016 | 24.85860 | 0.00025 | 16.190 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 7.92 | Call | 105,101.73650 | 1.05102 | 97,143.57040 | 0.97144 | 105,101.737 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 7.92 | Put | 21.73650 | 0.00022 | 33.57040 | 0.00034 | 21.737 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 8.60 | Call | 38,573.11460 | 0.38573 | 31,685.82910 | 0.31686 | 38,573.115 | 12.67 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 8.60 | Put | 1,173.11460 | 0.01173 | 2,255.82910 | 0.02256 | 1,173.115 | 12.67 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 8.80 | Call | 22,162.76520 | 0.22163 | 17,058.95120 | 0.17059 | 22,162.765 | 12.83 | 0.00 | 0 | 158.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 8.80 | Put | 4,762.76520 | 0.04763 | 7,628.95120 | 0.07629 | 4,762.765 | 12.83 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 8.30 | Call | 67,584.92820 | 0.67585 | 59,711.48540 | 0.59711 | 67,584.928 | 14.56 | 0.00 | 0 | 158.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 8.30 | Put | 184.92820 | 0.00185 | 281.48540 | 0.00281 | 184.928 | 14.56 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 8.59 | Call | 39,480.40570 | 0.39480 | 32,528.66020 | 0.32529 | 39,480.406 | 12.67 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/12/2012 | Foreign Exchange Future | 8.59 | Put | 1,080.40570 | 0.01080 | 2,098.66020 | 0.02099 | 1,080.406 | 12.67 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | | | 9.09700 | 9.09700 | 9.01520 | 9.01520 | | 14.45 | 0.00 | 0 | 5.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.75 | Call | 47,930.18480 | 0.47930 | 42,841.65190 | 0.42842 | 47,930.185 | 13.46 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.75 | Put | 13,230.18480 | 0.13230 | 16,321.65190 | 0.16322 | 13,230.185 | 13.46 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.76 | Call | 47,301.71730 | 0.47302 | 42,265.67930 | 0.42266 | 47,301.717 | 13.49 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.76 | Put | 13,601.71730 | 0.13602 | 16,745.67930 | 0.16746 | 13,601.717 | 13.49 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 9.02 | Call | 33,113.02460 | 0.33113 | 29,455.34920 | 0.29455 | 33,113.025 | 14.23 | 0.00 | 0 | 97.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 9.02 | Put | 25,413.02460 | 0.25413 | 29,935.34920 | 0.29935 | 25,413.025 | 14.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.69 | Call | 51,830.35640 | 0.51830 | 46,429.17300 | 0.46429 | 51,830.356 | 13.29 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.69 | Put | 11,130.35640 | 0.11130 | 13,909.17300 | 0.13909 | 11,130.356 | 13.29 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.74 | Call | 48,564.67780 | 0.48565 | 43,424.03780 | 0.43424 | 48,564.678 | 13.43 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.74 | Put | 12,864.67780 | 0.12865 | 15,904.03780 | 0.15904 | 12,864.678 | 13.43 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | | | 9.19870 | 9.19870 | 9.11890 | 9.11890 | | 15.40 | 0.00 | 0 | 10.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 64,638.38470 | 0.64638 | 59,806.09530 | 0.59806 | 64,638.385 | 13.92 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 18,768.38470 | 0.18768 | 21,916.09530 | 0.21916 | 18,768.385 | 13.92 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 63,982.22360 | 0.63982 | 59,255.51510 | 0.59256 | 63,982.224 | 13.92 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|--|----------------|------------------|---------------|
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 19,112.22360 | | 0.19112 | 22,365.51510 | 0.22366 | 19,112.224 | 13.92 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 63,397.21340 | | 0.63397 | 58,709.53600 | 0.58710 | 63,397.213 | 13.96 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 19,527.21340 | | 0.19527 | 22,819.53600 | 0.22820 | 19,527.213 | 13.96 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | | | 14.30180 | | 14.30180 | 14.15670 | 14.15670 | | 10.44 | | 205,945,920.00 | 14,400 | 16,868.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 12.25 | Call | 2,051.84950 | | 2.05185 | 1,906.77500 | 1.90678 | 2,051.850 | 18.08 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 12.25 | Put | 0.04950 | | 0.00005 | 0.07500 | 0.00008 | 0.050 | 18.08 | | 0.00 | 0 | 11,100.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 12.40 | Call | 1,901.57660 | | 1.90158 | 1,756.51990 | 1.75652 | 1,901.577 | 17.28 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 12.40 | Put | 0.07660 | | 0.00008 | 0.11990 | 0.00012 | 0.077 | 17.28 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 12.45 | Call | 1,851.58890 | | 1.85159 | 1,706.54070 | 1.70654 | 1,851.589 | 17.02 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 12.45 | Put | 0.08890 | | 0.00009 | 0.14070 | 0.00014 | 0.089 | 17.02 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.45 | Call | 855.61710 | | 0.85562 | 712.61180 | 0.71261 | 855.617 | 12.34 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.45 | Put | 3.81710 | | 0.00382 | 5.91180 | 0.00591 | 3.817 | 12.34 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.95 | Call | 391.49170 | | 0.39149 | 275.34640 | 0.27535 | 391.492 | 11.07 | | 0.00 | 0 | 11,100.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.95 | Put | 39.69170 | | 0.03969 | 68.64640 | 0.06865 | 39.692 | 11.07 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 12.50 | Call | 1,801.60330 | | 1.80160 | 1,656.56530 | 1.65657 | 1,801.603 | 16.75 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 12.50 | Put | 0.10330 | | 0.00010 | 0.16530 | 0.00017 | 0.103 | 16.75 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.37 | Call | 934.51500 | | 0.93451 | 790.94090 | 0.79094 | 934.515 | 12.68 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.37 | Put | 2.71500 | | 0.00272 | 4.24090 | 0.00424 | 2.715 | 12.68 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 14.20 | Call | 207.88640 | | 0.20789 | 128.58100 | 0.12858 | 207.886 | 10.62 | | 0.00 | 0 | 100.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 14.20 | Put | 106.08640 | | 0.10609 | 171.88100 | 0.17188 | 106.086 | 10.62 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.55 | Call | 757.65040 | | 0.75765 | 617.04030 | 0.61704 | 757.650 | 11.91 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.55 | Put | 5.85040 | | 0.00585 | 10.34030 | 0.01034 | 5.850 | 11.91 | | 0.00 | 0 | 100.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.70 | Call | 614.02660 | | 0.61403 | 479.15020 | 0.47915 | 614.027 | 11.52 | | 0.00 | 0 | 100.00 |
| £ / R | On 14/12/2012 | Foreign Exchange Future | 13.70 | Put | 12.22660 | | 0.01223 | 22.45020 | 0.02245 | 12.227 | 11.52 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | | | 14.49410 | | 14.49410 | 14.34600 | 14.34600 | | 12.07 | | 0.00 | 0 | 4,560.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.35 | Call | 1,185.97140 | | 1.18597 | 1,048.49680 | 1.04850 | 1,185.971 | 11.31 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.35 | Put | 41.87140 | | 0.04187 | 52.49680 | 0.05250 | 41.871 | 11.31 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.36 | Call | 1,176.87620 | | 1.17688 | 1,039.62260 | 1.03962 | 1,176.876 | 11.29 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.36 | Put | 42.77620 | | 0.04278 | 53.62260 | 0.05362 | 42.776 | 11.29 | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.70 | Call | 879.58960 | | 0.87959 | 755.87930 | 0.75588 | 879.590 | 10.91 | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.70 | Put | 85.48960 | | 0.08549 | 109.87930 | 0.10988 | 85.490 | 10.91 | 0.00 | 0 | 200.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.90 | Call | 725.97860 | | 0.72598 | 620.54160 | 0.62054 | 725.979 | 10.98 | 0.00 | 0 | 200.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.90 | Put | 131.87860 | | 0.13188 | 174.54160 | 0.17454 | 131.879 | 10.98 | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.34 | Call | 1,195.08210 | | 1.19508 | 1,057.39160 | 1.05739 | 1,195.082 | 11.32 | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.34 | Put | 40.98210 | | 0.04098 | 51.39160 | 0.05139 | 40.982 | 11.32 | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 14.40 | Call | 436.67670 | | 0.43668 | 365.11900 | 0.36512 | 436.677 | 11.89 | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 14.40 | Put | 342.57670 | | 0.34258 | 419.11900 | 0.41912 | 342.577 | 11.89 | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.53 | Call | 1,025.08990 | | 1.02509 | 892.19190 | 0.89219 | 1,025.090 | 11.10 | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.53 | Put | 60.98990 | | 0.06099 | 76.19190 | 0.07619 | 60.990 | 11.10 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | | | 14.65160 | | 14.65160 | 14.50680 | 14.50680 | | 13.06 | 0.00 | 0 | 261.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.80 | Call | 1,030.08960 | | 1.03009 | 924.94090 | 0.92494 | 1,030.090 | 11.56 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.80 | Put | 178.48960 | | 0.17849 | 218.14090 | 0.21814 | 178.490 | 11.56 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.81 | Call | 1,022.93380 | | 1.02293 | 918.65890 | 0.91866 | 1,022.934 | 11.57 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.81 | Put | 181.33380 | | 0.18133 | 221.85890 | 0.22186 | 181.334 | 11.57 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.34 | Call | 710.25520 | | 0.71026 | 636.10240 | 0.63610 | 710.255 | 12.47 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.34 | Put | 398.65520 | | 0.39866 | 469.30240 | 0.46930 | 398.655 | 12.47 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.40 | Call | 681.29820 | | 0.68130 | 609.98840 | 0.60999 | 681.298 | 12.58 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.40 | Put | 429.69820 | | 0.42970 | 503.18840 | 0.50319 | 429.698 | 12.58 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.65 | Call | 572.68240 | | 0.57268 | 514.41570 | 0.51442 | 572.682 | 13.06 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.65 | Put | 571.08240 | | 0.57108 | 657.61570 | 0.65762 | 571.082 | 13.06 | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.80 | Call | 518.42560 | | 0.51843 | 465.85760 | 0.46586 | 518.426 | 13.40 | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.80 | Put | 666.82560 | | 0.66683 | 759.05760 | 0.75906 | 666.826 | 13.40 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.00 | Call | 1,699.05250 | | 1.69905 | 1,559.70190 | 1.55970 | 1,699.053 | 11.67 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.00 | Put | 47.45250 | | 0.04745 | 52.90190 | 0.05290 | 47.453 | 11.67 | 0.00 | 0 | 699.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.79 | Call | 1,037.27890 | | 1.03728 | 931.70310 | 0.93170 | 1,037.279 | 11.55 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.79 | Put | 175.67890 | | 0.17568 | 214.90310 | 0.21490 | 175.679 | 11.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|------------------|---------------|-------------------------|-------|-------|-------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|-----------|
| £ / R | On 14/06/2013 | Foreign Exchange Future | 15.30 | Call | 376.51890 | 0.37652 | 339.18630 | 0.33919 | 376.519 | 14.52 | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 15.30 | Put | 1,024.91890 | 1.02492 | 1,132.38630 | 1.13239 | 1,024.919 | 14.52 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 12.00 | Call | 2,669.56210 | 2.66956 | 2,525.66880 | 2.52567 | 2,669.562 | 14.40 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 12.00 | Put | 17.96210 | 0.01796 | 18.86880 | 0.01887 | 17.962 | 14.40 | 0.00 | 0 | 699.00 |
| ¥ / R | On 14/12/2012 | Foreign Exchange Future | | | 0.10890 | 0.10890 | 0.10900 | 0.10900 | | 14.54 | 0.00 | 0 | 22,073.00 |
| ¥ / R | On 14/12/2012 | Foreign Exchange Future | 0.08 | Call | 2,550.00590 | 0.02550 | 2,560.00630 | 0.02560 | 2,550.006 | 26.95 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2012 | Foreign Exchange Future | 0.08 | Put | 0.00590 | 0.00000 | 0.00630 | 0.00000 | 0.006 | 26.95 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2012 | Foreign Exchange Future | 0.09 | Call | 1,550.10450 | 0.01550 | 1,560.07690 | 0.01560 | 1,550.105 | 19.35 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2012 | Foreign Exchange Future | 0.09 | Put | 0.10450 | 0.00000 | 0.07690 | 0.00000 | 0.104 | 19.35 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2012 | Foreign Exchange Future | 0.10 | Call | 568.98160 | 0.00569 | 576.97550 | 0.00577 | 568.982 | 15.82 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2012 | Foreign Exchange Future | 0.10 | Put | 18.98160 | 0.00019 | 16.97550 | 0.00017 | 18.982 | 15.82 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2012 | Foreign Exchange Future | 0.11 | Call | 110.35390 | 0.00110 | 113.96040 | 0.00114 | 110.354 | 14.54 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/12/2012 | Foreign Exchange Future | 0.11 | Put | 220.35390 | 0.00220 | 213.96040 | 0.00214 | 220.354 | 14.54 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | | | 0.11050 | 0.11050 | 0.11060 | 0.11060 | | 16.23 | 0.00 | 0 | 1,893.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.10 | Call | 1,113.04390 | 0.01113 | 1,116.80010 | 0.01117 | 1,113.044 | 15.85 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.10 | Put | 63.04390 | 0.00063 | 56.80010 | 0.00057 | 63.044 | 15.85 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.11 | Call | 429.54770 | 0.00430 | 428.24580 | 0.00428 | 429.548 | 16.23 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.11 | Put | 379.54770 | 0.00380 | 368.24580 | 0.00368 | 379.548 | 16.23 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.09 | Call | 2,055.71880 | 0.02056 | 2,064.91020 | 0.02065 | 2,055.719 | 17.02 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.09 | Put | 5.71880 | 0.00006 | 4.91020 | 0.00005 | 5.719 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | | | 11.50790 | 11.50790 | 11.38740 | 11.38740 | | 11.02 | 12,865,832.20 | 1,118 | 73,750.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.39 | Call | 1,118.65290 | 1.11865 | 998.52010 | 0.99852 | 1,118.653 | 15.97 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.39 | Put | 0.75290 | 0.00075 | 1.12010 | 0.00112 | 0.753 | 15.97 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.40 | Call | 1,108.68160 | 1.10868 | 988.56070 | 0.98856 | 1,108.682 | 15.90 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.40 | Put | 0.78160 | 0.00078 | 1.16070 | 0.00116 | 0.782 | 15.90 | 0.00 | 0 | 750.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.80 | Call | 711.74700 | 0.71175 | 592.92730 | 0.59293 | 711.747 | 13.16 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.80 | Put | 3.84700 | 0.00385 | 5.52730 | 0.00553 | 3.847 | 13.16 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.82 | Call | 692.08860 | | 0.69209 | 573.42150 | 0.57342 | 692.089 | 13.02 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.82 | Put | 4.18860 | | 0.00419 | 6.02150 | 0.00602 | 4.189 | 13.02 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.34 | Call | 1,168.52320 | | 1.16852 | 1,048.33960 | 1.04834 | 1,168.523 | 16.30 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.34 | Put | 0.62320 | | 0.00062 | 0.93960 | 0.00094 | 0.623 | 16.30 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 11.00 | Call | 517.98120 | | 0.51798 | 405.91900 | 0.40592 | 517.981 | 12.03 | 0.00 | 0 | 13,900.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 11.00 | Put | 10.08120 | | 0.01008 | 18.51900 | 0.01852 | 10.081 | 12.03 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 11.10 | Call | 426.14390 | | 0.42614 | 320.60060 | 0.32060 | 426.144 | 11.83 | 138,496.77 | 325 | 425.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 11.10 | Put | 18.24390 | | 0.01824 | 33.20060 | 0.03320 | 18.244 | 11.83 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.44 | Call | 1,068.80850 | | 1.06881 | 948.74040 | 0.94874 | 1,068.809 | 15.63 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.44 | Put | 0.90850 | | 0.00091 | 1.34040 | 0.00134 | 0.908 | 15.63 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.30 | Call | 1,208.42950 | | 1.20843 | 1,088.21850 | 1.08822 | 1,208.429 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.30 | Put | 0.52950 | | 0.00053 | 0.81850 | 0.00082 | 0.530 | 16.55 | 0.00 | 0 | 375.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 11.50 | Call | 130.97110 | | 0.13097 | 82.80180 | 0.08280 | 130.971 | 11.02 | 0.00 | 0 | 100.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 11.50 | Put | 123.07110 | | 0.12307 | 195.40180 | 0.19540 | 123.071 | 11.02 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.95 | Call | 565.27360 | | 0.56527 | 450.90780 | 0.45091 | 565.274 | 12.13 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 10.95 | Put | 7.37360 | | 0.00737 | 13.50780 | 0.01351 | 7.374 | 12.13 | 0.00 | 0 | 100.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 9.50 | Call | 2,007.92560 | | 2.00793 | 1,887.43450 | 1.88743 | 2,007.926 | 21.44 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 9.50 | Put | 0.02560 | | 0.00003 | 0.03450 | 0.00003 | 0.026 | 21.44 | 0.00 | 0 | 5,690.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 9.85 | Call | 1,657.99180 | | 1.65799 | 1,537.53400 | 1.53753 | 1,657.992 | 19.30 | 0.00 | 0 | 0.00 |
| € / R | On 14/12/2012 | Foreign Exchange Future | 9.85 | Put | 0.09180 | | 0.00009 | 0.13400 | 0.00013 | 0.092 | 19.30 | 0.00 | 0 | 13,800.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | | | 11.67860 | | 11.67860 | 11.55520 | 11.55520 | | 12.04 | 116,786.00 | 10 | 12,582.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 12.64 | Call | 94.83690 | | 0.09484 | 83.95590 | 0.08396 | 94.837 | 14.84 | 0.00 | 0 | 27,600.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 12.64 | Put | 1,056.23690 | | 1.05624 | 1,168.75590 | 1.16876 | 1,056.237 | 14.84 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 10.99 | Call | 755.65470 | | 0.75565 | 655.85220 | 0.65585 | 755.655 | 11.34 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 10.99 | Put | 67.05470 | | 0.06705 | 90.65220 | 0.09065 | 67.055 | 11.34 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 11.00 | Call | 747.29930 | | 0.74730 | 648.44970 | 0.64845 | 747.299 | 11.33 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 11.00 | Put | 68.69930 | | 0.06870 | 93.24970 | 0.09325 | 68.699 | 11.33 | 0.00 | 0 | 500.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 11.01 | Call | 738.97520 | | 0.73898 | 641.09710 | 0.64110 | 738.975 | 11.32 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| € / R | On 18/03/2013 | Foreign Exchange Future | 11.01 | Put | 70.37520 | | 0.07038 | 95.89710 | 0.09590 | 70.375 | 11.32 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 10.97 | Call | 772.46590 | | 0.77247 | 670.80770 | 0.67081 | 772.466 | 11.36 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 10.97 | Put | 63.86590 | | 0.06387 | 85.60770 | 0.08561 | 63.866 | 11.36 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | | | 11.82110 | | 11.82110 | 11.70080 | 11.70080 | | 13.02 | 472,844.00 | 40 | 180.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.26 | Call | 754.11410 | | 0.75411 | 680.90040 | 0.68090 | 754.114 | 12.02 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.26 | Put | 193.01410 | | 0.19301 | 240.10040 | 0.24010 | 193.014 | 12.02 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.24 | Call | 766.88400 | | 0.76688 | 692.59350 | 0.69259 | 766.884 | 11.98 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.24 | Put | 185.78400 | | 0.18578 | 231.79350 | 0.23179 | 185.784 | 11.98 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.25 | Call | 760.47980 | | 0.76048 | 686.72770 | 0.68673 | 760.480 | 12.00 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.25 | Put | 189.37980 | | 0.18938 | 235.92770 | 0.23593 | 189.380 | 12.00 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | | | 12.11400 | | 12.11400 | 11.98060 | 11.98060 | | 14.05 | 0.00 | 0 | 435.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Call | 1,169.49170 | | 1.16949 | 1,081.61440 | 1.08161 | 1,169.492 | 12.67 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Put | 255.49170 | | 0.25549 | 301.01440 | 0.30101 | 255.492 | 12.67 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Call | 1,014.01710 | | 1.01402 | 938.30550 | 0.93831 | 1,014.017 | 12.86 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Put | 343.01710 | | 0.34302 | 400.70550 | 0.40071 | 343.017 | 12.86 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Call | 984.00140 | | 0.98400 | 912.76800 | 0.91277 | 984.001 | 12.90 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Put | 363.00140 | | 0.36300 | 425.16800 | 0.42517 | 363.001 | 12.90 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.54 | Call | 956.81560 | | 0.95682 | 887.96140 | 0.88796 | 956.816 | 12.99 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.54 | Put | 385.81560 | | 0.38582 | 450.36140 | 0.45036 | 385.816 | 12.99 | 0.00 | 0 | 0.00 |
| 2025 | On 07/02/2013 | Bond Future | | | 110.54260 | | 110.54260 | 110.55240 | 110.55240 | | | 0.00 | 0 | 0.00 |
| 2025 | On 07/02/2013 | Bond Future | 110.99 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/02/2013 | Bond Future | 110.99 | Put | 447.40000 | | 0.44740 | 437.60000 | 0.43760 | 447.400 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/02/2013 | Bond Future | 111.00 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/02/2013 | Bond Future | 111.00 | Put | 457.40000 | | 0.45740 | 447.60000 | 0.44760 | 457.400 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/02/2013 | Bond Future | 111.01 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/02/2013 | Bond Future | 111.01 | Put | 467.40000 | | 0.46740 | 457.60000 | 0.45760 | 467.400 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/02/2013 | Bond Future | | | 109.11091 | | 109.11091 | 109.11490 | 109.11490 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|--------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| 2038 | On 07/02/2013 | Bond Future | 105.99 | Call | 3,120.91 | 0.0000 | 3.12091 | 3,124.90 | 0.0000 | 3,120.91 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/02/2013 | Bond Future | 105.99 | Put | 0.00 | 0.0000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/02/2013 | Bond Future | 106.00 | Call | 3,110.91 | 0.0000 | 3.11091 | 3,114.90 | 0.0000 | 3,110.91 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/02/2013 | Bond Future | 106.00 | Put | 0.00 | 0.0000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/02/2013 | Bond Future | 106.01 | Call | 3,100.91 | 0.0000 | 3.10091 | 3,104.90 | 0.0000 | 3,100.91 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/02/2013 | Bond Future | 106.01 | Put | 0.00 | 0.0000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/02/2013 | Bond Future | | | 114.02637 | | 114.02637 | 114.02923 | 114.02923 | | | 0.00 | 0 | 0.00 |
| 2050 | On 07/02/2013 | Bond Future | 112.99 | Call | 1,036.37 | 0.0000 | 1.03637 | 1,039.23 | 1.03923 | 1,036.37 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/02/2013 | Bond Future | 112.99 | Put | 0.00 | 0.0000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/02/2013 | Bond Future | 113.00 | Call | 1,026.37 | 0.0000 | 1.02637 | 1,029.23 | 1.02923 | 1,026.37 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/02/2013 | Bond Future | 113.00 | Put | 0.00 | 0.0000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/02/2013 | Bond Future | 113.01 | Call | 1,016.37 | 0.0000 | 1.01637 | 1,019.23 | 1.01923 | 1,016.37 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/02/2013 | Bond Future | 113.01 | Put | 0.00 | 0.0000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/02/2013 | Index Future | | | 481.74000 | | 481.74000 | 482.34100 | 482.34100 | | | 0.00 | 0 | 12.00 |
| AL7T | On 02/05/2013 | Index Future | | | 487.80200 | | 487.80200 | 488.41200 | 488.41200 | | | 0.00 | 0 | 0.00 |
| ALBI | On 07/02/2013 | Index Future | | | 428.84200 | | 428.84200 | 429.43100 | 429.43100 | | | 0.00 | 0 | 1,077.00 |
| ALBI | On 02/05/2013 | Index Future | | | 434.23800 | | 434.23800 | 434.83700 | 434.83700 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | | | 9.27890 | | 9.27890 | 9.21750 | 9.21750 | | 9.54 | 5,196,184.00 | 560 | 9,574.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.30 | Call | 979.10990 | | 0.97911 | 917.85000 | 0.91785 | 979.110 | 15.51 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.30 | Put | 0.20990 | | 0.00021 | 0.35000 | 0.00035 | 0.210 | 15.51 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.46 | Call | 819.39680 | | 0.81940 | 758.31920 | 0.75832 | 819.397 | 14.27 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.46 | Put | 0.49680 | | 0.00050 | 0.81920 | 0.00082 | 0.497 | 14.27 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.04 | Call | 1,239.76660 | | 1.23977 | 1,178.40220 | 1.17840 | 1,239.767 | 17.75 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.04 | Put | 0.06660 | | 0.00007 | 0.10220 | 0.00010 | 0.067 | 17.75 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.09 | Call | 1,189.78220 | | 1.18978 | 1,128.42830 | 1.12843 | 1,189.782 | 17.32 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.09 | Put | 0.08220 | | 0.00008 | 0.12830 | 0.00013 | 0.082 | 17.32 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.14 | Call | 1,139.80190 | | 1.13980 | 1,078.46160 | 1.07846 | 1,139.802 | 16.89 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2012 | Foreign Exchange Future | 8.14 | Put | 0.10190 | | 0.00010 | 0.16160 | 0.00016 | 0.102 | 16.89 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | | | 9.33220 | | 9.33220 | 9.26970 | 9.26970 | | 10.83 | 0.00 | 0 | 4,508.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.37 | Call | 976.41070 | | 0.97641 | 915.56990 | 0.91557 | 976.411 | 11.81 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.37 | Put | 12.81070 | | 0.01281 | 14.46990 | 0.01447 | 12.811 | 11.81 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.42 | Call | 928.26280 | | 0.92826 | 868.26570 | 0.86827 | 928.263 | 11.62 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.42 | Put | 14.66280 | | 0.01466 | 17.16570 | 0.01717 | 14.663 | 11.62 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.51 | Call | 842.05610 | | 0.84206 | 782.99870 | 0.78300 | 842.056 | 11.41 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.51 | Put | 19.85610 | | 0.01986 | 23.29870 | 0.02330 | 19.856 | 11.41 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.32 | Call | 1,025.02810 | | 1.02503 | 963.71550 | 0.96372 | 1,025.028 | 12.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.32 | Put | 11.42810 | | 0.01143 | 12.61550 | 0.01262 | 11.428 | 12.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | | | 9.37430 | | 9.37430 | 9.31280 | 9.31280 | | | 0.00 | 0 | 236.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 614.30000 | | 0.61430 | 552.80000 | 0.55280 | 614.300 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 634.30000 | | 0.63430 | 572.80000 | 0.57280 | 634.300 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 624.30000 | | 0.62430 | 562.80000 | 0.56280 | 624.300 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | | | 9.42210 | | 9.42210 | 9.35690 | 9.35690 | | 12.47 | 0.00 | 0 | 2,150.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.89 | Call | 715.26770 | | 0.71527 | 668.62340 | 0.66862 | 715.268 | 11.90 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.89 | Put | 183.16770 | | 0.18317 | 201.72340 | 0.20172 | 183.168 | 11.90 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.90 | Call | 708.24450 | | 0.70824 | 661.84100 | 0.66184 | 708.244 | 11.90 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.90 | Put | 186.14450 | | 0.18614 | 204.94100 | 0.20494 | 186.145 | 11.90 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.91 | Call | 701.25630 | | 0.70126 | 655.67190 | 0.65567 | 701.256 | 11.89 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.91 | Put | 189.15630 | | 0.18916 | 208.77190 | 0.20877 | 189.156 | 11.89 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | | | 9.72200 | | 9.72200 | 9.66620 | 9.66620 | | 14.37 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Call | 2,592.03250 | | 2.59203 | 2,540.56430 | 2.54056 | 2,592.033 | 14.16 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Put | 120.03250 | | 0.12003 | 124.36430 | 0.12436 | 120.033 | 14.16 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Call | 2,548.34310 | | 2.54834 | 2,497.10200 | 2.49710 | 2,548.343 | 14.12 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Put | 126.34310 | | 0.12634 | 130.90200 | 0.13090 | 126.343 | 14.12 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Call | 2,504.90420 | | 2.50490 | 2,453.89830 | 2.45390 | 2,504.904 | 14.09 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Put | 132.90420 | | 0.13290 | 137.69830 | 0.13770 | 132.904 | 14.09 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2012 | Foreign Exchange Future | | | 8.99710 | | 8.99710 | 8.92110 | 8.92110 | | 11.78 | 0.00 | 0 | 84.00 |
| CAD/ R | On 14/12/2012 | Foreign Exchange Future | 7.75 | Call | 1,243.59850 | | 1.24360 | 1,167.64200 | 1.16764 | 1,243.599 | 18.99 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2012 | Foreign Exchange Future | 7.75 | Put | 0.09850 | | 0.00010 | 0.14200 | 0.00014 | 0.098 | 18.99 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2012 | Foreign Exchange Future | 7.80 | Call | 1,193.62710 | | 1.19363 | 1,117.68470 | 1.11768 | 1,193.627 | 18.62 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2012 | Foreign Exchange Future | 7.80 | Put | 0.12710 | | 0.00013 | 0.18470 | 0.00018 | 0.127 | 18.62 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2012 | Foreign Exchange Future | 7.85 | Call | 1,143.66450 | | 1.14366 | 1,067.74080 | 1.06774 | 1,143.664 | 18.24 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2012 | Foreign Exchange Future | 7.85 | Put | 0.16450 | | 0.00016 | 0.24080 | 0.00024 | 0.164 | 18.24 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2012 | Foreign Exchange Future | 8.35 | Call | 648.93370 | | 0.64893 | 573.64290 | 0.57364 | 648.934 | 13.99 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/12/2012 | Foreign Exchange Future | 8.35 | Put | 1.83370 | | 0.00183 | 2.54290 | 0.00254 | 1.834 | 13.99 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | | | 9.10050 | | 9.10050 | 9.02330 | 9.02330 | | 13.26 | 0.00 | 0 | 25.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.65 | Call | 540.78520 | | 0.54079 | 483.80180 | 0.48380 | 540.785 | 12.71 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.65 | Put | 90.28520 | | 0.09029 | 110.50180 | 0.11050 | 90.285 | 12.71 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.66 | Call | 533.51880 | | 0.53352 | 476.95370 | 0.47695 | 533.519 | 12.72 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.66 | Put | 93.01880 | | 0.09302 | 113.65370 | 0.11365 | 93.019 | 12.72 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.64 | Call | 548.35730 | | 0.54836 | 490.70890 | 0.49071 | 548.357 | 12.71 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.64 | Put | 87.85730 | | 0.08786 | 107.40890 | 0.10741 | 87.857 | 12.71 | 0.00 | 0 | 0.00 |
| CF CANDO CABM | On 14/12/2012 | Can-Do Future | | | 0.37640 | | 0.37640 | 0.30580 | 0.30580 | | | 0.00 | 0 | 7,000.00 |
| CF CANDO CABN | On 14/12/2012 | Can-Do Future | | | 0.35710 | | 0.35710 | 0.36600 | 0.36600 | | | 0.00 | 0 | 0.00 |
| CF CANDO CABO | On 14/12/2012 | Can-Do Future | | | 0.00000 | | 0.00000 | 0.00010 | 0.00010 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|------------------|---------------|-------------------------|------|--------------|--------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|------|
| CF CANDO CABP | On 14/12/2012 | Can-Do Future | | 0.00000 | 0.00000 | 0.00010 | 0.00010 | | | 0.00 | 0 | 0.00 | |
| CF CANDO CABR | On 14/12/2012 | Can-Do Future | | 0.39030 | 0.39030 | 0.46380 | 0.46380 | | | 0.00 | 0 | 0.00 | |
| CF CANDO CABS | On 14/12/2012 | Can-Do Future | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 0.00 | 0 | 0.00 | |
| CF CANDO CABT | On 14/12/2012 | Can-Do Future | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 0.00 | 0 | 0.00 | |
| CF CANDO CABU | On 14/12/2012 | Can-Do Future | | 0.35710 | 0.35710 | 0.36610 | 0.36610 | | | 0.00 | 0 | 14,500.00 | |
| CF CANDO CABV | On 14/12/2012 | Can-Do Future | | 0.39030 | 0.39030 | 0.46380 | 0.46380 | | | 0.00 | 0 | 3,700.00 | |
| CF CANDO CABW | On 14/12/2012 | Can-Do Future | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 0.00 | 0 | 4,600.00 | |
| CF CANDO CABX | On 14/12/2012 | Can-Do Future | | 0.24240 | 0.24240 | 0.25900 | 0.25900 | | | 0.00 | 0 | 31,750.00 | |
| CF CANDO CABY | On 14/12/2012 | Can-Do Future | | 0.49280 | 0.49280 | 0.38560 | 0.38560 | | | 0.00 | 0 | 13,800.00 | |
| CF CANDO CABZ | On 14/12/2012 | Can-Do Future | | 0.09760 | 0.09760 | 0.07120 | 0.07120 | | | 0.00 | 0 | 52,500.00 | |
| CF CANDO CACA | On 20/12/2012 | Can-Do Future | | 9,241.14000 | 9,241.14000 | 6,950.98000 | 6,950.98000 | | | 0.00 | 0 | 10.00 | |
| CF CANDO CACB | On 20/12/2012 | Can-Do Future | | 15,000.00000 | 15,000.00000 | 9,855.17000 | 9,855.17000 | | | 0.00 | 10 | 0.00 | |
| CF CANDO CACC | On 21/11/2012 | Can-Do Future | | 10,000.00000 | 10,000.00000 | 10,000.00000 | 10,000.00000 | | | 0.00 | 0 | 0.00 | |
| CF CANDO CACD | On 20/12/2012 | Can-Do Future | | 10,000.00000 | 10,000.00000 | 7,044.18000 | 7,044.18000 | | | 0.00 | 10 | 0.00 | |
| CF CANDO CACE | On 18/03/2013 | Can-Do Future | | 0.15360 | 0.15360 | 0.13590 | 0.13590 | | | 0.00 | 0 | 4,500.00 | |
| CF CANDO CACF | On 19/12/2012 | Can-Do Future | | 0.11630 | 0.11630 | 0.08060 | 0.08060 | | | 0.00 | 0 | 15,000.00 | |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | | 9.55470 | 9.55470 | 9.45380 | 9.45380 | | 10.78 | 0.00 | 0 | 25.00 | |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 9.04 | Call | 520.09940 | 0.52010 | 421.74220 | 0.42174 | 520.099 | 12.91 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 9.04 | Put | 5.39940 | | 0.00540 | 7.94220 | 0.00794 | 5.399 | 12.91 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 8.51 | Call | 1,049.29450 | | 1.04929 | 948.38590 | 0.94839 | 1,049.294 | 15.97 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 8.51 | Put | 0.19450 | | 0.00019 | 0.18590 | 0.00019 | 0.194 | 15.97 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 8.56 | Call | 999.34530 | | 0.99935 | 898.46430 | 0.89846 | 999.345 | 15.56 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 8.56 | Put | 0.24530 | | 0.00025 | 0.26430 | 0.00026 | 0.245 | 15.56 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 9.00 | Call | 558.89040 | | 0.55889 | 459.54910 | 0.45955 | 558.890 | 13.12 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 9.00 | Put | 4.19040 | | 0.00419 | 5.74910 | 0.00575 | 4.190 | 13.12 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 8.46 | Call | 1,099.25500 | | 1.09925 | 998.29770 | 0.99830 | 1,099.255 | 16.37 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/12/2012 | Foreign Exchange Future | 8.46 | Put | 0.15500 | | 0.00016 | 0.09770 | 0.00010 | 0.155 | 16.37 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | | | 9.70200 | | 9.70200 | 9.59860 | 9.59860 | | 13.06 | 0.00 | 0 | 50.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.15 | Call | 620.70530 | | 0.62071 | 539.77220 | 0.53977 | 620.705 | 11.99 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.15 | Put | 68.70530 | | 0.06871 | 91.17220 | 0.09117 | 68.705 | 11.99 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.16 | Call | 612.71040 | | 0.61271 | 532.79220 | 0.53279 | 612.710 | 11.99 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.16 | Put | 70.71040 | | 0.07071 | 94.19220 | 0.09419 | 70.710 | 11.99 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.14 | Call | 628.74420 | | 0.62874 | 546.81310 | 0.54681 | 628.744 | 11.99 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.14 | Put | 66.74420 | | 0.06674 | 88.21310 | 0.08821 | 66.744 | 11.99 | 0.00 | 0 | 0.00 |
| DABM USD | On 22/11/2012 | Any day expiry | | | 8.95220 | | 8.95220 | 8.86990 | 8.86990 | | 11.61 | 0.00 | 0 | 0.00 |
| DABM USD | On 22/11/2012 | Any day expiry | 9.00 | Call | 7.56130 | | 0.00756 | 6.12350 | 0.00612 | 7.561 | 12.99 | 0.00 | 35,000 | 55,000.00 |
| DABM USD | On 22/11/2012 | Any day expiry | 9.00 | Put | 55.36130 | | 0.05536 | 136.22350 | 0.13622 | 55.361 | 12.99 | 0.00 | 0 | 0.00 |
| DABM USD | On 22/11/2012 | Any day expiry | 8.68 | Call | 272.28510 | | 0.27229 | 190.88140 | 0.19088 | 272.285 | 21.36 | 0.00 | 0 | 0.00 |
| DABM USD | On 22/11/2012 | Any day expiry | 8.68 | Put | 0.08510 | | 0.00009 | 0.98140 | 0.00098 | 0.085 | 21.36 | 0.00 | 0 | 0.00 |
| DABM USD | On 22/11/2012 | Any day expiry | 8.75 | Call | 202.50300 | | 0.20250 | 123.43780 | 0.12344 | 202.503 | 18.83 | 0.00 | 0 | 0.00 |
| DABM USD | On 22/11/2012 | Any day expiry | 8.75 | Put | 0.30300 | | 0.00030 | 3.53780 | 0.00354 | 0.303 | 18.83 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2012 | Any day expiry | | | 11.47720 | | 11.47720 | 11.35490 | 11.35490 | | 10.64 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2012 | Any day expiry | 11.30 | Call | 177.20000 | | 0.17720 | 64.63320 | 0.06463 | 177.200 | 10.64 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2012 | Any day expiry | 11.30 | Put | 0.00000 | | 0.00000 | 9.73320 | 0.00973 | 0.000 | 10.64 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2012 | Any day expiry | 11.39 | Call | 87.20000 | | 0.08720 | 14.65340 | 0.01465 | 87.200 | 10.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|--------|------------------|---------------|
| DAEU | On 21/11/2012 | Any day expiry | 11.39 | Put | 0.00000 | 0.00000 | 49.75340 | 0.04975 | 0.000 | 10.64 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2012 | Any day expiry | 11.40 | Call | 77.20000 | 0.07720 | 12.32630 | 0.01233 | 77.200 | 10.64 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2012 | Any day expiry | 11.40 | Put | 0.00000 | 0.00000 | 57.42630 | 0.05743 | 0.000 | 10.64 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2012 | Any day expiry | 11.41 | Call | 67.20000 | 0.06720 | 10.35800 | 0.01036 | 67.200 | 10.64 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2012 | Any day expiry | 11.41 | Put | 0.00000 | 0.00000 | 65.45800 | 0.06546 | 0.000 | 10.64 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2013 | Any day expiry | | | 12.09430 | 12.09430 | 11.96230 | 11.96230 | | 14.00 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2013 | Any day expiry | 11.90 | Call | 752.70210 | 0.75270 | 699.61120 | 0.69961 | 752.702 | 13.61 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2013 | Any day expiry | 11.90 | Put | 558.40210 | 0.55840 | 637.31120 | 0.63731 | 558.402 | 13.61 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2013 | Any day expiry | 11.91 | Call | 748.43220 | 0.74843 | 695.69640 | 0.69570 | 748.432 | 13.63 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2013 | Any day expiry | 11.91 | Put | 564.13220 | 0.56413 | 643.39640 | 0.64340 | 564.132 | 13.63 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2013 | Any day expiry | 11.89 | Call | 756.99390 | 0.75699 | 703.55100 | 0.70355 | 756.994 | 13.59 | 0.00 | 0 | 0.00 | |
| DAEU | On 21/11/2013 | Any day expiry | 11.89 | Put | 552.69390 | 0.55269 | 631.25100 | 0.63125 | 552.694 | 13.59 | 0.00 | 0 | 0.00 | |
| DANZ | On 27/11/2012 | Any day expiry | | | 7.28330 | 7.28330 | 7.24000 | 7.24000 | | 10.95 | 0.00 | 0 | 0.00 | |
| DANZ | On 27/11/2012 | Any day expiry | 7.22 | Call | 83.54190 | 0.08354 | 0.00000 | 0.00000 | 83.542 | 12.13 | 0.00 | 12,000 | 0.00 | |
| DANZ | On 27/11/2012 | Any day expiry | 7.22 | Put | 20.24190 | 0.02024 | 0.00000 | 0.00000 | 20.242 | 12.13 | 0.00 | 0 | 0.00 | |
| DANZ | On 27/11/2012 | Any day expiry | 7.24 | Call | 68.95390 | 0.06895 | 0.00000 | 0.00000 | 68.954 | 11.83 | 0.00 | 0 | 0.00 | |
| DANZ | On 27/11/2012 | Any day expiry | 7.24 | Put | 25.65390 | 0.02565 | 0.00000 | 0.00000 | 25.654 | 11.83 | 0.00 | 0 | 0.00 | |
| DANZ | On 27/11/2012 | Any day expiry | 7.25 | Call | 62.10150 | 0.06210 | 0.00000 | 0.00000 | 62.101 | 11.69 | 0.00 | 0 | 0.00 | |
| DANZ | On 27/11/2012 | Any day expiry | 7.25 | Put | 28.80150 | 0.02880 | 0.00000 | 0.00000 | 28.802 | 11.69 | 0.00 | 0 | 0.00 | |
| DANZ | On 27/11/2012 | Any day expiry | 7.26 | Call | 55.57030 | 0.05557 | 0.00000 | 0.00000 | 55.570 | 11.54 | 0.00 | 0 | 0.00 | |
| DANZ | On 27/11/2012 | Any day expiry | 7.26 | Put | 32.27030 | 0.03227 | 0.00000 | 0.00000 | 32.270 | 11.54 | 0.00 | 0 | 0.00 | |
| DANZ | On 28/11/2012 | Any day expiry | | | 7.28380 | 7.28380 | 7.24000 | 7.24000 | | 11.14 | 0.00 | 0 | 0.00 | |
| DANZ | On 28/11/2012 | Any day expiry | 7.26 | Call | 59.49630 | 0.05950 | 0.00000 | 0.00000 | 59.496 | 11.61 | 0.00 | 0 | 0.00 | |
| DANZ | On 28/11/2012 | Any day expiry | 7.26 | Put | 35.69630 | 0.03570 | 0.00000 | 0.00000 | 35.696 | 11.61 | 0.00 | 3,000 | 3,000.00 | |
| DANZ | On 28/11/2012 | Any day expiry | 7.23 | Call | 79.55570 | 0.07956 | 0.00000 | 0.00000 | 79.556 | 11.95 | 0.00 | 0 | 0.00 | |
| DANZ | On 28/11/2012 | Any day expiry | 7.23 | Put | 25.75570 | 0.02576 | 0.00000 | 0.00000 | 25.756 | 11.95 | 0.00 | 0 | 0.00 | |
| DANZ | On 28/11/2012 | Any day expiry | 7.24 | Call | 72.57570 | 0.07258 | 0.00000 | 0.00000 | 72.576 | 11.84 | 0.00 | 0 | 0.00 | |
| DANZ | On 28/11/2012 | Any day expiry | 7.24 | Put | 28.77570 | 0.02878 | 0.00000 | 0.00000 | 28.776 | 11.84 | 0.00 | 0 | 0.00 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DANZ | On 28/11/2012 | Any day expiry | 7.25 | Call | 65.88400 | | 0.06588 | 0.00000 | 0.00000 | 65.884 | 11.72 | 0.00 | 0 | 0.00 |
| DANZ | On 28/11/2012 | Any day expiry | 7.25 | Put | 32.08400 | | 0.03208 | 0.00000 | 0.00000 | 32.084 | 11.72 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2012 | Any day expiry | | | 8.95530 | | 8.95530 | 8.87240 | 8.87240 | | 11.65 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2012 | Any day expiry | 9.00 | Call | 35.98320 | | 0.03598 | 22.00910 | 0.02201 | 35.983 | 12.08 | 0.00 | 0 | 30,000.00 |
| DAUS | On 27/11/2012 | Any day expiry | 9.00 | Put | 80.68320 | | 0.08068 | 149.60910 | 0.14961 | 80.683 | 12.08 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2012 | Any day expiry | 8.82 | Call | 150.18250 | | 0.15018 | 90.00590 | 0.09001 | 150.183 | 13.12 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2012 | Any day expiry | 8.82 | Put | 14.88250 | | 0.01488 | 37.60590 | 0.03761 | 14.883 | 13.12 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2012 | Any day expiry | 8.83 | Call | 141.76210 | | 0.14176 | 83.40730 | 0.08341 | 141.762 | 13.01 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2012 | Any day expiry | 8.83 | Put | 16.46210 | | 0.01646 | 41.00730 | 0.04101 | 16.462 | 13.01 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2012 | Any day expiry | 8.84 | Call | 133.49350 | | 0.13349 | 77.05060 | 0.07705 | 133.494 | 12.90 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2012 | Any day expiry | 8.84 | Put | 18.19350 | | 0.01819 | 44.65060 | 0.04465 | 18.193 | 12.90 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | | | 8.95740 | | 8.95740 | 8.87610 | 8.87610 | | 12.41 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 7.72 | Call | 1,237.40000 | | 1.23740 | 1,156.11090 | 1.15611 | 1,237.400 | 17.64 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 7.72 | Put | 0.00000 | | 0.00000 | 0.01090 | 0.00001 | 0.000 | 17.64 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 7.85 | Call | 1,107.40010 | | 1.10740 | 1,026.11550 | 1.02612 | 1,107.400 | 17.88 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 7.85 | Put | 0.00010 | | 0.00000 | 0.01550 | 0.00002 | 0.000 | 17.88 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.00 | Call | 957.40200 | | 0.95740 | 876.12440 | 0.87612 | 957.402 | 18.14 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.00 | Put | 0.00200 | | 0.00000 | 0.02440 | 0.00002 | 0.002 | 18.14 | 0.00 | 0 | 8,440.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.49 | Call | 468.27970 | | 0.46828 | 388.66820 | 0.38867 | 468.280 | 15.17 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.49 | Put | 0.87970 | | 0.00088 | 2.56820 | 0.00257 | 0.880 | 15.17 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.50 | Call | 458.37540 | | 0.45838 | 378.97170 | 0.37897 | 458.375 | 15.09 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.50 | Put | 0.97540 | | 0.00098 | 2.87170 | 0.00287 | 0.975 | 15.09 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.51 | Call | 448.48140 | | 0.44848 | 369.30720 | 0.36931 | 448.481 | 15.01 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.51 | Put | 1.08140 | | 0.00108 | 3.20720 | 0.00321 | 1.081 | 15.01 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.56 | Call | 399.22190 | | 0.39922 | 321.57210 | 0.32157 | 399.222 | 14.63 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.56 | Put | 1.82190 | | 0.00182 | 5.47210 | 0.00547 | 1.822 | 14.63 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.72 | Call | 247.08890 | | 0.24709 | 180.57970 | 0.18058 | 247.089 | 13.72 | 0.00 | 0 | 0.00 |
| DAUS | On 30/11/2012 | Any day expiry | 8.72 | Put | 9.68890 | | 0.00969 | 24.47970 | 0.02448 | 9.689 | 13.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 30/11/2012 | Any day expiry | 9.02 | Call | 46.43260 | | 0.04643 | 30.46810 | 0.03047 | 46.433 | 13.06 | 0.00 | 0 | 8,440.00 |
| DAUS | On 30/11/2012 | Any day expiry | 9.02 | Put | 109.03260 | | 0.10903 | 174.36810 | 0.17437 | 109.033 | 13.06 | 0.00 | 0 | 0.00 |
| DAUS | On 19/12/2012 | Any day expiry | | | 8.98060 | | 8.98060 | 8.90090 | 8.90090 | | 12.88 | 0.00 | 0 | 0.00 |
| DAUS | On 19/12/2012 | Any day expiry | 8.90 | Call | 170.48570 | | 0.17049 | 130.30590 | 0.13031 | 170.486 | 12.77 | 0.00 | 0 | 15,000.00 |
| DAUS | On 19/12/2012 | Any day expiry | 8.90 | Put | 89.88570 | | 0.08989 | 129.40590 | 0.12941 | 89.886 | 12.77 | 0.00 | 0 | 0.00 |
| DAUS | On 19/12/2012 | Any day expiry | 8.79 | Call | 242.04070 | | 0.24204 | 190.52120 | 0.19052 | 242.041 | 12.65 | 0.00 | 0 | 0.00 |
| DAUS | On 19/12/2012 | Any day expiry | 8.79 | Put | 51.44070 | | 0.05144 | 79.62120 | 0.07962 | 51.441 | 12.65 | 0.00 | 0 | 0.00 |
| DAUS | On 19/12/2012 | Any day expiry | 8.80 | Call | 234.94460 | | 0.23494 | 184.42800 | 0.18443 | 234.945 | 12.66 | 0.00 | 0 | 0.00 |
| DAUS | On 19/12/2012 | Any day expiry | 8.80 | Put | 54.34460 | | 0.05434 | 83.52800 | 0.08353 | 54.345 | 12.66 | 0.00 | 0 | 0.00 |
| DAUS | On 19/12/2012 | Any day expiry | 8.81 | Call | 227.96320 | | 0.22796 | 178.45840 | 0.17846 | 227.963 | 12.67 | 0.00 | 0 | 0.00 |
| DAUS | On 19/12/2012 | Any day expiry | 8.81 | Put | 57.36320 | | 0.05736 | 87.55840 | 0.08756 | 57.363 | 12.67 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | | | 8.99110 | | 8.99110 | 8.91160 | 8.91160 | | 12.83 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.49 | Call | 512.98990 | | 0.51299 | 439.29260 | 0.43929 | 512.990 | 12.74 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.49 | Put | 11.88990 | | 0.01189 | 17.69260 | 0.01769 | 11.890 | 12.74 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.50 | Call | 503.61740 | | 0.50362 | 430.19980 | 0.43020 | 503.617 | 12.69 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.50 | Put | 12.51740 | | 0.01252 | 18.59980 | 0.01860 | 12.517 | 12.69 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.51 | Call | 494.27580 | | 0.49428 | 421.48210 | 0.42148 | 494.276 | 12.65 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.51 | Put | 13.17580 | | 0.01318 | 19.88210 | 0.01988 | 13.176 | 12.65 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.59 | Call | 420.82530 | | 0.42083 | 354.49730 | 0.35450 | 420.825 | 12.29 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.59 | Put | 19.72530 | | 0.01973 | 32.89730 | 0.03290 | 19.725 | 12.29 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.72 | Call | 313.72800 | | 0.31373 | 257.63160 | 0.25763 | 313.728 | 12.42 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.72 | Put | 42.62800 | | 0.04263 | 66.03160 | 0.06603 | 42.628 | 12.42 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 9.02 | Call | 132.13640 | | 0.13214 | 107.87000 | 0.10787 | 132.136 | 12.95 | 0.00 | 0 | 7,530.00 |
| DAUS | On 27/12/2012 | Any day expiry | 9.02 | Put | 161.03640 | | 0.16104 | 216.27000 | 0.21627 | 161.036 | 12.95 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 7.72 | Call | 1,271.31130 | | 1.27131 | 1,191.91140 | 1.19191 | 1,271.311 | 16.56 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 7.72 | Put | 0.21130 | | 0.00021 | 0.31140 | 0.00031 | 0.211 | 16.56 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 7.85 | Call | 1,141.50980 | | 1.14151 | 1,062.20610 | 1.06221 | 1,141.510 | 15.86 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 7.85 | Put | 0.40980 | | 0.00041 | 0.60610 | 0.00061 | 0.410 | 15.86 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 27/12/2012 | Any day expiry | 8.00 | Call | 991.98270 | | 0.99198 | 912.90930 | 0.91291 | 991.983 | 15.06 | 0.00 | 0 | 0.00 |
| DAUS | On 27/12/2012 | Any day expiry | 8.00 | Put | 0.88270 | | 0.00088 | 1.30930 | 0.00131 | 0.883 | 15.06 | 0.00 | 0 | 7,530.00 |
| DAUS | On 29/01/2013 | Any day expiry | | | 9.03520 | | 9.03520 | 8.95680 | 8.95680 | | 13.34 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.72 | Call | 392.04890 | | 0.39205 | 339.92740 | 0.33993 | 392.049 | 12.69 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.72 | Put | 76.84890 | | 0.07685 | 103.12740 | 0.10313 | 76.849 | 12.69 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 9.02 | Call | 215.63340 | | 0.21563 | 187.18720 | 0.18719 | 215.633 | 13.28 | 0.00 | 0 | 6,625.00 |
| DAUS | On 29/01/2013 | Any day expiry | 9.02 | Put | 200.43340 | | 0.20043 | 250.38720 | 0.25039 | 200.433 | 13.28 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.61 | Call | 474.16880 | | 0.47417 | 414.88920 | 0.41489 | 474.169 | 12.47 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.61 | Put | 48.96880 | | 0.04897 | 68.08920 | 0.06809 | 48.969 | 12.47 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.62 | Call | 466.34970 | | 0.46635 | 407.68630 | 0.40769 | 466.350 | 12.49 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.62 | Put | 51.14970 | | 0.05115 | 70.88630 | 0.07089 | 51.150 | 12.49 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 7.85 | Call | 1,188.00760 | | 1.18801 | 1,110.27380 | 1.11027 | 1,188.008 | 14.83 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 7.85 | Put | 2.80760 | | 0.00281 | 3.47380 | 0.00347 | 2.808 | 14.83 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.00 | Call | 1,039.86620 | | 1.03987 | 962.61740 | 0.96262 | 1,039.866 | 14.13 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.00 | Put | 4.66620 | | 0.00467 | 5.81740 | 0.00582 | 4.666 | 14.13 | 0.00 | 0 | 6,625.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.60 | Call | 482.06410 | | 0.48206 | 422.16740 | 0.42217 | 482.064 | 12.45 | 0.00 | 0 | 0.00 |
| DAUS | On 29/01/2013 | Any day expiry | 8.60 | Put | 46.86410 | | 0.04686 | 65.36740 | 0.06537 | 46.864 | 12.45 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | | | 9.07410 | | 9.07410 | 8.99140 | 8.99140 | | 13.92 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.62 | Call | 528.15560 | | 0.52816 | 466.87770 | 0.46688 | 528.156 | 12.89 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.62 | Put | 74.05560 | | 0.07406 | 95.47770 | 0.09548 | 74.056 | 12.89 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.72 | Call | 456.29510 | | 0.45630 | 402.47340 | 0.40247 | 456.295 | 13.04 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.72 | Put | 102.19510 | | 0.10220 | 131.07340 | 0.13107 | 102.195 | 13.04 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.60 | Call | 543.90500 | | 0.54391 | 480.58430 | 0.48058 | 543.905 | 12.91 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.60 | Put | 69.80500 | | 0.06981 | 89.18430 | 0.08918 | 69.805 | 12.91 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 9.02 | Call | 285.35580 | | 0.28536 | 250.61050 | 0.25061 | 285.356 | 13.84 | 0.00 | 0 | 6,245.00 |
| DAUS | On 26/02/2013 | Any day expiry | 9.02 | Put | 231.25580 | | 0.23126 | 279.21050 | 0.27921 | 231.256 | 13.84 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.61 | Call | 536.00650 | | 0.53601 | 473.69690 | 0.47370 | 536.007 | 12.90 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.61 | Put | 71.90650 | | 0.07191 | 92.29690 | 0.09230 | 71.906 | 12.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 26/02/2013 | Any day expiry | 7.85 | Call | 1,230.67970 | | 1.23068 | 1,148.97110 | 1.14897 | 1,230.680 | 14.60 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 7.85 | Put | 6.57970 | | 0.00658 | 7.57110 | 0.00757 | 6.580 | 14.60 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.00 | Call | 1,084.27770 | | 1.08428 | 1,003.12490 | 1.00312 | 1,084.278 | 14.03 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.00 | Put | 10.17770 | | 0.01018 | 11.72490 | 0.01172 | 10.178 | 14.03 | 0.00 | 0 | 6,245.00 |
| DAUS | On 26/03/2013 | Any day expiry | | | 9.10610 | | 9.10610 | 9.02470 | 9.02470 | | 14.54 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.06 | Call | 329.34510 | | 0.32935 | 295.80060 | 0.29580 | 329.345 | 14.42 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.06 | Put | 283.24510 | | 0.28325 | 331.10060 | 0.33110 | 283.245 | 14.42 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.02 | Call | 347.47940 | | 0.34748 | 311.23800 | 0.31124 | 347.479 | 14.30 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.02 | Put | 261.37940 | | 0.26138 | 306.53800 | 0.30654 | 261.379 | 14.30 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.04 | Call | 338.30390 | | 0.33830 | 303.41750 | 0.30342 | 338.304 | 14.36 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.04 | Put | 272.20390 | | 0.27220 | 318.71750 | 0.31872 | 272.204 | 14.36 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.05 | Call | 333.79630 | | 0.33380 | 299.58360 | 0.29958 | 333.796 | 14.39 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.05 | Put | 277.69630 | | 0.27770 | 324.88360 | 0.32488 | 277.696 | 14.39 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 8.00 | Call | 1,124.49120 | | 1.12449 | 1,045.51220 | 1.04551 | 1,124.491 | 14.24 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 8.00 | Put | 18.39120 | | 0.01839 | 20.81220 | 0.02081 | 18.391 | 14.24 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/04/2013 | Any day expiry | | | 9.14170 | | 9.14170 | 9.06150 | 9.06150 | | 14.97 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.04 | Call | 398.99670 | | 0.39900 | 363.97860 | 0.36398 | 398.997 | 14.59 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.04 | Put | 297.29670 | | 0.29730 | 342.47860 | 0.34248 | 297.297 | 14.59 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.05 | Call | 394.56950 | | 0.39457 | 359.94670 | 0.35995 | 394.569 | 14.62 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.05 | Put | 302.86950 | | 0.30287 | 348.44670 | 0.34845 | 302.870 | 14.62 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.06 | Call | 390.18890 | | 0.39019 | 356.04370 | 0.35604 | 390.189 | 14.66 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.06 | Put | 308.48890 | | 0.30849 | 354.54370 | 0.35454 | 308.489 | 14.66 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.00 | Call | 1,169.95810 | | 1.16996 | 1,093.50000 | 1.09350 | 1,169.958 | 14.38 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.00 | Put | 28.25810 | | 0.02826 | 32.00000 | 0.03200 | 28.258 | 14.38 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.02 | Call | 408.00420 | | 0.40800 | 372.17970 | 0.37218 | 408.004 | 14.52 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.02 | Put | 286.30420 | | 0.28630 | 330.67970 | 0.33068 | 286.304 | 14.52 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | | | 9.24420 | | 9.24420 | 9.16240 | 9.16240 | | 15.71 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.20 | Call | 488.84740 | | 0.48885 | 454.72230 | 0.45472 | 488.847 | 15.55 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 22/07/2013 | Any day expiry | 9.20 | Put | 444.64740 | | 0.44465 | 492.32230 | 0.49232 | 444.647 | 15.55 | 0.00 | 0 | 1,400.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.21 | Call | 484.95270 | | 0.48495 | 451.10550 | 0.45111 | 484.953 | 15.58 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.21 | Put | 450.75270 | | 0.45075 | 498.70550 | 0.49871 | 450.753 | 15.58 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.80 | Call | 308.38710 | | 0.30839 | 288.60110 | 0.28860 | 308.387 | 17.49 | 0.00 | 0 | 2,800.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.80 | Put | 864.18710 | | 0.86419 | 926.20110 | 0.92620 | 864.187 | 17.49 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.19 | Call | 492.77500 | | 0.49278 | 458.37300 | 0.45837 | 492.775 | 15.51 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.19 | Put | 438.57500 | | 0.43858 | 485.97300 | 0.48597 | 438.575 | 15.51 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | | | 9.28620 | | 9.28620 | 9.20260 | 9.20260 | | 15.97 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.84 | Call | 350.03120 | | 0.35003 | 328.28110 | 0.32828 | 350.031 | 17.61 | 0.00 | 0 | 4,400.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.84 | Put | 903.83120 | | 0.90383 | 965.68110 | 0.96568 | 903.831 | 17.61 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.29 | Call | 513.19430 | | 0.51319 | 478.85310 | 0.47885 | 513.194 | 15.94 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.29 | Put | 516.99430 | | 0.51699 | 566.25310 | 0.56625 | 516.994 | 15.94 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.30 | Call | 509.52500 | | 0.50953 | 475.40990 | 0.47541 | 509.525 | 15.97 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.30 | Put | 523.32500 | | 0.52333 | 572.80990 | 0.57281 | 523.325 | 15.97 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.31 | Call | 505.83890 | | 0.50584 | 471.99350 | 0.47199 | 505.839 | 16.00 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.31 | Put | 529.63890 | | 0.52964 | 579.39350 | 0.57939 | 529.639 | 16.00 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.24 | Call | 532.01620 | | 0.53202 | 496.53460 | 0.49653 | 532.016 | 15.78 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.24 | Put | 485.81620 | | 0.48582 | 533.93460 | 0.53393 | 485.816 | 15.78 | 0.00 | 0 | 2,200.00 |
| DAUS | On 23/09/2013 | Any day expiry | | | 9.32000 | | 9.32000 | 9.23500 | 9.23500 | | 16.04 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.30 | Call | 555.16780 | | 0.55517 | 519.51490 | 0.51951 | 555.168 | 16.04 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.30 | Put | 535.16780 | | 0.53517 | 584.51490 | 0.58451 | 535.168 | 16.04 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.31 | Call | 551.39420 | | 0.55139 | 516.01300 | 0.51601 | 551.394 | 16.07 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.31 | Put | 541.39420 | | 0.54139 | 591.01300 | 0.59101 | 541.394 | 16.07 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.88 | Call | 380.38950 | | 0.38039 | 357.87000 | 0.35787 | 380.389 | 17.72 | 0.00 | 0 | 2,400.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.88 | Put | 940.38950 | | 0.94039 | 1,002.87000 | 1.00287 | 940.389 | 17.72 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.28 | Call | 562.65050 | | 0.56265 | 526.60910 | 0.52661 | 562.651 | 15.98 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.28 | Put | 522.65050 | | 0.52265 | 571.60910 | 0.57161 | 522.651 | 15.98 | 0.00 | 0 | 1,200.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.29 | Call | 558.89380 | | 0.55889 | 523.04910 | 0.52305 | 558.894 | 16.01 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 23/09/2013 | Any day expiry | 9.29 | Put | 528.89380 | | 0.52889 | 578.04910 | 0.57805 | 528.894 | 16.01 | 0.00 | 0 | 0.00 |
| EL28 | On 07/02/2013 | Bond Future | | | 111.06527 | | 111.06527 | 111.06764 | 111.06764 | | | 0.00 | 0 | 0.00 |
| EL28 | On 07/02/2013 | Bond Future | 113.01 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/02/2013 | Bond Future | 113.01 | Put | 1,944.73000 | | 1.94473 | 1,942.36000 | 1.94236 | 1,944.730 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/02/2013 | Bond Future | 112.99 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/02/2013 | Bond Future | 112.99 | Put | 1,924.73000 | | 1.92473 | 1,922.36000 | 1.92236 | 1,924.730 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/02/2013 | Bond Future | 113.00 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/02/2013 | Bond Future | 113.00 | Put | 1,934.73000 | | 1.93473 | 1,932.36000 | 1.93236 | 1,934.730 | | 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 07/02/2013 | Bond Future | | | 9.03372 | | 88.87213 | 9.03187 | 88.88738 | | | 0.00 | 0 | 303.00 |
| ES33 | On 07/02/2013 | Bond Future | 8.54 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/02/2013 | Bond Future | 8.54 | Put | 4,223.80000 | | 4.22380 | 4,208.55000 | 4.20855 | 4,223.800 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/02/2013 | Bond Future | 8.55 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/02/2013 | Bond Future | 8.55 | Put | 4,135.11000 | | 4.13511 | 4,119.86000 | 4.11986 | 4,135.110 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/02/2013 | Bond Future | 8.56 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/02/2013 | Bond Future | 8.56 | Put | 4,046.55000 | | 4.04655 | 4,031.30000 | 4.03130 | 4,046.550 | | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 07/02/2013 | GOVI | | | 429.24600 | | 429.24600 | 429.87000 | 429.87000 | | | 0.00 | 0 | 334.00 |
| GOVI | On 07/02/2013 | GOVI | 432.99 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/02/2013 | GOVI | 432.99 | Put | 37,440.00000 | | 3.74400 | 31,200.00000 | 3.12000 | 37,440.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/02/2013 | GOVI | 433.00 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/02/2013 | GOVI | 433.00 | Put | 37,540.00000 | | 3.75400 | 31,300.00000 | 3.13000 | 37,540.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/02/2013 | GOVI | 433.01 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GOVI | On 07/02/2013 | GOVI | 433.01 | Put | 37,640.00000 | | 3.76400 | 31,400.00000 | 3.14000 | 37,640.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | | | 434.64700 | | 434.64700 | 435.28100 | 435.28100 | | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 432.99 | Call | 16,570.00000 | | 1.65700 | 22,910.00000 | 2.29100 | 16,570.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 432.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 433.00 | Call | 16,470.00000 | | 1.64700 | 22,810.00000 | 2.28100 | 16,470.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 433.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 433.01 | Call | 16,370.00000 | | 1.63700 | 22,710.00000 | 2.27100 | 16,370.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 433.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GVIX | On 01/01/2029 | LIVE INDEX | | | 110.00000 | | 110.00000 | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On 07/02/2013 | Index Future | | | 194.35500 | | 194.35500 | 194.36000 | 194.36000 | | | 0.00 | 0 | 610.00 |
| IGOV | On 02/05/2013 | Index Future | | | 196.80100 | | 196.80100 | 196.80700 | 196.80700 | | | 0.00 | 0 | 0.00 |
| ILBI | On 07/02/2013 | Index Future | | | 518.57400 | | 518.57400 | 518.13000 | 518.13000 | | | 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 FUTURE | On 21/11/2012 | Jibar Tradeable Future | | | 5.08100 | | 94.91900 | 5.07000 | 94.93000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/12/2012 | Jibar Tradeable Future | | | 5.02000 | | 94.98000 | 5.00000 | 95.00000 | | | 0.00 | 0 | 840.00 |
| JIBAR FUTURE | On 16/01/2013 | Jibar Tradeable Future | | | 4.99000 | | 95.01000 | 4.97000 | 95.03000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/02/2013 | Jibar Tradeable Future | | | 4.93000 | | 95.07000 | 4.88000 | 95.12000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| JIBAR FUTURE | On 20/03/2013 | Jibar Tradeable Future | | | 4.91000 | | 95.09000 | 4.86000 | 95.14000 | | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 17/04/2013 | Jibar Tradeable Future | | | 4.90000 | | 95.10000 | 4.84000 | 95.16000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2013 | Jibar Tradeable Future | | | 4.89000 | | 95.11000 | 4.84000 | 95.16000 | | | | 0.00 | 0 | 500.00 |
| JIBAR FUTURE | On 18/09/2013 | Jibar Tradeable Future | | | 4.95000 | | 95.05000 | 4.89000 | 95.11000 | | | | 0.00 | 0 | 2,200.00 |
| JIBAR FUTURE | On 18/12/2013 | Jibar Tradeable Future | | | 5.04000 | | 94.96000 | 4.98000 | 95.02000 | | | | 0.00 | 500 | 2,000.00 |
| JIBAR FUTURE | On 19/03/2014 | Jibar Tradeable Future | | | 5.17000 | | 94.83000 | 5.11000 | 94.89000 | | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 18/06/2014 | Jibar Tradeable Future | | | 5.32000 | | 94.68000 | 5.25000 | 94.75000 | | | | 0.00 | 0 | 800.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | | | 5.49000 | | 94.51000 | 5.42000 | 94.58000 | | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | | | 7.29500 | | 7.29500 | 7.25650 | 7.25650 | | 9.49 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.29 | Call | 1,007.73520 | | 1.00774 | 969.25220 | 0.96925 | 1,007.735 | 17.82 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.29 | Put | 0.03520 | | 0.00004 | 0.05220 | 0.00005 | 0.035 | 17.82 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.34 | Call | 957.74640 | | 0.95775 | 919.26970 | 0.91927 | 957.746 | 17.28 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.34 | Put | 0.04640 | | 0.00005 | 0.06970 | 0.00007 | 0.046 | 17.28 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.39 | Call | 907.76160 | | 0.90776 | 869.29370 | 0.86929 | 907.762 | 16.75 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.39 | Put | 0.06160 | | 0.00006 | 0.09370 | 0.00009 | 0.062 | 16.75 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.45 | Call | 845.08880 | | 0.84509 | 806.63690 | 0.80664 | 845.089 | 16.08 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.45 | Put | 0.08880 | | 0.00009 | 0.13690 | 0.00014 | 0.089 | 16.08 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.63 | Call | 665.27490 | | 0.66527 | 626.90870 | 0.62691 | 665.275 | 14.18 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/12/2012 | Foreign Exchange Future | 6.63 | Put | 0.27490 | | 0.00027 | 0.40870 | 0.00041 | 0.275 | 14.18 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | | | 7.35830 | | 7.35830 | 7.31740 | 7.31740 | | 10.45 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.90 | Call | 489.31710 | | 0.48932 | 453.68200 | 0.45368 | 489.317 | 10.60 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.90 | Put | 31.01710 | | 0.03102 | 36.28200 | 0.03628 | 31.017 | 10.60 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.91 | Call | 480.65300 | | 0.48065 | 445.22390 | 0.44522 | 480.653 | 10.58 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.91 | Put | 32.35300 | | 0.03235 | 37.82390 | 0.03782 | 32.353 | 10.58 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.89 | Call | 498.02820 | | 0.49803 | 462.19380 | 0.46219 | 498.028 | 10.62 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.89 | Put | 29.72820 | | 0.02973 | 34.79380 | 0.03479 | 29.728 | 10.62 | | 0.00 | 0 | 0.00 |
| OTH1 | On 02/05/2013 | Index Future | | | 427.80200 | | 427.80200 | 427.80200 | 427.80200 | | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R023 | On 07/02/2013 | Bond Future | | | 7.15853 | | 107.71275 | 7.15570 | 107.73332 | | | 0.00 | 0 | 1,685.00 |
| R023 | On 07/02/2013 | Bond Future | 7.04 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/02/2013 | Bond Future | 7.04 | Put | 865.98000 | | 0.86598 | 845.41000 | 0.84541 | 865.980 | | 0.00 | 0 | 0.00 |
| R023 | On 07/02/2013 | Bond Future | 7.05 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/02/2013 | Bond Future | 7.05 | Put | 792.56000 | | 0.79256 | 771.99000 | 0.77199 | 792.560 | | 0.00 | 0 | 0.00 |
| R023 | On 07/02/2013 | Bond Future | 7.06 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/02/2013 | Bond Future | 7.06 | Put | 719.21000 | | 0.71921 | 698.64000 | 0.69864 | 719.210 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | | | 7.22035 | | 105.09502 | 7.21741 | 105.11593 | | | 0.00 | 0 | 2.00 |
| R023 | On 02/05/2013 | Bond Future | 7.06 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.06 | Put | 1,148.40000 | | 1.14840 | 1,127.49000 | 1.12749 | 1,148.400 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.04 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.04 | Put | 1,292.78000 | | 1.29278 | 1,271.87000 | 1.27187 | 1,292.780 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.05 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.05 | Put | 1,220.56000 | | 1.22056 | 1,199.65000 | 1.19965 | 1,220.560 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | | | 7.28410 | | 106.51077 | 7.28101 | 106.53223 | | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.29 | Call | 40.95000 | | 0.04095 | 62.41000 | 0.06241 | 40.950 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.29 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.30 | Call | 110.32000 | | 0.11032 | 131.78000 | 0.13178 | 110.320 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.30 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.31 | Call | 179.63000 | | 0.17963 | 201.09000 | 0.20109 | 179.630 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.31 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R157 | On 07/02/2013 | Bond Future | | | 5.47908 | | 124.67568 | 5.43069 | 124.80469 | | 2.09 | 0.00 | 0 | 12,411.00 |
| R157 | On 07/02/2013 | Bond Future | 6.28 | Call | 2,134.08000 | | 2.13408 | 2,260.87000 | 2.26087 | 2,134.080 | 2.21 | 0.00 | 0 | 0.00 |
| R157 | On 07/02/2013 | Bond Future | 6.28 | Put | 24.53000 | | 0.02453 | 22.31000 | 0.02231 | 24.530 | 2.21 | 0.00 | 0 | 0.00 |
| R157 | On 07/02/2013 | Bond Future | 6.50 | Call | 2,688.85000 | | 2.68885 | 2,817.25000 | 2.81725 | 2,688.850 | 2.24 | 0.00 | 0 | 0.00 |
| R157 | On 07/02/2013 | Bond Future | 6.50 | Put | 8.28000 | | 0.00828 | 7.67000 | 0.00767 | 8.280 | 2.24 | 0.00 | 0 | 0.00 |
| R157 | On 07/02/2013 | Bond Future | 6.70 | Call | 3,199.07000 | | 3.19907 | 3,327.95000 | 3.32795 | 3,199.070 | 2.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R157 | On 07/02/2013 | Bond Future | 6.70 | Put | 2.49000 | | 0.00249 | 2.36000 | 0.00236 | 2.490 | 2.24 | 0.00 | 0 | 0.00 |
| R157 | On 07/02/2013 | Bond Future | 6.75 | Call | 3,326.92000 | | 3.32692 | 3,455.85000 | 3.45585 | 3,326.920 | 2.24 | 0.00 | 0 | 0.00 |
| R157 | On 07/02/2013 | Bond Future | 6.75 | Put | 1.80000 | | 0.00180 | 1.72000 | 0.00172 | 1.800 | 2.24 | 0.00 | 0 | 0.00 |
| R157 | On 07/02/2013 | Bond Future | 6.80 | Call | 3,454.77000 | | 3.45477 | 3,583.73000 | 3.58373 | 3,454.770 | 2.24 | 0.00 | 0 | 0.00 |
| R157 | On 07/02/2013 | Bond Future | 6.80 | Put | 1.29000 | | 0.00129 | 1.24000 | 0.00124 | 1.290 | 2.24 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | | | 5.50258 | | 119.37330 | 5.44867 | 119.50404 | | 2.03 | 0.00 | 0 | 141.00 |
| R157 | On 02/05/2013 | Bond Future | 5.35 | Call | 471.08000 | | 0.47108 | 547.81000 | 0.54781 | 471.080 | 2.01 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.35 | Put | 841.60000 | | 0.84160 | 787.59000 | 0.78759 | 841.600 | 2.01 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.36 | Call | 481.34000 | | 0.48134 | 558.89000 | 0.55889 | 481.340 | 2.01 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.36 | Put | 827.53000 | | 0.82753 | 774.34000 | 0.77434 | 827.530 | 2.01 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.34 | Call | 460.96000 | | 0.46096 | 536.86000 | 0.53686 | 460.960 | 2.01 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.34 | Put | 855.82000 | | 0.85582 | 800.98000 | 0.80098 | 855.820 | 2.01 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | | | 5.54927 | | 115.86853 | 5.47768 | 116.00353 | | 1.92 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.61 | Call | 934.14000 | | 0.93414 | 1,039.42000 | 1.03942 | 934.140 | 1.93 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.61 | Put | 819.79000 | | 0.81979 | 790.07000 | 0.79007 | 819.790 | 1.93 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Call | 913.91000 | | 0.91391 | 1,018.33000 | 1.01833 | 913.910 | 1.93 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Put | 837.20000 | | 0.83720 | 806.62000 | 0.80662 | 837.200 | 1.93 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.60 | Call | 923.99000 | | 0.92399 | 1,028.84000 | 1.02884 | 923.990 | 1.93 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.60 | Put | 828.46000 | | 0.82846 | 798.31000 | 0.79831 | 828.460 | 1.93 | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R201 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R206 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | | | 7.63725 | | 125.72241 | 7.63461 | 125.74845 | | 12.99 | 0.00 | 0 | 37,656.00 |
| R186 | On 07/02/2013 | Bond Future | 7.00 | Call | 816.95000 | | 0.81695 | 848.99000 | 0.84899 | 816.950 | 12.70 | 0.00 | 0 | 10,300.00 |
| R186 | On 07/02/2013 | Bond Future | 7.00 | Put | 7,329.95000 | | 7.32995 | 7,335.95000 | 7.33595 | 7,329.950 | 12.70 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 7.25 | Call | 1,455.49000 | | 1.45549 | 1,497.21000 | 1.49721 | 1,455.490 | 12.80 | 0.00 | 0 | 670.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R186 | On 07/02/2013 | Bond Future | 7.25 | Put | 5,357.76000 | | 5.35776 | 5,373.44000 | 5.37344 | 5,357.760 | 12.80 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 7.50 | Call | 2,371.63000 | | 2.37163 | 2,420.47000 | 2.42047 | 2,371.630 | 12.89 | 0.00 | 0 | 575.00 |
| R186 | On 07/02/2013 | Bond Future | 7.50 | Put | 3,735.40000 | | 3.73540 | 3,758.20000 | 3.75820 | 3,735.400 | 12.89 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.32 | Call | 7,297.34000 | | 7.29734 | 7,344.88000 | 7.34488 | 7,297.340 | 13.32 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.32 | Put | 814.13000 | | 0.81413 | 835.63000 | 0.83563 | 814.130 | 13.32 | 0.00 | 0 | 2,000.00 |
| R186 | On 07/02/2013 | Bond Future | 8.50 | Call | 8,655.83000 | | 8.65583 | 8,700.64000 | 8.70064 | 8,655.830 | 13.42 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.50 | Put | 543.36000 | | 0.54336 | 562.13000 | 0.56213 | 543.360 | 13.42 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 7.75 | Call | 3,582.88000 | | 3.58288 | 3,635.05000 | 3.63505 | 3,582.880 | 12.99 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/02/2013 | Bond Future | 7.75 | Put | 2,478.08000 | | 2.47808 | 2,504.21000 | 2.50421 | 2,478.080 | 12.99 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.00 | Call | 5,074.11000 | | 5.07411 | 5,125.79000 | 5.12579 | 5,074.110 | 13.13 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.00 | Put | 1,568.48000 | | 1.56848 | 1,594.12000 | 1.59412 | 1,568.480 | 13.13 | 0.00 | 0 | 150.00 |
| R186 | On 07/02/2013 | Bond Future | 8.55 | Call | 9,043.09000 | | 9.04309 | 9,086.59000 | 9.08659 | 9,043.090 | 13.45 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.55 | Put | 483.75000 | | 0.48375 | 501.21000 | 0.50121 | 483.750 | 13.45 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.45 | Call | 8,272.58000 | | 8.27258 | 8,318.21000 | 8.31821 | 8,272.580 | 13.39 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.45 | Put | 609.45000 | | 0.60945 | 629.04000 | 0.62904 | 609.450 | 13.39 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.47 | Call | 8,425.37000 | | 8.42537 | 8,470.70000 | 8.47070 | 8,425.370 | 13.40 | 0.00 | 0 | 0.00 |
| R186 | On 07/02/2013 | Bond Future | 8.47 | Put | 582.21000 | | 0.58221 | 601.50000 | 0.60150 | 582.210 | 13.40 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | | | 7.70747 | | 127.23398 | 7.70473 | 127.26049 | | 13.01 | 0.00 | 0 | 12.00 |
| R186 | On 02/05/2013 | Bond Future | 7.41 | Call | 3,103.44000 | | 3.10344 | 3,156.02000 | 3.15602 | 3,103.440 | 12.91 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.41 | Put | 6,028.56000 | | 6.02856 | 6,054.63000 | 6.05463 | 6,028.560 | 12.91 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.39 | Call | 3,026.24000 | | 3.02624 | 3,078.46000 | 3.07846 | 3,026.240 | 12.90 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.39 | Put | 6,151.49000 | | 6.15149 | 6,177.20000 | 6.17720 | 6,151.490 | 12.90 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.40 | Call | 3,064.69000 | | 3.06469 | 3,117.09000 | 3.11709 | 3,064.690 | 12.90 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.40 | Put | 6,089.82000 | | 6.08982 | 6,115.71000 | 6.11571 | 6,089.820 | 12.90 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | | | 7.86869 | | 125.39357 | 7.86568 | 125.42144 | | 14.34 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.14 | Call | 8,307.69000 | | 8.30769 | 8,383.78000 | 8.38378 | 8,307.690 | 14.42 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.14 | Put | 5,831.29000 | | 5.83129 | 5,879.51000 | 5.87951 | 5,831.290 | 14.42 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.15 | Call | 8,358.14000 | | 8.35814 | 8,434.22000 | 8.43422 | 8,358.140 | 14.43 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R186 | On 07/11/2013 | Bond Future | 8.15 | Put | 5,791.82000 | | 5.79182 | 5,840.03000 | 5.84003 | 5,791.820 | 14.43 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Call | 8,408.71000 | | 8.40871 | 8,484.30000 | 8.48430 | 8,408.710 | 14.44 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Put | 5,752.57000 | | 5.75257 | 5,800.29000 | 5.80029 | 5,752.570 | 14.44 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Call | 11,589.56000 | | 11.58956 | 11,661.06000 | 11.66106 | 11,589.560 | 14.78 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Put | 3,798.56000 | | 3.79856 | 3,842.19000 | 3.84219 | 3,798.560 | 14.78 | 0.00 | 0 | 130.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R157 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On 07/02/2013 | Bond Future | | | 216.61628 | | 216.61628 | 216.35575 | 216.35575 | | | 0.00 | 0 | 154.00 |
| R189 | On 07/02/2013 | Bond Future | 212.99 | Call | 3,626.28000 | | 3.62628 | 3,365.75000 | 3.36575 | 3,626.280 | | 0.00 | 0 | 0.00 |
| R189 | On 07/02/2013 | Bond Future | 212.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On 07/02/2013 | Bond Future | 213.00 | Call | 3,616.28000 | | 3.61628 | 3,355.75000 | 3.35575 | 3,616.280 | | 0.00 | 0 | 0.00 |
| R189 | On 07/02/2013 | Bond Future | 213.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On 07/02/2013 | Bond Future | 213.01 | Call | 3,606.28000 | | 3.60628 | 3,345.75000 | 3.34575 | 3,606.280 | | 0.00 | 0 | 0.00 |
| R189 | On 07/02/2013 | Bond Future | 213.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On 01/04/2013 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/02/2013 | Bond Future | | | 278.48120 | | 278.48120 | 278.50770 | 278.50770 | | | 0.00 | 0 | 2,543.00 |
| R197 | On 07/02/2013 | Bond Future | 278.99 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 07/02/2013 | Bond Future | 278.99 | Put | 508.80000 | | 0.50880 | 482.30000 | 0.48230 | 508.800 | | 0.00 | 0 | 0.00 |
| R197 | On 07/02/2013 | Bond Future | 279.00 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 07/02/2013 | Bond Future | 279.00 | Put | 518.80000 | | 0.51880 | 492.30000 | 0.49230 | 518.800 | | 0.00 | 0 | 0.00 |
| R197 | On 07/02/2013 | Bond Future | 279.01 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 07/02/2013 | Bond Future | 279.01 | Put | 528.80000 | | 0.52880 | 502.30000 | 0.50230 | 528.800 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | | | 281.98495 | | 281.98495 | 282.01320 | 282.01320 | | | 0.00 | 0 | 40.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R197 | On 02/05/2013 | Bond Future | 282.39 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.39 | Put | 405.05000 | 0.40505 | 376.80000 | 0.37680 | 405.050 | | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.40 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.40 | Put | 415.05000 | 0.41505 | 386.80000 | 0.38680 | 415.050 | | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.41 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.41 | Put | 425.05000 | 0.42505 | 396.80000 | 0.39680 | 425.050 | | | 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 07/02/2013 | Bond Future | | | 5.02528 | 107.78010 | 4.97374 | 107.87426 | | | 1.43 | 0.00 | 0 | 1,540.00 |
| R201 | On 07/02/2013 | Bond Future | 4.98 | Call | 244.51000 | 0.24451 | 299.66000 | 0.29966 | 244.510 | | 1.43 | 0.00 | 0 | 0.00 |
| R201 | On 07/02/2013 | Bond Future | 4.98 | Put | 327.23000 | 0.32723 | 288.22000 | 0.28822 | 327.230 | | 1.43 | 0.00 | 0 | 0.00 |
| R201 | On 07/02/2013 | Bond Future | 5.60 | Call | 1,069.95000 | 1.06995 | 1,160.58000 | 1.16058 | 1,069.950 | | 1.50 | 0.00 | 0 | 0.00 |
| R201 | On 07/02/2013 | Bond Future | 5.60 | Put | 27.31000 | 0.02731 | 23.78000 | 0.02378 | 27.310 | | 1.50 | 0.00 | 0 | 0.00 |
| R201 | On 07/02/2013 | Bond Future | 6.20 | Call | 2,117.54000 | 2.11754 | 2,211.65000 | 2.21165 | 2,117.540 | | 1.55 | 0.00 | 0 | 0.00 |
| R201 | On 07/02/2013 | Bond Future | 6.20 | Put | 0.65000 | 0.00065 | 0.60000 | 0.00060 | 0.650 | | 1.55 | 0.00 | 0 | 0.00 |
| R201 | On 07/02/2013 | Bond Future | 6.25 | Call | 2,206.19000 | 2.20619 | 2,300.33000 | 2.30033 | 2,206.190 | | 1.55 | 0.00 | 0 | 0.00 |
| R201 | On 07/02/2013 | Bond Future | 6.25 | Put | 0.43000 | 0.00043 | 0.41000 | 0.00041 | 0.430 | | 1.55 | 0.00 | 0 | 0.00 |
| R201 | On 07/02/2013 | Bond Future | 6.30 | Call | 2,294.82000 | 2.29482 | 2,388.96000 | 2.38896 | 2,294.820 | | 1.55 | 0.00 | 0 | 0.00 |
| R201 | On 07/02/2013 | Bond Future | 6.30 | Put | 0.29000 | 0.00029 | 0.27000 | 0.00027 | 0.290 | | 1.55 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | | | 4.99138 | 109.07597 | 4.93187 | 109.17140 | | | 1.21 | 0.00 | 0 | 4.00 |
| R201 | On 02/05/2013 | Bond Future | 4.05 | Call | 11.37000 | 0.01137 | 18.28000 | 0.01828 | 11.370 | | 1.14 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.05 | Put | 1,534.65000 | 1.53465 | 1,446.13000 | 1.44613 | 1,534.650 | | 1.14 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.06 | Call | 12.00000 | 0.01200 | 19.19000 | 0.01919 | 12.000 | | 1.15 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.06 | Put | 1,518.94000 | 1.51894 | 1,430.70000 | 1.43070 | 1,518.940 | | 1.15 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.04 | Call | 10.77000 | 0.01077 | 17.40000 | 0.01740 | 10.770 | | 1.14 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.04 | Put | 1,550.38000 | 1.55038 | 1,461.58000 | 1.46158 | 1,550.380 | | 1.14 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | | | 4.81378 | 107.62662 | 4.72414 | 107.72527 | | | 1.04 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Call | 432.07000 | 0.43207 | 504.48000 | 0.50448 | 432.070 | | 1.04 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Put | 447.23000 | 0.44723 | 420.99000 | 0.42099 | 447.230 | | 1.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R201 | On 07/11/2013 | Bond Future | 4.81 | Call | 437.93000 | | 0.43793 | 510.71000 | 0.51071 | 437.930 | 1.05 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Put | 442.09000 | | 0.44209 | 416.22000 | 0.41622 | 442.090 | 1.05 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Call | 426.26000 | | 0.42626 | 498.28000 | 0.49828 | 426.260 | 1.04 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Put | 452.42000 | | 0.45242 | 425.79000 | 0.42579 | 452.420 | 1.04 | 0.00 | 0 | 0.00 |
| R201 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201/R206 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On 07/02/2013 | Bond Future | | | 209.66959 | | 209.66959 | 209.67872 | 209.67872 | | | 0.00 | 0 | 51,694.00 |
| R202 | On 07/02/2013 | Bond Future | 204.99 | Call | 4,679.59000 | | 4.67959 | 4,688.72000 | 4.68872 | 4,679.590 | | 0.00 | 0 | 0.00 |
| R202 | On 07/02/2013 | Bond Future | 204.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 07/02/2013 | Bond Future | 205.00 | Call | 4,669.59000 | | 4.66959 | 4,678.72000 | 4.67872 | 4,669.590 | | 0.00 | 0 | 0.00 |
| R202 | On 07/02/2013 | Bond Future | 205.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 07/02/2013 | Bond Future | 205.01 | Call | 4,659.59000 | | 4.65959 | 4,668.72000 | 4.66872 | 4,659.590 | | 0.00 | 0 | 0.00 |
| R202 | On 07/02/2013 | Bond Future | 205.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | | | 212.30759 | | 212.30759 | 212.31767 | 212.31767 | | | 0.00 | 0 | 1.00 |
| R202 | On 02/05/2013 | Bond Future | 211.04 | Call | 1,267.59000 | | 1.26759 | 1,277.67000 | 1.27767 | 1,267.590 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.04 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.05 | Call | 1,257.59000 | | 1.25759 | 1,267.67000 | 1.26767 | 1,257.590 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.05 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.06 | Call | 1,247.59000 | | 1.24759 | 1,257.67000 | 1.25767 | 1,247.590 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.06 | Put | 0.00000 | | 0.00000 | 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 07/02/2013 | Bond Future | | | 5.97593 | | 112.41476 | 5.90884 | 112.69528 | | 4.32 | 0.00 | 0 | 14,464.00 |
| R203 | On 07/02/2013 | Bond Future | 5.54 | Call | 253.64000 | | 0.25364 | 327.89000 | 0.32789 | 253.640 | 4.24 | 0.00 | 0 | 10,000.00 |
| R203 | On 07/02/2013 | Bond Future | 5.54 | Put | 2,092.20000 | | 2.09220 | 1,885.93000 | 1.88593 | 2,092.200 | 4.24 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.11 | Call | 1,205.14000 | | 1.20514 | 1,393.73000 | 1.39373 | 1,205.140 | 4.35 | 0.00 | 0 | 12,600.00 |
| R203 | On 07/02/2013 | Bond Future | 6.11 | Put | 647.19000 | | 0.64719 | 555.26000 | 0.55526 | 647.190 | 4.35 | 0.00 | 0 | 3,254.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R203 | On 07/02/2013 | Bond Future | 6.45 | Call | 2,205.67000 | | 2.20567 | 2,445.36000 | 2.44536 | 2,205.670 | 4.44 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.45 | Put | 248.34000 | | 0.24834 | 207.51000 | 0.20751 | 248.340 | 4.44 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.55 | Call | 2,545.16000 | | 2.54516 | 2,794.79000 | 2.79479 | 2,545.160 | 4.46 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.55 | Put | 180.46000 | | 0.18046 | 149.57000 | 0.14957 | 180.460 | 4.46 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.65 | Call | 2,899.10000 | | 2.89910 | 3,156.50000 | 3.15650 | 2,899.100 | 4.49 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.65 | Put | 128.92000 | | 0.12892 | 105.80000 | 0.10580 | 128.920 | 4.49 | 0.00 | 0 | 30,250.00 |
| R203 | On 07/02/2013 | Bond Future | 6.94 | Call | 3,979.31000 | | 3.97931 | 4,251.47000 | 4.25147 | 3,979.310 | 4.57 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.94 | Put | 43.86000 | | 0.04386 | 35.50000 | 0.03550 | 43.860 | 4.57 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 7.15 | Call | 4,786.90000 | | 4.78690 | 5,064.00000 | 5.06400 | 4,786.900 | 4.58 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 7.15 | Put | 17.39000 | | 0.01739 | 13.97000 | 0.01397 | 17.390 | 4.58 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.50 | Call | 2,373.40000 | | 2.37340 | 2,618.44000 | 2.61844 | 2,373.400 | 4.45 | 0.00 | 0 | 0.00 |
| R203 | On 07/02/2013 | Bond Future | 6.50 | Put | 212.15000 | | 0.21215 | 176.67000 | 0.17667 | 212.150 | 4.45 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | | | 6.01995 | | 109.60999 | 5.94861 | 109.89405 | | 4.31 | 0.00 | 0 | 22.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Call | 1,029.03000 | | 1.02903 | 1,182.01000 | 1.18201 | 1,029.030 | 4.29 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Put | 1,507.16000 | | 1.50716 | 1,376.08000 | 1.37608 | 1,507.160 | 4.29 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.91 | Call | 1,047.05000 | | 1.04705 | 1,201.48000 | 1.20148 | 1,047.050 | 4.30 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.91 | Put | 1,485.22000 | | 1.48522 | 1,355.59000 | 1.35559 | 1,485.220 | 4.30 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Call | 1,011.21000 | | 1.01121 | 1,162.73000 | 1.16273 | 1,011.210 | 4.29 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Put | 1,529.32000 | | 1.52932 | 1,396.78000 | 1.39678 | 1,529.320 | 4.29 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | | | 6.12492 | | 108.48265 | 6.04206 | 108.77515 | | 4.55 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Call | 1,722.12000 | | 1.72212 | 1,883.69000 | 1.88369 | 1,722.120 | 4.55 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Put | 2,163.47000 | | 2.16347 | 2,032.54000 | 2.03254 | 2,163.470 | 4.55 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Call | 1,739.13000 | | 1.73913 | 1,901.55000 | 1.90155 | 1,739.130 | 4.55 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Put | 2,145.07000 | | 2.14507 | 2,014.99000 | 2.01499 | 2,145.070 | 4.55 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Call | 1,705.63000 | | 1.70563 | 1,866.35000 | 1.86635 | 1,705.630 | 4.55 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Put | 2,182.41000 | | 2.18241 | 2,050.63000 | 2.05063 | 2,182.410 | 4.55 | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R157 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R204 | On 07/02/2013 | Bond Future | | | 6.21698 | | 109.79126 | 6.17682 | 109.99627 | | 5.85 | 0.00 | 0 | 11,672.00 |
| R204 | On 07/02/2013 | Bond Future | 7.29 | Call | 5,359.01000 | | 5.35901 | 5,559.44000 | 5.55944 | 5,359.010 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 07/02/2013 | Bond Future | 7.29 | Put | 52.81000 | | 0.05281 | 48.23000 | 0.04823 | 52.810 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 07/02/2013 | Bond Future | 7.45 | Call | 6,097.23000 | | 6.09723 | 6,299.87000 | 6.29987 | 6,097.230 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 07/02/2013 | Bond Future | 7.45 | Put | 27.35000 | | 0.02735 | 24.98000 | 0.02498 | 27.350 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 07/02/2013 | Bond Future | 7.95 | Call | 8,414.50000 | | 8.41450 | 8,619.31000 | 8.61931 | 8,414.500 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 07/02/2013 | Bond Future | 7.95 | Put | 2.49000 | | 0.00249 | 2.29000 | 0.00229 | 2.490 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 07/02/2013 | Bond Future | 8.00 | Call | 8,644.47000 | | 8.64447 | 8,849.33000 | 8.84933 | 8,644.470 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 07/02/2013 | Bond Future | 8.00 | Put | 1.90000 | | 0.00190 | 1.75000 | 0.00175 | 1.900 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 07/02/2013 | Bond Future | 8.05 | Call | 8,873.94000 | | 8.87394 | 9,078.84000 | 9.07884 | 8,873.940 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 07/02/2013 | Bond Future | 8.05 | Put | 1.45000 | | 0.00145 | 1.34000 | 0.00134 | 1.450 | 6.21 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | | | 6.26624 | | 111.11132 | 6.22400 | 111.31890 | | 6.00 | 0.00 | 0 | 24.00 |
| R204 | On 02/05/2013 | Bond Future | 6.30 | Call | 1,859.16000 | | 1.85916 | 1,989.83000 | 1.98983 | 1,859.160 | 6.02 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.30 | Put | 1,693.59000 | | 1.69359 | 1,616.68000 | 1.61668 | 1,693.590 | 6.02 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.31 | Call | 1,884.98000 | | 1.88498 | 2,016.53000 | 2.01653 | 1,884.980 | 6.02 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.31 | Put | 1,670.43000 | | 1.67043 | 1,594.40000 | 1.59440 | 1,670.430 | 6.02 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.29 | Call | 1,833.55000 | | 1.83355 | 1,963.32000 | 1.96332 | 1,833.550 | 6.01 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.29 | Put | 1,716.99000 | | 1.71699 | 1,639.18000 | 1.63918 | 1,716.990 | 6.01 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | | | 6.38053 | | 110.10126 | 6.33286 | 110.31518 | | 6.34 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Call | 2,565.61000 | | 2.56561 | 2,683.77000 | 2.68377 | 2,565.610 | 6.36 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Put | 2,927.30000 | | 2.92730 | 2,831.54000 | 2.83154 | 2,927.300 | 6.36 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Call | 2,588.39000 | | 2.58839 | 2,705.81000 | 2.70581 | 2,588.390 | 6.36 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Put | 2,905.08000 | | 2.90508 | 2,808.58000 | 2.80858 | 2,905.080 | 6.36 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 7.00 | Call | 4,378.63000 | | 4.37863 | 4,513.63000 | 4.51363 | 4,378.630 | 6.59 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 7.00 | Put | 1,645.61000 | | 1.64561 | 1,566.69000 | 1.56669 | 1,645.610 | 6.59 | 0.00 | 0 | 180.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Call | 2,542.94000 | | 2.54294 | 2,661.83000 | 2.66183 | 2,542.940 | 6.35 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Put | 2,949.65000 | | 2.94965 | 2,854.62000 | 2.85462 | 2,949.650 | 6.35 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| R204/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | | | 4.99796 | | 102.80307 | 4.93383 | 102.86129 | | 0.65 | | 0.00 | 0 | 1,120.00 |
| R206 | On 07/02/2013 | Bond Future | 4.76 | Call | 42.74000 | | 0.04274 | 64.20000 | 0.06420 | 42.740 | 0.64 | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | 4.76 | Put | 259.03000 | | 0.25903 | 222.27000 | 0.22227 | 259.030 | 0.64 | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | 5.00 | Call | 124.17000 | | 0.12417 | 162.03000 | 0.16203 | 124.170 | 0.65 | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | 5.00 | Put | 122.31000 | | 0.12231 | 101.95000 | 0.10195 | 122.310 | 0.65 | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | 5.95 | Call | 858.86000 | | 0.85886 | 917.03000 | 0.91703 | 858.860 | 0.71 | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | 5.95 | Put | 0.54000 | | 0.00054 | 0.49000 | 0.00049 | 0.540 | 0.71 | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | 6.00 | Call | 903.45000 | | 0.90345 | 961.64000 | 0.96164 | 903.450 | 0.71 | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | 6.00 | Put | 0.37000 | | 0.00037 | 0.34000 | 0.00034 | 0.370 | 0.71 | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | 6.05 | Call | 948.06000 | | 0.94806 | 1,006.26000 | 1.00626 | 948.060 | 0.71 | | 0.00 | 0 | 0.00 |
| R206 | On 07/02/2013 | Bond Future | 6.05 | Put | 0.24000 | | 0.00024 | 0.22000 | 0.00022 | 0.240 | 0.71 | | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | | | 4.92239 | | 104.03904 | 4.83598 | 104.09810 | | 0.52 | | 0.00 | 0 | 23.00 |
| R206 | On 02/05/2013 | Bond Future | 3.40 | Call | 0.08000 | | 0.00008 | 0.29000 | 0.00029 | 0.080 | 0.48 | | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.40 | Put | 1,049.28000 | | 1.04928 | 990.43000 | 0.99043 | 1,049.280 | 0.48 | | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.41 | Call | 0.08000 | | 0.00008 | 0.31000 | 0.00031 | 0.080 | 0.48 | | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.41 | Put | 1,042.33000 | | 1.04233 | 983.50000 | 0.98350 | 1,042.330 | 0.48 | | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.39 | Call | 0.07000 | | 0.00007 | 0.27000 | 0.00027 | 0.070 | 0.48 | | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.39 | Put | 1,056.22000 | | 1.05622 | 997.36000 | 0.99736 | 1,056.220 | 0.48 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | | | 3.58595 | | 103.10172 | 3.24521 | 103.16298 | | 0.12 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Call | 139.59000 | | 0.13959 | 197.10000 | 0.19710 | 139.590 | 0.13 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Put | 11.47000 | | 0.01147 | 7.72000 | 0.00772 | 11.470 | 0.13 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.31 | Call | 141.08000 | | 0.14108 | 198.70000 | 0.19870 | 141.080 | 0.13 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.31 | Put | 11.17000 | | 0.01117 | 7.53000 | 0.00753 | 11.170 | 0.13 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.29 | Call | 138.09000 | | 0.13809 | 195.50000 | 0.19550 | 138.090 | 0.13 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R206 | On 07/11/2013 | Bond Future | 4.29 | Put | 11.77000 | | 0.01177 | 7.92000 | 0.00792 | 11.770 | 0.13 | 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 07/02/2013 | Bond Future | | | 6.48609 | | 104.75992 | 6.46711 | 104.86720 | | 7.16 | 0.00 | 0 | 6,841.00 |
| R207 | On 07/02/2013 | Bond Future | 7.66 | Call | 6,429.71000 | | 6.42971 | 6,536.21000 | 6.53621 | 6,429.710 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2013 | Bond Future | 7.66 | Put | 50.18000 | | 0.05018 | 49.40000 | 0.04940 | 50.180 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2013 | Bond Future | 7.80 | Call | 7,136.50000 | | 7.13650 | 7,243.45000 | 7.24345 | 7,136.500 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2013 | Bond Future | 7.80 | Put | 28.69000 | | 0.02869 | 28.36000 | 0.02836 | 28.690 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2013 | Bond Future | 8.20 | Call | 9,156.74000 | | 9.15674 | 9,264.04000 | 9.26404 | 9,156.740 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2013 | Bond Future | 8.20 | Put | 4.75000 | | 0.00475 | 4.77000 | 0.00477 | 4.750 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2013 | Bond Future | 8.25 | Call | 9,407.46000 | | 9.40746 | 9,514.77000 | 9.51477 | 9,407.460 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2013 | Bond Future | 8.25 | Put | 3.71000 | | 0.00371 | 3.74000 | 0.00374 | 3.710 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2013 | Bond Future | 8.30 | Call | 9,657.58000 | | 9.65758 | 9,764.88000 | 9.76488 | 9,657.580 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/02/2013 | Bond Future | 8.30 | Put | 2.89000 | | 0.00289 | 2.91000 | 0.00291 | 2.890 | 7.54 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | | | 6.54147 | | 106.01942 | 6.52163 | 106.12811 | | 7.34 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.45 | Call | 1,828.68000 | | 1.82868 | 1,898.01000 | 1.89801 | 1,828.680 | 7.33 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.45 | Put | 2,330.92000 | | 2.33092 | 2,291.56000 | 2.29156 | 2,330.920 | 7.33 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.46 | Call | 1,854.23000 | | 1.85423 | 1,924.03000 | 1.92403 | 1,854.230 | 7.33 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.46 | Put | 2,301.42000 | | 2.30142 | 2,262.53000 | 2.26253 | 2,301.420 | 7.33 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.44 | Call | 1,803.34000 | | 1.80334 | 1,872.20000 | 1.87220 | 1,803.340 | 7.33 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.44 | Put | 2,360.67000 | | 2.36067 | 2,320.84000 | 2.32084 | 2,360.670 | 7.33 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | | | 6.66662 | | 105.26413 | 6.64455 | 105.37642 | | 7.75 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Call | 3,270.41000 | | 3.27041 | 3,350.52000 | 3.35052 | 3,270.410 | 7.74 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Put | 3,100.86000 | | 3.10086 | 3,068.68000 | 3.06868 | 3,100.860 | 7.74 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Call | 3,296.32000 | | 3.29632 | 3,376.70000 | 3.37670 | 3,296.320 | 7.74 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Put | 3,076.05000 | | 3.07605 | 3,044.14000 | 3.04414 | 3,076.050 | 7.74 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Call | 3,244.61000 | | 3.24461 | 3,324.44000 | 3.32444 | 3,244.610 | 7.74 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Put | 3,125.82000 | | 3.12582 | 3,093.36000 | 3.09336 | 3,125.820 | 7.74 | 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R207/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | | | 6.68829 | 102.87496 | 6.66952 | 102.99159 | | 8.46 | 0.00 | 0 | 20,445.00 |
| R208 | On 07/02/2013 | Bond Future | 8.00 | Call | 7,796.11000 | 7.79611 | 7,912.18000 | 7.91218 | 7,796.110 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 8.00 | Put | 45.12000 | 0.04512 | 44.56000 | 0.04456 | 45.120 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 8.05 | Call | 8,068.77000 | 8.06877 | 8,184.98000 | 8.18498 | 8,068.770 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 8.05 | Put | 37.33000 | 0.03733 | 36.91000 | 0.03691 | 37.330 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 8.83 | Call | 12,273.27000 | 12.27327 | 12,389.92000 | 12.38992 | 12,273.270 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 8.83 | Put | 1.14000 | 0.00114 | 1.16000 | 0.00116 | 1.140 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 6.00 | Call | 275.28000 | 0.27528 | 301.16000 | 0.30116 | 275.280 | 8.23 | 0.00 | 0 | 12,250.00 |
| R208 | On 07/02/2013 | Bond Future | 6.00 | Put | 4,663.83000 | 4.66383 | 4,573.08000 | 4.57308 | 4,663.830 | 8.23 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 7.78 | Call | 6,603.41000 | 6.60341 | 6,718.31000 | 6.71831 | 6,603.410 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 7.78 | Put | 99.09000 | 0.09909 | 97.36000 | 0.09736 | 99.090 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 7.85 | Call | 6,981.03000 | 6.98103 | 7,096.41000 | 7.09641 | 6,981.030 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 7.85 | Put | 77.79000 | 0.07779 | 76.54000 | 0.07654 | 77.790 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 7.95 | Call | 7,523.80000 | 7.52380 | 7,639.68000 | 7.63968 | 7,523.800 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 07/02/2013 | Bond Future | 7.95 | Put | 54.32000 | 0.05432 | 53.57000 | 0.05357 | 54.320 | 8.92 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | | | 6.74246 | 100.71898 | 6.72294 | 100.83717 | | 8.87 | 0.00 | 0 | 47.00 |
| R208 | On 02/05/2013 | Bond Future | 6.66 | Call | 2,132.22000 | 2.13222 | 2,207.26000 | 2.20726 | 2,132.220 | 8.85 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.66 | Put | 2,632.67000 | 2.63267 | 2,589.52000 | 2.58952 | 2,632.670 | 8.85 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.64 | Call | 2,076.23000 | 2.07623 | 2,150.29000 | 2.15029 | 2,076.230 | 8.84 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.64 | Put | 2,698.52000 | 2.69852 | 2,654.39000 | 2.65439 | 2,698.520 | 8.84 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.65 | Call | 2,104.12000 | 2.10412 | 2,178.67000 | 2.17867 | 2,104.120 | 8.85 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.65 | Put | 2,665.46000 | 2.66546 | 2,621.82000 | 2.62182 | 2,665.460 | 8.85 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | | | 6.86857 | 100.10946 | 6.84716 | 100.23144 | | 9.66 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Call | 3,633.65000 | 3.63365 | 3,691.54000 | 3.69154 | 3,633.650 | 9.69 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R208 | On 07/11/2013 | Bond Future | 6.81 | Put | 3,967.79000 | | 3.96779 | 3,903.70000 | 3.90370 | 3,967.790 | 9.69 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Call | 5,860.44000 | | 5.86044 | 5,914.11000 | 5.91411 | 5,860.440 | 10.01 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Put | 2,344.25000 | | 2.34425 | 2,275.94000 | 2.27594 | 2,344.250 | 10.01 | 0.00 | 0 | 230.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Call | 3,577.34000 | | 3.57734 | 3,636.22000 | 3.63622 | 3,577.340 | 9.68 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Put | 4,025.89000 | | 4.02589 | 3,962.79000 | 3.96279 | 4,025.890 | 9.68 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Call | 3,605.44000 | | 3.60544 | 3,663.82000 | 3.66382 | 3,605.440 | 9.68 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Put | 3,996.76000 | | 3.99676 | 3,933.16000 | 3.93316 | 3,996.760 | 9.68 | 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/R157 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | | | 8.41696 | | 80.38457 | 8.41428 | 80.40698 | | 15.84 | 0.00 | 0 | 11,552.00 |
| R209 | On 07/02/2013 | Bond Future | 8.63 | Call | 3,310.85000 | | 3.31085 | 3,339.82000 | 3.33982 | 3,310.850 | 15.91 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 8.63 | Put | 1,560.67000 | | 1.56067 | 1,567.23000 | 1.56723 | 1,560.670 | 15.91 | 0.00 | 0 | 11,000.00 |
| R209 | On 07/02/2013 | Bond Future | 8.83 | Call | 4,363.48000 | | 4.36348 | 4,392.91000 | 4.39291 | 4,363.480 | 16.01 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 8.83 | Put | 1,025.58000 | | 1.02558 | 1,032.60000 | 1.03260 | 1,025.580 | 16.01 | 0.00 | 0 | 14,000.00 |
| R209 | On 07/02/2013 | Bond Future | 8.95 | Call | 5,048.47000 | | 5.04847 | 5,078.13000 | 5.07813 | 5,048.470 | 16.07 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 8.95 | Put | 782.78000 | | 0.78278 | 790.03000 | 0.79003 | 782.780 | 16.07 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 9.06 | Call | 5,704.14000 | | 5.70414 | 5,733.54000 | 5.73354 | 5,704.140 | 16.12 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 9.06 | Put | 603.88000 | | 0.60388 | 610.87000 | 0.61087 | 603.880 | 16.12 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 9.10 | Call | 5,948.00000 | | 5.94800 | 5,977.18000 | 5.97718 | 5,948.000 | 16.14 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 9.10 | Put | 547.97000 | | 0.54797 | 554.74000 | 0.55474 | 547.970 | 16.14 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 9.00 | Call | 5,343.56000 | | 5.34356 | 5,373.25000 | 5.37325 | 5,343.560 | 16.09 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 9.00 | Put | 696.65000 | | 0.69665 | 703.93000 | 0.70393 | 696.650 | 16.09 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 9.05 | Call | 5,643.57000 | | 5.64357 | 5,673.02000 | 5.67302 | 5,643.570 | 16.11 | 0.00 | 0 | 0.00 |
| R209 | On 07/02/2013 | Bond Future | 9.05 | Put | 618.56000 | | 0.61856 | 625.60000 | 0.62560 | 618.560 | 16.11 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R209 | On 02/05/2013 | Bond Future | | | 8.48496 | | 78.20950 | 8.48220 | 78.23228 | | 19.89 | 0.00 | 0 | 33.00 |
| R209 | On 02/05/2013 | Bond Future | 8.01 | Call | 2,465.11000 | | 2.46511 | 2,491.56000 | 2.49156 | 2,465.110 | 19.67 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.01 | Put | 6,542.81000 | | 6.54281 | 6,546.48000 | 6.54648 | 6,542.810 | 19.67 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 7.99 | Call | 2,405.90000 | | 2.40590 | 2,432.10000 | 2.43210 | 2,405.900 | 19.67 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 7.99 | Put | 6,662.51000 | | 6.66251 | 6,665.93000 | 6.66593 | 6,662.510 | 19.67 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.00 | Call | 2,435.40000 | | 2.43540 | 2,461.72000 | 2.46172 | 2,435.400 | 19.67 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.00 | Put | 6,602.48000 | | 6.60248 | 6,606.02000 | 6.60602 | 6,602.480 | 19.67 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | | | 8.64017 | | 77.22869 | 8.63720 | 77.25248 | | 22.16 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Call | 7,330.92000 | | 7.33092 | 7,368.85000 | 7.36885 | 7,330.920 | 22.21 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Put | 5,989.74000 | | 5.98974 | 6,003.88000 | 6.00388 | 5,989.740 | 22.21 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Call | 10,286.23000 | | 10.28623 | 10,324.68000 | 10.32468 | 10,286.230 | 22.78 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Put | 3,857.69000 | | 3.85769 | 3,872.35000 | 3.87235 | 3,857.690 | 22.78 | 0.00 | 0 | 180.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Call | 7,250.21000 | | 7.25021 | 7,288.09000 | 7.28809 | 7,250.210 | 22.19 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Put | 6,065.07000 | | 6.06507 | 6,079.16000 | 6.07916 | 6,065.070 | 22.19 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Call | 7,290.52000 | | 7.29052 | 7,328.43000 | 7.32843 | 7,290.520 | 22.20 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Put | 6,027.30000 | | 6.02730 | 6,041.42000 | 6.04142 | 6,027.300 | 22.20 | 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/R157 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On 07/02/2013 | Bond Future | | | 160.09472 | | 160.09472 | 160.10397 | 160.10397 | | | 0.00 | 0 | 1,264.00 |
| R210 | On 07/02/2013 | Bond Future | 156.99 | Call | 3,104.72000 | | 3.10472 | 3,113.97000 | 3.11397 | 3,104.720 | | 0.00 | 0 | 0.00 |
| R210 | On 07/02/2013 | Bond Future | 156.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 07/02/2013 | Bond Future | 157.00 | Call | 3,094.72000 | | 3.09472 | 3,103.97000 | 3.10397 | 3,094.720 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R210 | On 07/02/2013 | Bond Future | 157.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 07/02/2013 | Bond Future | 157.01 | Call | 3,084.72000 | | 3.08472 | 3,093.97000 | 3.09397 | 3,084.720 | | 0.00 | 0 | 0.00 |
| R210 | On 07/02/2013 | Bond Future | 157.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | | | 160.25660 | | 160.25660 | 160.26700 | 160.26700 | | | 0.00 | 0 | 7.00 |
| R210 | On 02/05/2013 | Bond Future | 161.14 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.14 | Put | 883.40000 | | 0.88340 | 873.00000 | 0.87300 | 883.400 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.15 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.15 | Put | 893.40000 | | 0.89340 | 883.00000 | 0.88300 | 893.400 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.16 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.16 | Put | 903.40000 | | 0.90340 | 893.00000 | 0.89300 | 903.400 | | 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 07/02/2013 | Bond Future | | | 124.31556 | | 124.31556 | 124.33801 | 124.33801 | | | 0.00 | 0 | 703.00 |
| R211 | On 07/02/2013 | Bond Future | 122.99 | Call | 1,325.56000 | | 1.32556 | 1,348.01000 | 1.34801 | 1,325.560 | | 0.00 | 0 | 0.00 |
| R211 | On 07/02/2013 | Bond Future | 122.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 07/02/2013 | Bond Future | 123.00 | Call | 1,315.56000 | | 1.31556 | 1,338.01000 | 1.33801 | 1,315.560 | | 0.00 | 0 | 0.00 |
| R211 | On 07/02/2013 | Bond Future | 123.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 07/02/2013 | Bond Future | 123.01 | Call | 1,305.56000 | | 1.30556 | 1,328.01000 | 1.32801 | 1,305.560 | | 0.00 | 0 | 0.00 |
| R211 | On 07/02/2013 | Bond Future | 123.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | | | 125.87960 | | 125.87960 | 125.90298 | 125.90298 | | | 0.00 | 0 | 7.00 |
| R211 | On 02/05/2013 | Bond Future | 125.69 | Call | 189.60000 | | 0.18960 | 212.98000 | 0.21298 | 189.600 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.69 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.70 | Call | 179.60000 | | 0.17960 | 202.98000 | 0.20298 | 179.600 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.70 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.71 | Call | 169.60000 | | 0.16960 | 192.98000 | 0.19298 | 169.600 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.71 | Put | 0.00000 | | 0.00000 | 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 07/02/2013 | Bond Future | | | 129.72589 | | 129.72589 | 129.41876 | 129.41876 | | | 0.00 | 0 | 3,165.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R212 | On 07/02/2013 | Bond Future | 128.99 | Call | 735.89000 | | 0.73589 | 428.76000 | 0.42876 | 735.890 | | 0.00 | 0 | 0.00 |
| R212 | On 07/02/2013 | Bond Future | 128.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 07/02/2013 | Bond Future | 129.00 | Call | 725.89000 | | 0.72589 | 418.76000 | 0.41876 | 725.890 | | 0.00 | 0 | 0.00 |
| R212 | On 07/02/2013 | Bond Future | 129.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 07/02/2013 | Bond Future | 129.01 | Call | 715.89000 | | 0.71589 | 408.76000 | 0.40876 | 715.890 | | 0.00 | 0 | 0.00 |
| R212 | On 07/02/2013 | Bond Future | 129.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | | | 131.35799 | | 131.35799 | 131.04770 | 131.04770 | | | 0.00 | 0 | 11.00 |
| R212 | On 02/05/2013 | Bond Future | 131.09 | Call | 267.99000 | | 0.26799 | 0.00000 | 0.00000 | 267.990 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.09 | Put | 0.00000 | | 0.00000 | 42.30000 | 0.04230 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.10 | Call | 257.99000 | | 0.25799 | 0.00000 | 0.00000 | 257.990 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.10 | Put | 0.00000 | | 0.00000 | 52.30000 | 0.05230 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.11 | Call | 247.99000 | | 0.24799 | 0.00000 | 0.00000 | 247.990 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.11 | Put | 0.00000 | | 0.00000 | 62.30000 | 0.06230 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2013 | Bond Future | | | 8.19016 | | 92.06750 | 8.18247 | 92.13348 | | 15.74 | 0.00 | 0 | 7,609.00 |
| R213 | On 07/02/2013 | Bond Future | 8.90 | Call | 6,487.70000 | | 6.48770 | 6,549.89000 | 6.54989 | 6,487.700 | 16.04 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2013 | Bond Future | 8.90 | Put | 692.28000 | | 0.69228 | 688.49000 | 0.68849 | 692.280 | 16.04 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2013 | Bond Future | 8.95 | Call | 6,802.90000 | | 6.80290 | 6,865.67000 | 6.86567 | 6,802.900 | 16.07 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2013 | Bond Future | 8.95 | Put | 620.42000 | | 0.62042 | 617.21000 | 0.61721 | 620.420 | 16.07 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2013 | Bond Future | 9.00 | Call | 7,121.84000 | | 7.12184 | 7,185.12000 | 7.18512 | 7,121.840 | 16.09 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2013 | Bond Future | 9.00 | Put | 554.97000 | | 0.55497 | 552.27000 | 0.55227 | 554.970 | 16.09 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2013 | Bond Future | 9.05 | Call | 7,443.93000 | | 7.44393 | 7,507.66000 | 7.50766 | 7,443.930 | 16.11 | 0.00 | 0 | 0.00 |
| R213 | On 07/02/2013 | Bond Future | 9.05 | Put | 495.31000 | | 0.49531 | 493.06000 | 0.49306 | 495.310 | 16.11 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | | | 8.25876 | | 89.64032 | 8.25085 | 89.70723 | | 17.26 | 0.00 | 0 | 5.00 |
| R213 | On 02/05/2013 | Bond Future | 7.86 | Call | 2,648.23000 | | 2.64823 | 2,684.33000 | 2.68433 | 2,648.230 | 17.11 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.86 | Put | 6,114.92000 | | 6.11492 | 6,084.11000 | 6.08411 | 6,114.920 | 17.11 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.84 | Call | 2,584.61000 | | 2.58461 | 2,620.21000 | 2.62021 | 2,584.610 | 17.11 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.84 | Put | 6,230.32000 | | 6.23032 | 6,199.01000 | 6.19901 | 6,230.320 | 17.11 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R213 | On 02/05/2013 | Bond Future | 7.85 | Call | 2,616.30000 | | 2.61630 | 2,652.15000 | 2.65215 | 2,616.300 | 17.11 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.85 | Put | 6,172.44000 | | 6.17244 | 6,141.38000 | 6.14138 | 6,172.440 | 17.11 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | | | 8.41949 | | 88.58303 | 8.41103 | 88.65226 | | 18.64 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Call | 7,218.51000 | | 7.21851 | 7,267.39000 | 7.26739 | 7,218.510 | 18.72 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Put | 5,680.54000 | | 5.68054 | 5,660.19000 | 5.66019 | 5,680.540 | 18.72 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Call | 7,134.02000 | | 7.13402 | 7,182.64000 | 7.18264 | 7,134.020 | 18.70 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Put | 5,755.65000 | | 5.75565 | 5,735.04000 | 5.73504 | 5,755.650 | 18.70 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Call | 7,176.22000 | | 7.17622 | 7,224.97000 | 7.22497 | 7,176.220 | 18.71 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Put | 5,717.99000 | | 5.71799 | 5,697.51000 | 5.69751 | 5,717.990 | 18.71 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On 07/02/2013 | Bond Future | | | 8.44647 | | 82.17698 | 8.43864 | 82.24613 | | | 0.00 | 0 | 1,714.00 |
| R214 | On 07/02/2013 | Bond Future | 8.59 | Call | 1,250.13000 | | 1.25013 | 1,319.28000 | 1.31928 | 1,250.130 | | 0.00 | 0 | 0.00 |
| R214 | On 07/02/2013 | Bond Future | 8.59 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On 07/02/2013 | Bond Future | 8.60 | Call | 1,336.01000 | | 1.33601 | 1,405.16000 | 1.40516 | 1,336.010 | | 0.00 | 0 | 0.00 |
| R214 | On 07/02/2013 | Bond Future | 8.60 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On 07/02/2013 | Bond Future | 8.61 | Call | 1,421.72000 | | 1.42172 | 1,490.87000 | 1.49087 | 1,421.720 | | 0.00 | 0 | 0.00 |
| R214 | On 07/02/2013 | Bond Future | 8.61 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R209 | 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 | | | 1.43850 | | 1.43850 | 1.42520 | 1.42520 | | 13.72 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.18 | Call | 2,605.01480 | | 0.26050 | 2,472.01520 | 0.24720 | 2,605.015 | 21.24 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.18 | Put | 0.01480 | | 0.00000 | 0.01520 | 0.00000 | 0.015 | 21.24 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.23 | Call | 2,105.08840 | | 0.21051 | 1,972.10650 | 0.19721 | 2,105.088 | 19.22 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.23 | Put | 0.08840 | | 0.00001 | 0.10650 | 0.00001 | 0.088 | 19.22 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.28 | Call | 1,605.54470 | | 0.16055 | 1,472.75150 | 0.14728 | 1,605.545 | 17.20 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|--------------------------------|---------------|-------------------------|------|-------|-------------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|------|
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.28 | Put | 0.54470 | 0.00005 | 0.75150 | 0.00008 | 0.545 | 17.20 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.34 | Call | 990.84530 | 0.09908 | 862.09290 | 0.08621 | 990.845 | 14.92 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.34 | Put | 5.84530 | 0.00058 | 10.09290 | 0.00101 | 5.845 | 14.92 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.35 | Call | 893.54580 | 0.08935 | 767.07200 | 0.07671 | 893.546 | 14.57 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/12/2012 | Foreign Exchange Future | 1.35 | Put | 8.54580 | 0.00085 | 15.07200 | 0.00151 | 8.546 | 14.57 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | | | 1.44570 | 1.44570 | 1.43250 | 1.43250 | | 14.53 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.30 | Call | 1,496.38300 | 0.14964 | 1,375.43600 | 0.13754 | 1,496.383 | 13.51 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.30 | Put | 39.38300 | 0.00394 | 50.43600 | 0.00504 | 39.383 | 13.51 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.31 | Call | 1,406.31800 | 0.14063 | 1,287.93970 | 0.12879 | 1,406.318 | 13.53 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.31 | Put | 49.31800 | 0.00493 | 62.93970 | 0.00629 | 49.318 | 13.53 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.29 | Call | 1,590.69040 | 0.15907 | 1,467.99960 | 0.14680 | 1,590.690 | 13.74 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.29 | Put | 33.69040 | 0.00337 | 42.99960 | 0.00430 | 33.690 | 13.74 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | 445,924,422.97 | 91,571 | 1 566 834.00 | |

i-Bonds

| | | | | | | | | | | | | |
|-------|---------------|-----------|--|--|-----------|-----------|-----------|-----------|--|------------------------|-------------|------------------|
| AA02 | On 28/03/2016 | Spot Bond | | | 100.19948 | 12.98002 | 100.19948 | 12.88472 | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | | 111.91291 | 19.32127 | 111.91291 | 19.17947 | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | | 100.28788 | 9.99961 | 100.28788 | 9.92614 | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | | 107.66087 | 10.44552 | 107.66087 | 10.37122 | | 0.00 | 0 | 49,000,000.00 |
| AB010 | On 21/11/2022 | Spot Bond | | | 100.00000 | 0.07170 | 100.00000 | 0.07010 | | 128,600,000,000,000.00 | 286,000,000 | 1,915,000,000.00 |
| AB011 | On 21/11/2023 | Spot Bond | | | 100.00000 | 0.03585 | 100.00000 | 0.03505 | | 78,730,000,000,000.00 | 787,300,000 | 2,024,700,000.00 |
| AB012 | On 21/11/2022 | Spot Bond | | | 8.00000 | 44.66567 | 8.00000 | 44.60873 | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2023 | Spot Bond | | | 8.00000 | 106.45950 | 8.00000 | 106.32378 | | 0.00 | 0 | 1,364,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| AB06 | On 27/03/2015 | Spot Bond | 103.39172 | 22.16801 | 103.39172 | 22.01542 | | | 29,053,073,320.00 | 281,000 | 14,666,000.00 |
| AB07 | On 07/03/2014 | Spot Bond | 104.36845 | 41.42944 | 104.36845 | 41.14209 | | | 0.00 | 0 | 15,433,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | 101.36321 | 9.60352 | 101.36321 | 9.53305 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | 113.91613 | 11.22252 | 113.91613 | 11.13898 | | | 0.00 | 0 | 5,000,000.00 |
| ABCL1 | On 22/09/2013 | Spot Bond | 100.27783 | 63.53127 | 100.27783 | 63.06448 | | | 0.00 | 0 | 0.00 |
| ABCP11 | On 31/03/2013 | Spot Bond | 211.62296 | 59.79176 | 211.62296 | 59.19479 | | | 0.00 | 0 | 0.00 |
| ABCP12 | On 20/09/2014 | Spot Bond | 129.44081 | 25.59040 | 129.44081 | 25.37344 | | | 0.00 | 0 | 200,000.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 262.36064 | 4.60827 | 262.36064 | 4.54540 | | | 0.00 | 0 | 100,000.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | 100.84946 | 19.13796 | 100.84946 | 23.78805 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On 17/03/2014 | Spot Bond | 100.44837 | 43.62221 | 100.44837 | 43.30121 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 100.42180 | 13.53591 | 100.42180 | 13.43634 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 100.43468 | 8.72458 | 100.43468 | 8.66038 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 100.45423 | 8.23895 | 100.45423 | 8.17833 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 100.46712 | 8.30846 | 100.46712 | 8.24731 | | | 0.00 | 0 | 0.00 |
| ABL10A | On 15/03/2015 | Spot Bond | 111.10270 | 24.07507 | 111.10270 | 23.89942 | | | 0.00 | 0 | 3,700,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 103.51808 | 23.44912 | 103.51808 | 23.27186 | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 105.34380 | 29.50556 | 105.34380 | 29.29936 | | | 19,593,946,800.00 | 186,000 | 186,000.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 101.94970 | 30.41993 | 101.94970 | 30.19310 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------------|-------|------------------|---------------|
| ABL12B | On 08/03/2015 | Spot Bond | 101.07971 | 23.81641 | 101.07971 | 23.64017 | | | | 0.00 | 0 | 0.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 99.99989 | 12.10488 | 99.99989 | 12.01712 | | | | 0.00 | 0 | 1,000,000.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 100.00000 | 12.68978 | 100.00000 | 12.40618 | | | | 0.00 | 0 | 0.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 100.00000 | 3.17245 | 100.00000 | 3.10154 | | | | 0.00 | 0 | 0.00 |
| ABL7 | On 18/02/2013 | Spot Bond | 103.66357 | 85.52214 | 103.66357 | 84.93784 | | | | 0.00 | 0 | 2,642,000.00 |
| ABL8A | On 19/09/2013 | Spot Bond | 107.24687 | 57.99724 | 107.24687 | 57.58600 | | | 8,365,255,860.00 | | 78,000 | 1,482,000.00 |
| ABL8B | On 19/09/2013 | Spot Bond | 102.43496 | 64.46270 | 102.43496 | 63.97998 | | | | 0.00 | 0 | 0.00 |
| ABL9 | On 19/02/2013 | Spot Bond | 100.00000 | 82.91077 | 100.00000 | 82.36169 | | | | 0.00 | 0 | 0.00 |
| ABLC04 | On 15/02/2013 | Spot Bond | 100.00000 | 81.83857 | 100.00000 | 81.29176 | | | | 0.00 | 0 | 0.00 |
| ABLC07 | On 15/02/2013 | Spot Bond | 100.85053 | 83.94922 | 100.85053 | 83.38444 | | | | 0.00 | 0 | 0.00 |
| ABLI01 | On 31/03/2013 | Spot Bond | 211.08307 | 59.85592 | 211.08307 | 59.25919 | | | | 0.00 | 0 | 0.00 |
| ABLI02 | On 08/05/2014 | Spot Bond | 133.30786 | 33.24457 | 133.30786 | 32.95636 | | | | 0.00 | 0 | 100,000.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 119.08892 | 18.56791 | 119.08892 | 18.42024 | | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 109.87287 | 7.95909 | 109.87287 | 7.89962 | | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 118.65286 | 21.38597 | 118.65286 | 21.22418 | | | | 0.00 | 0 | 0.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 99.88052 | 16.15071 | 99.88052 | 16.03374 | | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 100.32050 | 11.94348 | 100.32050 | 11.85663 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABLS4 | On 29/03/2019 | Spot Bond | 100.26386 | 11.40195 | 100.26386 | 11.31818 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 100.35503 | 11.27433 | 100.35503 | 11.16758 | | | 0.00 | 0 | 0.00 |
| ABLS11 | On 29/06/2019 | Spot Bond | 104.30633 | 6.55082 | 104.30633 | 6.50432 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 25.58139 | 100.00000 | 25.17521 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 158.84518 | 3.06534 | 158.84518 | 3.03522 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 152.12037 | 13.00819 | 152.12037 | 12.88502 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 164.13952 | 4.49614 | 164.13952 | 4.45111 | | | 0.00 | 0 | 0.00 |
| ABN13 | On 04/03/2013 | Spot Bond | 141.35498 | 103.53935 | 141.35498 | 102.64983 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 161.61787 | 2.94615 | 161.61787 | 2.91683 | | | 0.00 | 0 | 0.00 |
| ABN17 | On 31/03/2013 | Spot Bond | 211.55410 | 59.79993 | 211.55410 | 59.20299 | | | 0.00 | 0 | 0.00 |
| ABN23 | On 31/03/2013 | Spot Bond | 211.63281 | 59.79059 | 211.63281 | 59.19361 | | | 0.00 | 0 | 0.00 |
| ABN32 | On 31/03/2013 | Spot Bond | 100.00000 | 76.81760 | 100.00000 | 76.35015 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 69.59203 | 6.49917 | 69.59203 | 6.47110 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 69.59203 | 6.49917 | 69.59203 | 6.47110 | | | 0.00 | 0 | 0.00 |
| ABN35 | On 04/03/2013 | Spot Bond | 100.66669 | 98.36775 | 100.66669 | 97.57143 | | | 0.00 | 0 | 0.00 |
| ABN37 | On 07/07/2016 | Spot Bond | 84.61000 | 10.92857 | 84.61000 | 10.87364 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 93.01000 | 16.68338 | 93.01000 | 16.59345 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 100.38164 | 11.86796 | 100.38164 | 11.78068 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN40 | On 29/09/2015 | Spot Bond | 95.94000 | 14.79280 | 95.94000 | 14.71124 | | | 0.00 | 0 | 0.00 |
| ABN41 | On 01/10/2014 | Spot Bond | 100.00000 | 27.80516 | 100.00000 | 27.64720 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 94.42000 | 13.85760 | 94.42000 | 13.78208 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 95.33000 | 12.97641 | 95.33000 | 12.90422 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 89.17000 | 27.55823 | 89.17000 | 27.41181 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 92.44000 | 25.55627 | 92.44000 | 25.41646 | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 100.10161 | 9.98826 | 100.10161 | 9.89492 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 99.93416 | 9.82104 | 99.93416 | 9.72939 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 90.18000 | 24.99818 | 90.18000 | 24.86389 | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 122.92857 | 20.86441 | 122.92857 | 20.74727 | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 111.67000 | 18.14898 | 111.67000 | 18.08292 | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 97.51000 | 21.21770 | 97.51000 | 21.09702 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 95.63000 | 20.81811 | 95.63000 | 20.70138 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 97.02000 | 20.10152 | 97.02000 | 19.98761 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 100.23447 | 8.27673 | 100.23447 | 8.19846 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 119.76186 | 19.98821 | 119.76186 | 19.83335 | | | 0.00 | 0 | 0.00 |
| ABN57 | On 05/07/2013 | Spot Bond | 94.20000 | 70.55334 | 94.20000 | 70.16951 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| ABN58 | On 16/07/2017 | Spot Bond | 99.90991 | 10.19490 | 99.90991 | 10.06110 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 94.15000 | 18.23139 | 94.15000 | 18.13031 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 94.84000 | 16.99578 | 94.84000 | 16.90104 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 99.13676 | 2.97343 | 99.13676 | 2.93220 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 143.60519 | 2.14493 | 143.60519 | 2.12588 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 186.40405 | 3.30506 | 186.40405 | 3.23483 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 100.00000 | 13.54678 | 100.00000 | 13.46919 | | | 0.00 | 0 | 0.00 |
| ABN65 | On 05/07/2013 | Spot Bond | 100.00000 | 65.72529 | 100.00000 | 65.35191 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 111.64771 | 11.32803 | 111.64771 | 11.24506 | | 15,295,736,270.00 | | 137,000 | 5,531,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 108.15845 | 19.43197 | 108.15845 | 19.29323 | | 17,954,302,700.00 | | 166,000 | 5,134,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 102.54996 | 12.14304 | 102.54996 | 12.06093 | | 164,387,585,880.00 | | 1,603,000 | 4,854,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 94.96915 | 10.91026 | 94.96915 | 10.84022 | | | 0.00 | 0 | 500,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 108.39757 | 15.43103 | 108.39757 | 15.32066 | | | 0.00 | 0 | 1,240,000.00 |
| ABS11 | On 11/06/2014 | Spot Bond | 122.68013 | 32.24067 | 122.68013 | 31.98110 | | | 0.00 | 0 | 0.00 |
| ABS11 | On 11/06/2014 | Spot Bond | 4.00000 | 120.67544 | 4.00000 | 120.60711 | | | 0.00 | 0 | 0.00 |
| ABS12 | On 07/12/2023 | Spot Bond | 266.98405 | 4.57102 | 266.98405 | 4.50792 | | | 0.00 | 0 | 0.00 |
| ABS13 | On 31/01/2017 | Spot Bond | 120.37770 | 5.18667 | 120.37770 | 5.14573 | | | 0.00 | 0 | 0.00 |
| ABS14 | On 31/01/2022 | Spot Bond | 121.95151 | 3.38217 | 121.95151 | 3.35521 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ACL001 | On 31/07/2013 | Spot Bond | 99.40204 | 57.97805 | 99.40204 | 57.55995 | | | 0.00 | 0 | 0.00 |
| ACL017 | On 20/03/2013 | Spot Bond | 100.37243 | 95.28765 | 100.37243 | 94.55401 | | | 0.00 | 0 | 0.00 |
| ACL019 | On 20/06/2013 | Spot Bond | 100.40649 | 64.23926 | 100.40649 | 63.76671 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | 20.98959 | 100.00000 | 20.83742 | | | 0.00 | 0 | 0.00 |
| ACL020 | On 31/08/2013 | Spot Bond | 100.91878 | 68.03776 | 100.91878 | 67.53500 | | | 0.00 | 0 | 0.00 |
| ACL024 | On 20/04/2013 | Spot Bond | 99.79614 | 88.55553 | 99.79614 | 87.93300 | | 1,796,330,520,000.00 | 18,000,000 | 9,000,000.00 | |
| ACL025 | On 31/08/2013 | Spot Bond | 100.91878 | 68.03776 | 100.91878 | 67.53500 | | | 0.00 | 0 | 0.00 |
| ACL026 | On 08/05/2013 | Spot Bond | 101.24381 | 84.55031 | 101.24381 | 83.97446 | | | 0.00 | 0 | 0.00 |
| ACL027 | On 20/05/2013 | Spot Bond | 107.32702 | 70.29995 | 107.32702 | 69.89287 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 108.29483 | 22.55792 | 108.29483 | 22.39670 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 101.29798 | 16.80482 | 101.29798 | 16.68157 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 101.33324 | 17.02551 | 101.33324 | 16.90061 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 101.83296 | 20.14690 | 101.83296 | 19.99845 | | | 0.00 | 0 | 0.00 |
| ACL039 | On 20/09/2013 | Spot Bond | 100.38145 | 63.99347 | 100.38145 | 63.52283 | | | 0.00 | 0 | 0.00 |
| ACL041 | On 20/09/2013 | Spot Bond | 100.37804 | 63.95994 | 100.37804 | 63.48957 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 101.26271 | 16.58400 | 101.26271 | 16.46241 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 53.29666 | 8.02776 | 53.29666 | 7.99963 | | | 0.00 | 0 | 0.00 |
| ACL053 | On 29/01/2013 | Spot Bond | 100.00000 | 86.52266 | 100.00000 | 85.92180 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL054 | On 29/01/2013 | Spot Bond | 100.00000 | 86.52266 | 100.00000 | 85.92180 | | | 0.00 | 0 | 0.00 |
| ACL068 | On 22/02/2014 | Spot Bond | 100.96976 | 37.51710 | 100.96976 | 37.24274 | | | 0.00 | 0 | 0.00 |
| ACL070 | On 31/12/2013 | Spot Bond | 100.25039 | 43.40928 | 100.25039 | 43.09385 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | 100.00000 | 16.90611 | 100.00000 | 16.81007 | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | 100.00000 | 14.19605 | 100.00000 | 14.11541 | | | 0.00 | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | 100.00000 | 14.19605 | 100.00000 | 14.11541 | | | 0.00 | 0 | 0.00 |
| ACL075 | On 20/09/2013 | Spot Bond | 100.42346 | 64.40686 | 100.42346 | 63.93302 | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | 100.44432 | 18.24442 | 100.44432 | 18.11017 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 100.49129 | 19.12362 | 100.49129 | 18.98285 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 100.42335 | 17.85232 | 100.42335 | 17.72099 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 100.43752 | 18.11726 | 100.43752 | 17.98396 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 100.44375 | 18.23382 | 100.44375 | 18.09965 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 101.50954 | 11.91104 | 101.50954 | 11.83159 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 101.50954 | 11.91104 | 101.50954 | 11.83159 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 101.51908 | 11.97291 | 101.51908 | 11.89304 | | | 0.00 | 0 | 0.00 |
| ACL085 | On 20/12/2015 | Spot Bond | 100.41204 | 14.27127 | 100.41204 | 14.16628 | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 101.51908 | 11.97291 | 101.51908 | 11.89304 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL087 | On 30/07/2017 | Spot Bond | 101.49999 | 11.84917 | 101.49999 | 11.77014 | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 78.26156 | 33.92981 | 78.26156 | 33.76942 | | | 0.00 | 0 | 0.00 |
| ACL089 | On 20/12/2014 | Spot Bond | 100.40403 | 22.77306 | 100.40403 | 22.60554 | | | 0.00 | 0 | 0.00 |
| ACL090 | On 20/12/2012 | Spot Bond | 100.37805 | 95.32698 | 100.37805 | 94.59487 | | | 0.00 | 0 | 0.00 |
| ACL091 | On 20/12/2013 | Spot Bond | 100.39793 | 43.88832 | 100.39793 | 43.56550 | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 100.28977 | 13.97836 | 100.28977 | 13.87565 | | | 0.00 | 0 | 0.00 |
| ACL093 | On 20/12/2013 | Spot Bond | 100.39793 | 43.88832 | 100.39793 | 43.56550 | | | 0.00 | 0 | 0.00 |
| ACL094 | On 20/12/2012 | Spot Bond | 100.37805 | 95.32698 | 100.37805 | 94.59487 | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 100.42907 | 9.06426 | 100.42907 | 8.99757 | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 100.44304 | 9.05772 | 100.44304 | 8.99107 | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 100.44869 | 9.07044 | 100.44869 | 9.00370 | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 100.43737 | 8.83648 | 100.43737 | 8.77146 | | | 0.00 | 0 | 0.00 |
| ACL099 | On 20/12/2013 | Spot Bond | 100.36953 | 43.50254 | 100.36953 | 43.18264 | | | 0.00 | 0 | 0.00 |
| ACL100 | On 20/12/2017 | Spot Bond | 100.41205 | 9.30284 | 100.41205 | 9.23440 | | | 0.00 | 0 | 0.00 |
| ACL101 | On 18/01/2013 | Spot Bond | 99.88150 | 88.74741 | 99.88150 | 88.11566 | | | 0.00 | 0 | 0.00 |
| ACL102 | On 12/07/2013 | Spot Bond | 99.98291 | 60.68837 | 99.98291 | 60.24845 | | | 0.00 | 0 | 0.00 |
| ACL103 | On 18/01/2013 | Spot Bond | 99.88150 | 88.74741 | 99.88150 | 88.11566 | | | 0.00 | 0 | 0.00 |
| ACL104 | On 20/12/2019 | Spot Bond | 108.24656 | 11.12391 | 108.24656 | 11.03641 | | | 0.00 | 0 | 930,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL114 | On 20/03/2014 | Spot Bond | 100.37811 | 43.61826 | 100.37811 | 43.29748 | | | 0.00 | 0 | 0.00 |
| ACL115 | On 31/01/2014 | Spot Bond | 104.10799 | 45.34444 | 104.10799 | 45.03568 | | | 0.00 | 0 | 0.00 |
| ACL116 | On 31/01/2014 | Spot Bond | 101.33364 | 39.25169 | 101.33364 | 38.96373 | | | 0.00 | 0 | 0.00 |
| ACL118 | On 26/01/2021 | Spot Bond | 101.54682 | 7.82088 | 101.54682 | 7.76339 | | | 0.00 | 0 | 0.00 |
| ACL120 | On 26/01/2021 | Spot Bond | 102.38458 | 7.76922 | 102.38458 | 7.71170 | | | 0.00 | 0 | 0.00 |
| ACL122 | On 20/06/2016 | Spot Bond | 100.00000 | 8.45305 | 100.00000 | 8.40503 | | | 0.00 | 0 | 0.00 |
| ACL123 | On 27/01/2014 | Spot Bond | 101.42788 | 39.67820 | 101.42788 | 39.38687 | | | 0.00 | 0 | 0.00 |
| ACL124 | On 09/06/2018 | Spot Bond | 100.00000 | 4.81103 | 100.00000 | 4.77916 | | | 0.00 | 0 | 0.00 |
| ACL125 | On 20/09/2017 | Spot Bond | 100.00000 | 4.58400 | 100.00000 | 4.55330 | | | 0.00 | 0 | 0.00 |
| ACL126 | On 20/09/2016 | Spot Bond | 71.11496 | 12.87273 | 71.11496 | 12.81603 | | | 0.00 | 0 | 0.00 |
| ACL127 | On 20/09/2021 | Spot Bond | 132.65083 | 2.58799 | 132.65083 | 2.56626 | | | 0.00 | 0 | 0.00 |
| ACL128 | On 20/09/2021 | Spot Bond | 132.65812 | 2.68795 | 132.65812 | 2.66539 | | | 0.00 | 0 | 0.00 |
| ACL129 | On 20/09/2021 | Spot Bond | 100.42332 | 8.58627 | 100.42332 | 8.52311 | | | 0.00 | 0 | 0.00 |
| ACL130 | On 18/08/2014 | Spot Bond | 100.93790 | 26.33484 | 100.93790 | 26.14232 | | | 0.00 | 0 | 0.00 |
| ACL131 | On 18/08/2014 | Spot Bond | 100.93790 | 26.33484 | 100.93790 | 26.14232 | | | 0.00 | 0 | 0.00 |
| ACL132 | On 27/01/2014 | Spot Bond | 101.42788 | 39.67820 | 101.42788 | 39.38687 | | | 0.00 | 0 | 0.00 |
| ACL133 | On 26/08/2014 | Spot Bond | 100.82870 | 25.96189 | 100.82870 | 30.61714 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL134 | | On 20/09/2014 | Spot Bond | 100.40912 | 31.12008 | 100.40912 | 30.89116 | | 0.00 | 0 | 0.00 |
| ACL135 | | On 20/09/2014 | Spot Bond | 100.40572 | 31.06546 | 100.40572 | 30.83694 | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 101.67963 | 8.34180 | 101.67963 | 8.27974 | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 100.74141 | 10.84263 | 100.74141 | 10.76263 | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 101.67956 | 8.33019 | 101.67956 | 8.26822 | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 102.34980 | 11.60917 | 102.34980 | 11.53121 | | 0.00 | 0 | 0.00 |
| ACL140 | | On 20/12/2012 | Spot Bond | 100.42347 | 95.51192 | 100.42347 | 94.77808 | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 102.41855 | 11.66285 | 102.41855 | 11.58448 | | 0.00 | 0 | 0.00 |
| ACL142 | | On 20/12/2014 | Spot Bond | 100.57096 | 22.81460 | 100.57096 | 22.64653 | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 100.76241 | 11.32154 | 100.76241 | 11.23800 | | 0.00 | 0 | 0.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 100.26297 | 10.65029 | 100.26297 | 10.57205 | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 100.42504 | 8.60581 | 100.42504 | 8.54250 | | 0.00 | 0 | 0.00 |
| ACL146 | | On 30/11/2013 | Spot Bond | 101.60514 | 48.49728 | 101.60514 | 48.13674 | | 0.00 | 0 | 0.00 |
| ACL149 | | On 20/03/2014 | Spot Bond | 100.61305 | 42.85791 | 100.61305 | 42.59964 | | 0.00 | 0 | 0.00 |
| ACL150 | | On 20/03/2014 | Spot Bond | 100.35023 | 42.73015 | 100.35023 | 42.47327 | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 100.41612 | 10.41862 | 100.41612 | 10.35595 | | 0.00 | 0 | 0.00 |
| ACL152 | | On 08/02/2014 | Spot Bond | 101.07263 | 38.12472 | 101.07263 | 37.84567 | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 100.37072 | 21.56121 | 100.37072 | 21.43157 | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL154 | On 20/03/2015 | Spot Bond | 100.36105 | 21.39620 | 100.36105 | 21.26756 | | | | 0.00 | 0 | 0.00 |
| ACL155 | On 20/03/2015 | Spot Bond | 100.37982 | 21.71650 | 100.37982 | 21.58590 | | | | 0.00 | 0 | 0.00 |
| ACL156 | On 20/03/2017 | Spot Bond | 100.41498 | 10.39649 | 100.41498 | 10.33395 | | | | 0.00 | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | 100.39511 | 10.00904 | 100.39511 | 9.94885 | | | | 0.00 | 0 | 0.00 |
| ACL158 | On 20/03/2015 | Spot Bond | 100.37243 | 21.59033 | 100.37243 | 21.46051 | | | | 0.00 | 0 | 0.00 |
| ACL159 | On 20/03/2015 | Spot Bond | 100.37868 | 21.69709 | 100.37868 | 21.56662 | | | | 0.00 | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 100.58046 | 11.35040 | 100.58046 | 11.29613 | | | | 0.00 | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 100.38479 | 15.90237 | 100.38479 | 15.80674 | | | | 0.00 | 0 | 0.00 |
| ACL163 | On 20/03/2015 | Spot Bond | 100.37527 | 21.63885 | 100.37527 | 21.50874 | | | | 0.00 | 0 | 0.00 |
| ACL164 | On 20/06/2014 | Spot Bond | 100.52552 | 32.98518 | 100.52552 | 32.74229 | | | | 0.00 | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | 100.96473 | 21.61052 | 100.96473 | 21.45076 | | | | 0.00 | 0 | 0.00 |
| ACL166 | On 20/03/2014 | Spot Bond | 100.34943 | 43.36706 | 100.34943 | 43.04821 | | | | 0.00 | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 109.48099 | 10.24248 | 109.48099 | 10.19037 | | | | 0.00 | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 100.41322 | 9.88737 | 100.41322 | 9.81463 | | | | 0.00 | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 103.04527 | 3.75253 | 103.04527 | 3.73352 | | | | 0.00 | 0 | 0.00 |
| ACL170 | On 20/03/2015 | Spot Bond | 100.37811 | 22.31247 | 100.37811 | 22.14838 | | | | 0.00 | 0 | 0.00 |
| ACL171 | On 30/11/2012 | Spot Bond | 100.00000 | 98.91599 | 100.00000 | 98.11828 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL172 | On 20/06/2015 | Spot Bond | 100.37910 | 17.02540 | 100.37910 | 16.90020 | | | 0.00 | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 100.39881 | 9.80813 | 100.39881 | 9.73599 | | | 0.00 | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 100.41280 | 8.80260 | 100.41280 | 8.73785 | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 100.38479 | 8.21905 | 100.38479 | 8.15861 | | | 0.00 | 0 | 0.00 |
| ACL176 | On 30/11/2012 | Spot Bond | 100.00000 | 98.91599 | 100.00000 | 98.11828 | | | 0.00 | 0 | 0.00 |
| ACL177 | On 20/09/2013 | Spot Bond | 100.37751 | 63.21425 | 100.37751 | 62.61560 | | | 0.00 | 0 | 0.00 |
| ACL178 | On 20/09/2014 | Spot Bond | 100.41000 | 31.16054 | 100.41000 | 30.86537 | | | 0.00 | 0 | 0.00 |
| ACL179 | On 30/11/2012 | Spot Bond | 100.00000 | 98.91599 | 100.00000 | 98.11828 | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 100.39600 | 17.33250 | 100.39600 | 17.16834 | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 100.42679 | 9.76055 | 100.42679 | 9.66807 | | | 0.00 | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 100.39881 | 9.24049 | 100.39881 | 9.15296 | | | 0.00 | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | 100.41560 | 8.11792 | 100.41560 | 8.04102 | | | 0.00 | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | 100.40776 | 9.40693 | 100.40776 | 9.31783 | | | 0.00 | 0 | 0.00 |
| ACL185 | On 20/09/2022 | Spot Bond | 101.11287 | 7.67490 | 101.11287 | 7.60176 | | | 0.00 | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 100.39293 | 4.47304 | 100.39293 | 4.43067 | | | 0.00 | 0 | 0.00 |
| ACL187 | On 20/09/2020 | Spot Bond | 100.41672 | 0.13984 | 100.41672 | 0.13852 | | | 0.00 | 0 | 0.00 |
| ACL188 | On 20/09/2020 | Spot Bond | 100.42399 | 0.13978 | 100.42399 | 0.13846 | | | 0.00 | 0 | 0.00 |
| ACL189 | On 20/09/2013 | Spot Bond | 100.31940 | 59.75382 | 100.31940 | 58.94956 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL190 | On 20/09/2013 | Spot Bond | 100.32262 | 59.75301 | 100.32262 | 58.94874 | | | 0.00 | 0 | 0.00 |
| ACL191 | On 20/09/2015 | Spot Bond | 100.00000 | 11.36346 | 100.00000 | 11.15595 | | | 0.00 | 0 | 0.00 |
| ACL192 | On 20/12/2015 | Spot Bond | 100.00000 | 7.57564 | 100.00000 | 7.43730 | | | 0.00 | 0 | 0.00 |
| ACL193 | On 20/09/2022 | Spot Bond | 100.00000 | 0.03865 | 100.00000 | 0.03791 | | | 0.00 | 0 | 0.00 |
| ACL194 | On 20/09/2022 | Spot Bond | 100.00000 | 0.03865 | 100.00000 | 0.03791 | | | 0.00 | 0 | 0.00 |
| ACL195 | On 20/06/2017 | Spot Bond | 100.00000 | 2.20571 | 100.00000 | 2.16070 | | | 0.00 | 0 | 0.00 |
| ACL196 | On 20/12/2017 | Spot Bond | 100.00000 | 1.46199 | 100.00000 | 1.43112 | | | 0.00 | 0 | 0.00 |
| ACL197 | On 20/06/2017 | Spot Bond | 100.00000 | 2.17941 | 100.00000 | 2.13174 | | | 0.00 | 0 | 0.00 |
| ACL198 | On 20/06/2017 | Spot Bond | 100.00000 | 2.08511 | 100.00000 | 2.02826 | | | 0.00 | 0 | 0.00 |
| ACL199 | On 20/06/2017 | Spot Bond | 100.00000 | 2.01355 | 100.00000 | 1.95012 | | | 0.00 | 0 | 0.00 |
| ACL200 | On 21/11/2016 | Spot Bond | 100.00000 | 3.94579 | 100.00000 | 3.91936 | | | 0.00 | 0 | 0.00 |
| ACL201 | On 20/12/2022 | Spot Bond | 100.00000 | 0.02259 | 100.00000 | 0.02179 | | | 0.00 | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | 100.00000 | 0.02259 | 100.00000 | 0.02179 | | | 0.00 | 0 | 0.00 |
| ADB01S | On 14/12/2012 | Spot Bond | 103.90964 | 99.42515 | 103.90964 | 98.62390 | | | 0.00 | 0 | 0.00 |
| ADB02S | On 14/12/2012 | Spot Bond | 103.89068 | 99.39749 | 103.89068 | 98.59661 | | | 0.00 | 0 | 0.00 |
| ADB03S | On 09/04/2013 | Spot Bond | 102.86773 | 76.04609 | 102.86773 | 75.58223 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 3.58737 | 100.00000 | 3.56137 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| AHF1A1 | On 21/11/2014 | Spot Bond | 100.89131 | 26.08257 | 100.89131 | 25.88723 | | | 403,565,240,000.00 | 4,000,000 | 8,000,000.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | 100.99451 | 26.64562 | 100.99451 | 26.44600 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | 101.06323 | 27.02063 | 101.06323 | 26.81813 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 100.00000 | 23.55263 | 100.00000 | 23.02625 | | | 0.00 | 0 | 1,000,000.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 100.00000 | 24.88664 | 100.00000 | 24.33045 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 100.00000 | 26.66532 | 100.00000 | 26.06937 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 104.59347 | 10.15503 | 104.59347 | 10.08448 | | | 0.00 | 0 | 4,526,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 122.89930 | 10.20782 | 122.89930 | 10.12754 | | | 0.00 | 0 | 0.00 |
| AIR02U | On 05/10/2014 | Spot Bond | 100.00000 | 32.32992 | 100.00000 | 32.09553 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 113.22249 | 16.38419 | 113.22249 | 16.26282 | | | 3,849,564,660.00 | 34,000 | 9,241,000.00 |
| AIR03U | On 26/10/2014 | Spot Bond | 100.00000 | 30.94084 | 100.00000 | 30.71651 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 12.41883 | 100.00000 | 12.33610 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 151.06546 | 3.44699 | 151.06546 | 3.41434 | | | 0.00 | 0 | 100,000.00 |
| AIRL02 | On 18/02/2014 | Spot Bond | 125.57279 | 34.59505 | 125.57279 | 34.32129 | | | 0.00 | 0 | 100,000.00 |
| ANG01 | On 14/01/2013 | Spot Bond | 100.00000 | 88.16425 | 100.00000 | 87.52998 | | | 0.00 | 0 | 0.00 |
| ANG02 | On 11/10/2013 | Spot Bond | 100.00000 | 49.62471 | 100.00000 | 48.51564 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 100.26923 | 11.30590 | 100.26923 | 11.22374 | | | 0.00 | 0 | 35,000,000.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 108.77896 | 10.86421 | 108.77896 | 10.78671 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|--------|------------------|---------------|
| BAW12 | On 17/04/2015 | Spot Bond | 99.90066 | 21.38603 | 99.90066 | 21.18652 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 99.89602 | 10.03661 | 99.89602 | 9.94299 | | | 0.00 | 0 | 0.00 |
| BAW14U | On 01/01/2014 | Spot Bond | 100.00000 | 42.99375 | 100.00000 | 42.59231 | | | 0.00 | 0 | 0.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 112.73330 | 18.86933 | 112.73330 | 18.73081 | | 9,469,597,200.00 | 84,000 | 84,000.00 | |
| BAW3 | On 02/10/2017 | Spot Bond | 100.19041 | 10.26566 | 100.19041 | 10.19110 | | | 0.00 | 0 | 0.00 |
| BAW4 | On 15/09/2013 | Spot Bond | 100.45105 | 64.90592 | 100.45105 | 64.42828 | | | 0.00 | 0 | 0.00 |
| BAW5 | On 15/09/2013 | Spot Bond | 102.32887 | 56.96318 | 102.32887 | 56.57439 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | 100.17231 | 30.15976 | 100.17231 | 29.94078 | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | 103.90134 | 29.03238 | 103.90134 | 28.83285 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 108.14051 | 11.84731 | 108.14051 | 11.76320 | | | 0.00 | 0 | 0.00 |
| BAW9 | On 03/02/2014 | Spot Bond | 101.25961 | 38.91868 | 101.25961 | 38.63334 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 104.66313 | 18.80062 | 104.66313 | 18.65866 | | | 0.00 | 0 | 0.00 |
| BAYA02 | On 30/06/2013 | Spot Bond | 100.27024 | 64.21740 | 100.27024 | 63.75069 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 102.35861 | 21.25569 | 102.35861 | 21.09835 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 102.28416 | 21.24496 | 102.28416 | 21.08780 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 100.27011 | 14.87112 | 100.27011 | 14.76303 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 102.23278 | 18.10473 | 102.23278 | 17.97085 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA08 | On 31/12/2017 | Spot Bond | 103.79822 | 13.89754 | 103.79822 | 13.79337 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 100.27685 | 17.18042 | 100.27685 | 17.05555 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 100.27685 | 17.18042 | 100.27685 | 17.05555 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 100.27691 | 17.18040 | 100.27691 | 17.05554 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 101.50925 | 17.89417 | 101.50925 | 17.76269 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 102.45999 | 18.80869 | 102.45999 | 18.66934 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 102.35861 | 21.25569 | 102.35861 | 21.09835 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 102.86494 | 16.22069 | 102.86494 | 16.10009 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 102.39307 | 12.47531 | 102.39307 | 12.38293 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 100.26206 | 14.54102 | 100.26206 | 14.43535 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 100.25556 | 13.23330 | 100.25556 | 13.13714 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 100.25556 | 13.23330 | 100.25556 | 13.13714 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 100.24109 | 32.14143 | 100.24109 | 31.90790 | | | 0.00 | 0 | 0.00 |
| BAYA21 | On 31/03/2013 | Spot Bond | 100.18420 | 92.85834 | 100.18420 | 92.17106 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 100.00000 | 19.73004 | 100.00000 | 19.58699 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 100.92479 | 12.38109 | 100.92479 | 12.26456 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 100.32752 | 13.06351 | 100.32752 | 12.94119 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 99.23300 | 11.33730 | 99.23300 | 11.23214 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA26 | On 30/09/2017 | Spot Bond | 99.11456 | 1.90176 | 99.11456 | 1.88414 | | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 100.00000 | 2.22562 | 100.00000 | 2.19607 | | | | 0.00 | 0 | 0.00 |
| BAYA28 | On 30/09/2013 | Spot Bond | 100.18154 | 56.99248 | 100.18154 | 56.23461 | | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 100.00000 | 7.39941 | 100.00000 | 7.29176 | | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 104.64060 | 21.95532 | 104.64060 | 21.78957 | | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 103.89800 | 18.99772 | 103.89800 | 18.85522 | | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 102.66503 | 18.00969 | 102.66503 | 17.87602 | | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 100.33517 | 13.25523 | 100.33517 | 13.13110 | | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 5.84915 | 100.00000 | 5.81602 | | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 21.46107 | 100.00000 | 21.30548 | | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 19.53199 | 100.00000 | 19.39038 | | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 12.05679 | 100.00000 | 11.96936 | | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 12.05679 | 100.00000 | 11.96936 | | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 14.57723 | 100.00000 | 14.47153 | | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 12.63092 | 100.00000 | 12.53934 | | | | 0.00 | 0 | 0.00 |
| BCJ01 | On 10/03/2013 | Spot Bond | 100.44416 | 92.82769 | 100.44416 | 91.42260 | | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | 100.27701 | 33.17626 | 100.27701 | 32.93250 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BCP2 | On 30/09/2015 | Spot Bond | 100.28373 | 20.65393 | 100.28373 | 20.50216 | | | 0.00 | 0 | 0.00 |
| BCP63U | On 07/12/2012 | Spot Bond | 100.00000 | 97.07447 | 100.00000 | 96.30607 | | | 0.00 | 0 | 0.00 |
| BCP64U | On 24/01/2013 | Spot Bond | 100.00000 | 86.08491 | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| BCP65U | On 15/02/2013 | Spot Bond | 100.00000 | 81.83857 | 100.00000 | 81.29176 | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 165.86185 | 2.93336 | 165.86185 | 2.90462 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 134.98268 | 8.87082 | 134.98268 | 8.80875 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 135.23863 | 10.14670 | 135.23863 | 10.07561 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 98.54987 | 8.97848 | 98.54987 | 8.91938 | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | 101.43384 | 39.44440 | 101.43384 | 39.15478 | | | 0.00 | 0 | 0.00 |
| BD310B | On 03/07/2013 | Spot Bond | 100.16538 | 62.48602 | 100.16538 | 62.03233 | | | 0.00 | 0 | 3,000,000.00 |
| BD310C | On 18/02/2014 | Spot Bond | 101.00289 | 37.84723 | 101.00289 | 37.57037 | | | 0.00 | 0 | 0.00 |
| BD311A | On 08/02/2014 | Spot Bond | 100.89815 | 37.48560 | 100.89815 | 37.21165 | | | 0.00 | 0 | 0.00 |
| BD311B | On 04/07/2013 | Spot Bond | 102.94694 | 62.34351 | 102.94694 | 61.87966 | | | 0.00 | 0 | 0.00 |
| BD311C | On 31/10/2013 | Spot Bond | 101.21182 | 57.33637 | 101.21182 | 56.91619 | | | 0.00 | 0 | 0.00 |
| BD311D | On 31/03/2013 | Spot Bond | 100.25001 | 92.90280 | 100.25001 | 92.21477 | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 100.66600 | 8.56609 | 100.66600 | 8.50294 | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 100.38899 | 30.79689 | 100.38899 | 30.57037 | | | 0.00 | 0 | 0.00 |
| BD32AU | On 08/05/2014 | Spot Bond | 100.00000 | 33.47261 | 100.00000 | 33.16007 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BEER01 | On 19/07/2013 | Spot Bond | 100.00000 | 66.53781 | 100.00000 | 66.09940 | | | 0.00 | 0 | 0.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 101.42461 | 10.42233 | 101.42461 | 10.34581 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 101.43555 | 10.47260 | 101.43555 | 10.39570 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 101.46836 | 10.62336 | 101.46836 | 10.54533 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 101.57774 | 11.12532 | 101.57774 | 11.04353 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 101.68711 | 11.62643 | 101.68711 | 11.54086 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 101.99310 | 13.02499 | 101.99310 | 12.92888 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 3.83947 | 100.00000 | 3.81163 | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 101.25226 | 9.96720 | 101.25226 | 9.89413 | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 101.32200 | 10.31277 | 101.32200 | 10.23712 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 101.35188 | 10.46076 | 101.35188 | 10.38399 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 101.36184 | 10.51006 | 101.36184 | 10.43294 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 101.48134 | 11.10119 | 101.48134 | 11.01964 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 101.64062 | 11.88760 | 101.64062 | 11.80015 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 3.75656 | 100.00000 | 3.72933 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 3.75656 | 100.00000 | 3.72933 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 100.41538 | 9.88755 | 100.41538 | 9.81481 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------|------------------|----------------|
| BG42A2 | On 15/03/2017 | Spot Bond | 100.45116 | 10.52174 | 100.45116 | 10.44430 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 100.46091 | 10.69464 | 100.46091 | 10.61593 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 105.04449 | 12.33541 | 105.04449 | 12.24940 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 100.49015 | 11.21319 | 100.49015 | 11.13065 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 100.54199 | 11.25809 | 100.54199 | 11.17517 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 2.68662 | 100.00000 | 2.66693 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 2.68662 | 100.00000 | 2.66693 | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | 109.02542 | 32.90821 | 109.02542 | 32.67559 | | 25,402,922,860.00 | | 233,000 | 17,460,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | 100.00000 | 2.26022 | 100.00000 | 2.20971 | | 107,439,000,000,000.00 | | 074,390,000 | 997,000,000.00 |
| BIDC24 | On 27/11/2012 | Spot Bond | 99.33557 | 99.72859 | 99.33557 | 98.92311 | | | 0.00 | 0 | 0.00 |
| BIDC25 | On 25/01/2013 | Spot Bond | 98.45450 | 86.07015 | 98.45450 | 85.47482 | | | 0.00 | 0 | 0.00 |
| BIDC26 | On 02/08/2013 | Spot Bond | 95.58562 | 63.27794 | 95.58562 | 62.93001 | | | 0.00 | 0 | 0.00 |
| BIDC27 | On 05/02/2013 | Spot Bond | 100.00000 | 83.71560 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| BIDC28 | On 20/02/2013 | Spot Bond | 100.00000 | 80.93126 | 100.00000 | 80.39648 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 100.78103 | 13.72590 | 100.78103 | 13.62021 | | | 0.00 | 0 | 0.00 |
| BLG1A5 | On 21/11/2032 | Spot Bond | 100.00000 | 6.40217 | 100.00000 | 6.35576 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 100.94045 | 6.70020 | 100.94045 | 6.64524 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 100.78378 | 13.74366 | 100.78378 | 13.63785 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| BLG1C | On 21/11/2015 | Spot Bond | 100.82929 | 14.03669 | 100.82929 | 13.92869 | | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 100.91196 | 14.56895 | 100.91196 | 14.45700 | | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 101.25521 | 16.77979 | 101.25521 | 16.65132 | | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 101.82396 | 13.00600 | 101.82396 | 12.90425 | | | | 0.00 | 0 | 0.00 |
| BMWFO3 | On 15/06/2013 | Spot Bond | 100.43475 | 64.76501 | 100.43475 | 64.28848 | | | | 0.00 | 0 | 43,000,000.00 |
| BSR05 | On 01/07/2013 | Spot Bond | 100.66283 | 62.39488 | 100.66283 | 61.93984 | | | | 0.00 | 0 | 0.00 |
| BSR08 | On 07/12/2012 | Spot Bond | 102.16271 | 100.05202 | 102.16271 | 99.24357 | | | | 0.00 | 0 | 0.00 |
| BSR09 | On 20/12/2013 | Spot Bond | 100.41213 | 44.94256 | 100.41213 | 44.51683 | | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 9.30245 | 100.00000 | 9.23501 | | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 117.90266 | 26.54637 | 117.90266 | 26.34325 | | | 10,139,628,760.00 | | 86,000 | 4,005,000.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 125.14109 | 13.95687 | 125.14109 | 13.84491 | | | 7,133,042,130.00 | | 57,000 | 102,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 102.03851 | 12.71291 | 102.03851 | 12.61907 | | | | 0.00 | 0 | 0.00 |
| CBL10 | On 06/05/2014 | Spot Bond | 101.32226 | 39.06758 | 101.32226 | 38.78100 | | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 111.35530 | 14.21177 | 111.35530 | 14.10789 | | | 21,380,217,600.00 | | 192,000 | 8,900,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 105.54647 | 13.63243 | 105.54647 | 13.53701 | | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 101.86680 | 10.32890 | 101.86680 | 10.25277 | | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 106.76252 | 14.65021 | 106.76252 | 14.54840 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| CBL15 | On 18/05/2015 | Spot Bond | 100.85304 | 19.60207 | 100.85304 | 19.41769 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 107.65219 | 10.86563 | 107.65219 | 10.78836 | | 21,853,394,570.00 | | 203,000 | 4,020,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 101.28817 | 0.32694 | 101.28817 | 0.32260 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 101.82280 | 11.64815 | 101.82280 | 22.57555 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 100.00000 | 10.59070 | 100.00000 | 10.35401 | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 122.47945 | 15.42542 | 122.47945 | 15.30509 | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 118.42047 | 14.99552 | 118.42047 | 14.88163 | | 1,184,204,700,000.00 | | 10,000,000 | 1,000,000.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 117.20315 | 11.44052 | 117.20315 | 11.35340 | | | 0.00 | 0 | 26,000,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 100.88420 | 14.88464 | 100.88420 | 14.77468 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 104.14474 | 17.70096 | 104.14474 | 17.61375 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 100.00000 | 30.35737 | 100.00000 | 29.67154 | | | 0.00 | 0 | 0.00 |
| CGR6 | On 18/02/2013 | Spot Bond | 101.65048 | 83.38666 | 101.65048 | 82.82586 | | | 0.00 | 0 | 0.00 |
| CGR7 | On 22/07/2014 | Spot Bond | 102.86721 | 33.05446 | 102.86721 | 32.80869 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 103.30382 | 23.37258 | 103.30382 | 23.19814 | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 100.80383 | 19.36624 | 100.80383 | 19.18217 | | | 0.00 | 0 | 0.00 |
| CLN100 | On 20/12/2012 | Spot Bond | 100.33426 | 95.14897 | 100.33426 | 94.41852 | | | 0.00 | 0 | 0.00 |
| CLN103 | On 20/03/2013 | Spot Bond | 100.61895 | 96.29297 | 100.61895 | 95.54989 | | | 0.00 | 0 | 0.00 |
| CLN104 | On 15/06/2014 | Spot Bond | 100.74860 | 35.47746 | 100.74860 | 35.21569 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN108 | On 20/06/2013 | Spot Bond | 100.40933 | 64.26719 | 100.40933 | 63.79443 | | | 0.00 | 0 | 0.00 |
| CLN110 | On 31/03/2013 | Spot Bond | 100.00000 | 76.81760 | 100.00000 | 76.35015 | | | 0.00 | 0 | 0.00 |
| CLN111 | On 31/03/2013 | Spot Bond | 100.00000 | 76.81760 | 100.00000 | 76.35015 | | | 0.00 | 0 | 0.00 |
| CLN112 | On 31/03/2013 | Spot Bond | 100.00000 | 76.81760 | 100.00000 | 76.35015 | | | 0.00 | 0 | 0.00 |
| CLN113 | On 31/03/2013 | Spot Bond | 100.00000 | 76.81760 | 100.00000 | 76.35015 | | | 0.00 | 0 | 0.00 |
| CLN114 | On 20/06/2013 | Spot Bond | 100.40933 | 64.26719 | 100.40933 | 63.79443 | | | 0.00 | 0 | 0.00 |
| CLN115 | On 20/06/2013 | Spot Bond | 100.40933 | 64.26719 | 100.40933 | 63.79443 | | | 0.00 | 0 | 0.00 |
| CLN116 | On 31/08/2013 | Spot Bond | 100.91360 | 68.00900 | 100.91360 | 67.50647 | | | 0.00 | 0 | 0.00 |
| CLN117 | On 20/06/2013 | Spot Bond | 100.41216 | 64.29513 | 100.41216 | 63.82215 | | | 0.00 | 0 | 0.00 |
| CLN118 | On 20/06/2013 | Spot Bond | 100.38376 | 64.01580 | 100.38376 | 63.54500 | | | 0.00 | 0 | 0.00 |
| CLN120 | On 20/06/2013 | Spot Bond | 100.36102 | 63.79231 | 100.36102 | 63.32325 | | | 0.00 | 0 | 0.00 |
| CLN123 | On 23/05/2013 | Spot Bond | 100.95747 | 81.79693 | 100.95747 | 81.25939 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 101.78237 | 19.83143 | 101.78237 | 19.68536 | | | 0.00 | 0 | 0.00 |
| CLN127 | On 01/07/2013 | Spot Bond | 100.19516 | 62.54701 | 100.19516 | 62.09275 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 101.76269 | 19.70868 | 101.76269 | 19.56354 | | | 0.00 | 0 | 0.00 |
| CLN132 | On 20/09/2013 | Spot Bond | 100.38372 | 64.01581 | 100.38372 | 63.54501 | | | 0.00 | 0 | 0.00 |
| CLN133 | On 20/09/2013 | Spot Bond | 100.36383 | 63.82026 | 100.36383 | 63.35098 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN134 | On 20/08/2015 | Spot Bond | 101.86667 | 20.35710 | 101.86667 | 20.20705 | | | 0.00 | 0 | 0.00 |
| CLN135 | On 22/08/2013 | Spot Bond | 100.97002 | 54.85327 | 100.97002 | 54.45214 | | | 0.00 | 0 | 0.00 |
| CLN136 | On 22/08/2013 | Spot Bond | 100.92517 | 54.70536 | 100.92517 | 54.30547 | | | 0.00 | 0 | 0.00 |
| CLN138 | On 31/08/2013 | Spot Bond | 101.01305 | 68.52517 | 101.01305 | 68.01838 | | | 0.00 | 0 | 0.00 |
| CLN140 | On 20/06/2013 | Spot Bond | 100.41784 | 64.35098 | 100.41784 | 63.87757 | | | 0.00 | 0 | 0.00 |
| CLN141 | On 20/06/2013 | Spot Bond | 100.39797 | 64.15546 | 100.39797 | 63.68357 | | | 0.00 | 0 | 0.00 |
| CLN143 | On 20/09/2013 | Spot Bond | 100.40359 | 64.21134 | 100.40359 | 63.73902 | | | 0.00 | 0 | 0.00 |
| CLN145 | On 20/09/2013 | Spot Bond | 104.39421 | 59.44350 | 104.39421 | 59.03112 | | | 0.00 | 0 | 0.00 |
| CLN147 | On 19/04/2013 | Spot Bond | 101.82300 | 76.20677 | 101.82300 | 75.75448 | | | 0.00 | 0 | 0.00 |
| CLN149 | On 20/09/2013 | Spot Bond | 102.79173 | 57.35144 | 102.79173 | 56.95855 | | | 0.00 | 0 | 0.00 |
| CLN152 | On 20/08/2013 | Spot Bond | 101.32621 | 56.11913 | 101.32621 | 55.70745 | | | 0.00 | 0 | 0.00 |
| CLN153 | On 25/11/2012 | Spot Bond | 100.86778 | 81.25398 | 100.86778 | 101.18450 | | | 0.00 | 0 | 0.00 |
| CLN154 | On 20/03/2014 | Spot Bond | 100.52565 | 45.62335 | 100.52565 | 45.28739 | | | 0.00 | 0 | 0.00 |
| CLN156 | On 20/12/2013 | Spot Bond | 101.34356 | 44.94105 | 101.34356 | 44.60771 | | | 0.00 | 0 | 0.00 |
| CLN157 | On 20/12/2013 | Spot Bond | 101.34356 | 44.94105 | 101.34356 | 44.60771 | | | 0.00 | 0 | 0.00 |
| CLN158 | On 19/04/2013 | Spot Bond | 99.85161 | 88.76307 | 99.85161 | 88.13730 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 101.22270 | 20.28779 | 101.22270 | 20.13910 | | | 0.00 | 0 | 0.00 |
| CLN162 | On 20/09/2015 | Spot Bond | 100.00000 | 18.63997 | 100.00000 | 18.50335 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN163 | On 20/09/2015 | Spot Bond | 100.00000 | 18.43528 | 100.00000 | 18.30016 | | | | 0.00 | 0 | 0.00 |
| CLN164 | On 30/04/2014 | Spot Bond | 100.00000 | 43.72671 | 100.00000 | 43.40968 | | | | 0.00 | 0 | 0.00 |
| CLN165 | On 30/04/2014 | Spot Bond | 100.00000 | 43.72671 | 100.00000 | 43.40968 | | | | 0.00 | 0 | 0.00 |
| CLN166 | On 30/04/2014 | Spot Bond | 100.00000 | 43.72671 | 100.00000 | 43.40968 | | | | 0.00 | 0 | 0.00 |
| CLN167 | On 30/04/2014 | Spot Bond | 100.00000 | 43.72671 | 100.00000 | 43.40968 | | | | 0.00 | 0 | 0.00 |
| CLN168 | On 30/04/2014 | Spot Bond | 100.00000 | 43.72671 | 100.00000 | 43.40968 | | | | 0.00 | 0 | 0.00 |
| CLN169 | On 30/04/2014 | Spot Bond | 100.00000 | 43.72671 | 100.00000 | 43.40968 | | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 100.42338 | 14.49095 | 100.42338 | 14.38435 | | | | 0.00 | 0 | 0.00 |
| CLN172 | On 30/04/2014 | Spot Bond | 100.00000 | 43.72671 | 100.00000 | 43.40968 | | | | 0.00 | 0 | 0.00 |
| CLN173 | On 25/11/2012 | Spot Bond | 100.00000 | 81.25501 | 100.00000 | 101.01524 | | | | 0.00 | 0 | 0.00 |
| CLN174 | On 31/03/2013 | Spot Bond | 100.50974 | 92.72212 | 100.50974 | 92.03382 | | | | 0.00 | 0 | 0.00 |
| CLN175 | On 31/03/2013 | Spot Bond | 100.82702 | 92.85445 | 100.82702 | 92.16319 | | | | 0.00 | 0 | 0.00 |
| CLN176 | On 31/03/2013 | Spot Bond | 100.54079 | 92.77712 | 100.54079 | 92.08822 | | | | 0.00 | 0 | 0.00 |
| CLN177 | On 31/03/2013 | Spot Bond | 100.49424 | 92.78087 | 100.49424 | 92.09223 | | | | 0.00 | 0 | 0.00 |
| CLN178 | On 15/04/2014 | Spot Bond | 100.00000 | 42.73986 | 100.00000 | 42.42999 | | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 100.39213 | 13.88674 | 100.39213 | 13.78461 | | | | 0.00 | 0 | 0.00 |
| CLN180 | On 26/05/2013 | Spot Bond | 100.00000 | 66.66807 | 100.00000 | 66.66805 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN181 | On 26/05/2013 | Spot Bond | 100.00000 | 66.66807 | 100.00000 | 66.66805 | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | 100.60029 | 14.52758 | 100.60029 | 14.42053 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 102.77141 | 13.80404 | 102.77141 | 13.71103 | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | 100.60029 | 14.52758 | 100.60029 | 14.42053 | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 100.01323 | 11.26761 | 100.01323 | 11.18591 | | | 0.00 | 0 | 0.00 |
| CLN187 | On 15/06/2014 | Spot Bond | 100.90290 | 37.67572 | 100.90290 | 37.39736 | | | 0.00 | 0 | 0.00 |
| CLN188 | On 20/06/2014 | Spot Bond | 100.91909 | 39.33977 | 100.91909 | 39.04907 | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 106.57524 | 7.21279 | 106.57524 | 7.16273 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 99.04734 | 12.65780 | 99.04734 | 13.37787 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 106.47706 | 3.45891 | 106.47706 | 3.43396 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 100.91984 | 14.20325 | 100.91984 | 14.10740 | | | 0.00 | 0 | 0.00 |
| CLN195 | On 15/06/2014 | Spot Bond | 101.01820 | 39.32253 | 101.01820 | 39.03170 | | | 0.00 | 0 | 0.00 |
| CLN196 | On 15/06/2016 | Spot Bond | 100.60029 | 14.52758 | 100.60029 | 14.42053 | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 100.60029 | 14.52758 | 100.60029 | 14.42053 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 106.09892 | 3.93217 | 106.09892 | 3.90359 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 106.04227 | 7.30650 | 106.04227 | 7.25341 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 100.61212 | 14.77261 | 100.61212 | 14.66374 | | | 0.00 | 0 | 0.00 |
| CLN205 | On 24/03/2013 | Spot Bond | 100.32240 | 94.51957 | 100.32240 | 93.79957 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN209 | On 20/03/2013 | Spot Bond | 100.39517 | 95.38010 | 100.39517 | 94.64560 | | | 0.00 | 0 | 0.00 |
| CLN210 | On 20/06/2013 | Spot Bond | 100.47626 | 64.92629 | 100.47626 | 64.44840 | | | 0.00 | 0 | 0.00 |
| CLN211 | On 20/12/2013 | Spot Bond | 100.57686 | 46.32478 | 100.57686 | 45.98350 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | 99.98364 | 28.92648 | 99.98364 | 28.71678 | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | 99.98339 | 29.00590 | 99.98339 | 28.79563 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 103.62392 | 12.57777 | 103.62392 | 12.49151 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | 99.99988 | 29.21218 | 99.99988 | 29.00039 | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | 99.99989 | 29.12382 | 99.99989 | 28.91267 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 99.79173 | 11.19330 | 99.79173 | 11.11230 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 99.80002 | 11.19187 | 99.80002 | 11.11088 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 103.81175 | 12.58644 | 103.81175 | 12.50001 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 103.81175 | 12.58644 | 103.81175 | 12.50001 | | | 0.00 | 0 | 0.00 |
| CLN223 | On 15/06/2014 | Spot Bond | 104.34821 | 37.64086 | 104.34821 | 37.35430 | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | 107.51178 | 38.35972 | 107.51178 | 38.05985 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 107.00303 | 14.97015 | 107.00303 | 14.86535 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 100.43472 | 11.19909 | 100.43472 | 11.11669 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 100.48341 | 12.17878 | 100.48341 | 12.08913 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| CLN228 | On 14/06/2013 | Spot Bond | | | 100.44030 | 64.53241 | 100.44030 | 64.05758 | | | | 0.00 | 0 | 0.00 |
| CLN229 | On 14/06/2013 | Spot Bond | | | 100.44323 | 64.55493 | 100.44323 | 64.07991 | | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | | | 99.90043 | 21.35340 | 99.90043 | 21.19872 | | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | | | 99.90043 | 21.35340 | 99.90043 | 21.19872 | | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | | | 100.94701 | 37.19543 | 100.94701 | 36.97061 | | | | 0.00 | 0 | 0.00 |
| CLN233 | On 02/02/2013 | Spot Bond | | | 101.15359 | 85.40007 | 101.15359 | 84.80679 | | | | 0.00 | 0 | 0.00 |
| CLN234 | On 19/04/2013 | Spot Bond | | | 99.83657 | 88.91741 | 99.83657 | 88.29065 | | | | 0.00 | 0 | 0.00 |
| CLN235 | On 19/04/2013 | Spot Bond | | | 99.83657 | 88.91741 | 99.83657 | 88.29065 | | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | | | 100.64882 | 13.80370 | 100.64882 | 13.72049 | | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | | | 101.05242 | 8.79245 | 101.05242 | 8.72810 | | | | 0.00 | 0 | 0.00 |
| CLN238 | On 15/02/2013 | Spot Bond | | | 100.93369 | 82.91021 | 100.93369 | 82.35204 | | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | | | 100.44136 | 10.91105 | 100.44136 | 10.84540 | | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | | | 100.86994 | 18.94561 | 100.86994 | 21.91514 | | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | | | 100.93114 | 9.03411 | 100.93114 | 9.47900 | | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | | | 101.19905 | 11.93466 | 101.19905 | 11.85525 | | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | | | 101.19905 | 11.93466 | 101.19905 | 11.85525 | | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | | | 100.81644 | 18.91425 | 100.81644 | 21.87771 | | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | | | 100.81889 | 18.93082 | 100.81889 | 21.89344 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN246 | On 24/02/2017 | Spot Bond | 100.84952 | 13.18748 | 100.84952 | 13.57986 | | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 101.47693 | 13.03029 | 101.47693 | 13.41662 | | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 100.47537 | 22.47069 | 100.47537 | 22.30529 | | | | 0.00 | 0 | 0.00 |
| CLN249 | On 24/02/2017 | Spot Bond | 101.44712 | 12.81245 | 101.44712 | 13.20196 | | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 100.26649 | 21.93825 | 100.26649 | 21.77707 | | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 100.26649 | 21.93825 | 100.26649 | 21.77707 | | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | 100.26649 | 21.93825 | 100.26649 | 21.77707 | | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 100.26649 | 21.93825 | 100.26649 | 21.77707 | | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 100.26649 | 21.93825 | 100.26649 | 21.77707 | | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 100.27379 | 22.11679 | 100.27379 | 21.95428 | | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 100.28582 | 10.37776 | 100.28582 | 10.30151 | | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 100.28582 | 10.37776 | 100.28582 | 10.30151 | | | | 0.00 | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | 100.28582 | 10.37776 | 100.28582 | 10.30151 | | | | 0.00 | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | 100.28582 | 10.37776 | 100.28582 | 10.30151 | | | | 0.00 | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | 100.28582 | 10.37776 | 100.28582 | 10.30151 | | | | 0.00 | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | 100.28785 | 10.43410 | 100.28785 | 10.35743 | | | | 0.00 | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | 106.98684 | 10.82147 | 106.98684 | 10.74488 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN263 | On 20/06/2014 | Spot Bond | 100.51194 | 32.76692 | 100.51194 | 32.52566 | | | 0.00 | 0 | 0.00 |
| CLN264 | On 18/08/2014 | Spot Bond | 100.89505 | 26.18842 | 100.89505 | 25.99703 | | | 0.00 | 0 | 0.00 |
| CLN265 | On 02/04/2013 | Spot Bond | 100.15533 | 89.99210 | 100.15533 | 89.13659 | | | 0.00 | 0 | 0.00 |
| CLN266 | On 16/03/2014 | Spot Bond | 100.39498 | 43.72419 | 100.39498 | 43.40259 | | | 0.00 | 0 | 0.00 |
| CLN267 | On 16/03/2014 | Spot Bond | 100.39498 | 43.72419 | 100.39498 | 43.40259 | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | 101.37065 | 9.76817 | 101.37065 | 9.67588 | | | 0.00 | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | 100.49989 | 11.64659 | 100.49989 | 11.56085 | | | 0.00 | 0 | 0.00 |
| CLN270 | On 24/02/2017 | Spot Bond | 101.35958 | 12.32285 | 101.35958 | 12.71978 | | | 0.00 | 0 | 0.00 |
| CLN271 | On 20/06/2017 | Spot Bond | 100.58462 | 13.36902 | 100.58462 | 13.27052 | | | 0.00 | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | 100.39320 | 9.69304 | 100.39320 | 9.62175 | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 100.39040 | 9.63550 | 100.39040 | 9.56463 | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 100.40357 | 9.69175 | 100.40357 | 9.62046 | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 100.91562 | 8.83027 | 100.91562 | 8.74717 | | | 0.00 | 0 | 0.00 |
| CLN276 | On 24/05/2017 | Spot Bond | 101.06552 | 10.14598 | 101.06552 | 8.69230 | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 100.99983 | 10.12359 | 100.99983 | 8.67388 | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 100.40244 | 9.66873 | 100.40244 | 9.59761 | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | 100.54373 | 20.34436 | 100.54373 | 20.19453 | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | 100.65226 | 9.48750 | 100.65226 | 9.39744 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN281 | On 21/06/2015 | Spot Bond | 100.36006 | 16.80791 | 100.36006 | 16.64876 | | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | 100.24531 | 16.41436 | 100.24531 | 16.25909 | | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | 100.37919 | 17.04861 | 100.37919 | 16.88716 | | | | 0.00 | 0 | 0.00 |
| CLN284 | On 20/06/2017 | Spot Bond | 100.44355 | 10.07247 | 100.44355 | 9.97702 | | | | 0.00 | 0 | 0.00 |
| CLN285 | On 20/06/2017 | Spot Bond | 100.44355 | 10.07247 | 100.44355 | 9.97702 | | | | 0.00 | 0 | 0.00 |
| CLN286 | On 20/06/2017 | Spot Bond | 100.44355 | 10.07247 | 100.44355 | 9.97702 | | | | 0.00 | 0 | 0.00 |
| CLN287 | On 20/06/2017 | Spot Bond | 100.44355 | 10.07247 | 100.44355 | 9.97702 | | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | 101.18342 | 9.01678 | 101.18342 | 8.89721 | | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | 100.81012 | 9.11887 | 100.81012 | 8.99830 | | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | 100.17296 | 2.23845 | 100.17296 | 2.20622 | | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | 100.17296 | 2.23845 | 100.17296 | 2.20622 | | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | 100.17084 | 2.23859 | 100.17084 | 2.20637 | | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 100.14936 | 2.20349 | 100.14936 | 2.17320 | | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 100.14949 | 2.23618 | 100.14949 | 2.20360 | | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | 100.15029 | 2.20963 | 100.15029 | 2.17891 | | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 100.00000 | 1.49642 | 100.00000 | 1.46910 | | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 100.00000 | 2.15280 | 100.00000 | 2.11816 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN298 | On 30/06/2017 | Spot Bond | 100.00000 | 2.15910 | 100.00000 | 2.12389 | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 100.00000 | 2.13014 | 100.00000 | 2.09292 | | | 0.00 | 0 | 0.00 |
| CLN300 | On 20/12/2017 | Spot Bond | 100.00000 | 1.43292 | 100.00000 | 1.39914 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 100.00000 | 1.36776 | 100.00000 | 1.32778 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 100.00000 | 1.15610 | 100.00000 | 1.73415 | | | 0.00 | 0 | 0.00 |
| CLN39 | On 07/02/2016 | Spot Bond | 100.00000 | 21.51741 | 100.00000 | 21.37563 | | | 0.00 | 0 | 0.00 |
| CLN40 | On 07/02/2016 | Spot Bond | 100.00000 | 21.51741 | 100.00000 | 21.37563 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 34.94295 | 0.70320 | 34.94295 | 0.70134 | | | 0.00 | 0 | 0.00 |
| CLN44 | On 31/03/2013 | Spot Bond | 154.47129 | 66.35988 | 154.47129 | 65.81339 | | | 0.00 | 0 | 0.00 |
| CLN46 | On 07/03/2013 | Spot Bond | 100.53703 | 98.42830 | 100.53703 | 97.64308 | | | 0.00 | 0 | 0.00 |
| CLN47 | On 07/03/2013 | Spot Bond | 100.53241 | 98.41630 | 100.53241 | 97.63121 | | | 0.00 | 0 | 0.00 |
| CLN48 | On 07/03/2013 | Spot Bond | 100.00000 | 121.75443 | 100.00000 | 120.94639 | | | 0.00 | 0 | 0.00 |
| CLN49 | On 31/03/2013 | Spot Bond | 154.29358 | 101.67938 | 154.29358 | 100.81829 | | | 0.00 | 0 | 0.00 |
| CLN50 | On 07/03/2013 | Spot Bond | 100.52779 | 98.40430 | 100.52779 | 97.61935 | | | 0.00 | 0 | 0.00 |
| CLN51 | On 07/03/2013 | Spot Bond | 152.83040 | 71.24532 | 152.83040 | 70.62187 | | | 0.00 | 0 | 0.00 |
| CLN52 | On 30/04/2013 | Spot Bond | 101.20452 | 86.10440 | 101.20452 | 85.50592 | | | 0.00 | 0 | 0.00 |
| CLN54 | On 30/04/2013 | Spot Bond | 101.20452 | 86.10440 | 101.20452 | 85.50592 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 156.76383 | 5.30435 | 156.76383 | 5.24747 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN56 | On 30/04/2013 | Spot Bond | 94.77223 | 74.31242 | 94.77223 | 73.90195 | | | 0.00 | 0 | 0.00 |
| CLN57 | On 30/04/2013 | Spot Bond | 97.02201 | 73.81669 | 97.02201 | 73.40214 | | | 0.00 | 0 | 0.00 |
| CLN58 | On 07/03/2013 | Spot Bond | 100.53241 | 98.41630 | 100.53241 | 97.63121 | | | 0.00 | 0 | 0.00 |
| CLN59 | On 07/03/2013 | Spot Bond | 100.53241 | 98.41630 | 100.53241 | 97.63121 | | | 0.00 | 0 | 0.00 |
| CLN61 | On 02/03/2028 | Spot Bond | 100.00000 | 15.84652 | 100.00000 | 15.73037 | | | 0.00 | 0 | 0.00 |
| CLN71 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00042 | 100.00000 | 0.00042 | | | 0.00 | 0 | 0.00 |
| CLN72 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00042 | 100.00000 | 0.00042 | | | 0.00 | 0 | 0.00 |
| CLN78 | On 19/04/2013 | Spot Bond | 101.10498 | 74.90279 | 101.10498 | 74.46045 | | | 0.00 | 0 | 0.00 |
| CLN81 | On 18/04/2028 | Spot Bond | 120.49629 | 7.45537 | 120.49629 | 7.39765 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 134.98268 | 0.00019 | 134.98268 | 0.00019 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 135.23863 | 0.00021 | 135.23863 | 0.00021 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 78.86322 | 18.53681 | 78.86322 | 18.44843 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 78.68249 | 18.59120 | 78.68249 | 18.50272 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 100.01914 | 11.91460 | 100.01914 | 11.82821 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 100.01914 | 11.91460 | 100.01914 | 11.82821 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 100.44036 | 12.68032 | 100.44036 | 12.58701 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 100.40864 | 10.68627 | 100.40864 | 10.60766 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|----------------|
| CLNF07 | On 20/06/2017 | Spot Bond | 100.41492 | 9.92189 | 100.41492 | 9.84890 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2013 | Spot Bond | 100.01997 | 59.67895 | 100.01997 | 61.58119 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 100.41000 | 10.03828 | 100.41000 | 9.96444 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 101.50812 | 9.85329 | 101.50812 | 9.72228 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 109.94659 | 16.07455 | 109.94659 | 15.95825 | | | 0.00 | 0 | 0.00 |
| COJ03 | On 26/04/2013 | Spot Bond | 106.29178 | 72.82628 | 106.29178 | 72.38703 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 106.25789 | 13.52670 | 106.25789 | 13.43255 | | 1,275,094,680,000.00 | 12,000,000 | 2,059,000.00 | |
| COJ05 | On 05/06/2023 | Spot Bond | 122.59946 | 15.68836 | 122.59946 | 15.56588 | | | 0.00 | 0 | 339,547,000.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 112.90836 | 20.48933 | 112.90836 | 20.33954 | | | 0.00 | 0 | 30,100,000.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 111.62273 | 11.35332 | 111.62273 | 11.27018 | | | 0.00 | 0 | 0.00 |
| COJ10C | On 18/01/2013 | Spot Bond | 100.00000 | 92.43974 | 100.00000 | 91.78103 | | | 0.00 | 0 | 0.00 |
| COJ12C | On 17/02/2013 | Spot Bond | 5.86800 | 104.47354 | 5.86800 | 104.42384 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 100.79434 | 21.92957 | 100.79434 | 21.76945 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 100.83040 | 9.27880 | 100.83040 | 9.21104 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 100.70290 | 21.84728 | 100.70290 | 21.68615 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 101.26682 | 16.10315 | 101.26682 | 15.88946 | | | 0.00 | 0 | 0.00 |
| CPL008 | On 27/11/2012 | Spot Bond | 100.65651 | 99.72499 | 100.65651 | 98.90895 | | | 0.00 | 0 | 0.00 |
| CPL009 | On 07/12/2012 | Spot Bond | 100.45141 | 99.64107 | 100.45141 | 98.84892 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| CPL010 | On 25/02/2013 | Spot Bond | 100.00000 | 99.99986 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| DENG28 | On 12/02/2013 | Spot Bond | 100.00000 | 82.39278 | 100.00000 | 81.83857 | | | | 0.00 | 0 | 0.00 |
| DENG31 | On 02/04/2013 | Spot Bond | 100.00000 | 76.25867 | 100.00000 | 75.79649 | | | | 0.00 | 0 | 0.00 |
| DENG41 | On 28/01/2013 | Spot Bond | 100.18699 | 85.25691 | 100.18699 | 84.66253 | | | | 0.00 | 0 | 0.00 |
| DENG42 | On 03/04/2013 | Spot Bond | 100.13300 | 78.00310 | 100.13300 | 77.53085 | | | | 0.00 | 0 | 0.00 |
| DRD03 | On 02/07/2014 | Spot Bond | 100.21016 | 46.06911 | 100.21016 | 45.46297 | | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 100.22082 | 22.73804 | 100.22082 | 22.43884 | | | | 0.00 | 0 | 0.00 |
| DRD05 | On 03/10/2013 | Spot Bond | 100.19483 | 62.72780 | 100.19483 | 61.90258 | | | | 0.00 | 0 | 0.00 |
| DV13 | On 25/08/2013 | Spot Bond | 104.31041 | 60.17560 | 104.31041 | 59.76520 | | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 133.09009 | 20.17013 | 133.09009 | 20.00216 | | | | 0.00 | 0 | 14,300,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 111.95336 | 11.18938 | 111.95336 | 11.10857 | | | 1,402,551,694,080.00 | 12,528,000 | 76,652,000.00 | |
| DV23 | On 27/02/2023 | Spot Bond | 110.94098 | 11.22288 | 110.94098 | 11.14243 | | | 9,540,924,280.00 | 86,000 | 137,788,000.00 | |
| E170 | On 01/08/2020 | Spot Bond | 142.91138 | 13.33223 | 142.91138 | 13.21555 | | | | 0.00 | 0 | 23,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 101.79146 | 17.99266 | 101.79146 | 17.86014 | | | | 0.00 | 0 | 0.00 |
| EFC01 | On 31/08/2014 | Spot Bond | 100.97946 | 26.75824 | 100.97946 | 26.50353 | | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 101.06163 | 11.18880 | 101.06163 | 11.08222 | | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 101.11630 | 4.67617 | 101.11630 | 4.63160 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| EFC04 | On 31/08/2017 | Spot Bond | 101.17092 | 1.95273 | 101.17092 | 1.93411 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 126.54006 | 13.22091 | 126.54006 | 13.11190 | | 2,530,801,200,000.00 | 20,000,000 | 60,000,000.00 | |
| EL28 | On 02/05/2028 | Spot Bond | 1.81000 | 113.31350 | 1.81000 | 113.26920 | | | 0.00 | 0 | 41,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 1.90000 | 101.07603 | 1.90000 | 101.02009 | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 111.69838 | 12.75738 | 111.69838 | 12.66542 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 112.15374 | 11.57924 | 112.15374 | 11.49411 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 106.65311 | 9.93066 | 106.65311 | 9.86056 | | | 0.00 | 0 | 6,000,000.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 100.93077 | 14.53814 | 100.93077 | 14.43186 | | | 0.00 | 0 | 0.00 |
| EPFC02 | On 07/11/2013 | Spot Bond | 100.00000 | 47.86464 | 100.00000 | 46.79491 | | | 0.00 | 0 | 0.00 |
| EPFC03 | On 18/02/2013 | Spot Bond | 100.00000 | 81.29176 | 100.00000 | 80.75221 | | | 0.00 | 0 | 0.00 |
| EQ181U | On 03/12/2012 | Spot Bond | 100.00000 | 100.79445 | 100.00000 | 99.98810 | | | 0.00 | 0 | 0.00 |
| EQ182U | On 11/12/2012 | Spot Bond | 100.00000 | 96.05263 | 100.00000 | 95.30026 | | | 0.00 | 0 | 0.00 |
| EQ183U | On 24/01/2013 | Spot Bond | 100.00000 | 86.08491 | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| EQ184U | On 13/02/2013 | Spot Bond | 100.00000 | 86.65051 | 100.00000 | 86.06896 | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 126.47802 | 22.05404 | 126.47802 | 21.87035 | | | 0.00 | 0 | 100,000.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 109.43400 | 25.90529 | 109.43400 | 25.72161 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 107.25989 | 19.00022 | 107.25989 | 18.85200 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 101.66692 | 10.76524 | 101.66692 | 10.66328 | | | 0.00 | 0 | 70,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|----------------|
| ERS3A8 | On 17/11/2014 | Spot Bond | 101.14823 | 27.17366 | 101.14823 | 26.97463 | | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 101.05103 | 26.68382 | 101.05103 | 26.48856 | | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 100.00000 | 0.00911 | 100.00000 | 0.00890 | | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 101.17066 | 27.28662 | 101.17066 | 27.08673 | | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 100.00000 | 0.00911 | 100.00000 | 0.00890 | | | | 0.00 | 0 | 0.00 |
| ERSA10 | On 17/08/2013 | Spot Bond | 100.93125 | 55.09312 | 100.93125 | 54.69037 | | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 100.96871 | 26.26893 | 100.96871 | 26.07683 | | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 100.99870 | 14.68628 | 100.99870 | 14.57886 | | | | 0.00 | 0 | 0.00 |
| ERSA13 | On 17/08/2013 | Spot Bond | 100.93575 | 55.10663 | 100.93575 | 54.70377 | | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 100.00000 | 0.00911 | 100.00000 | 0.00890 | | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 100.00000 | 0.00911 | 100.00000 | 0.00890 | | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 105.94219 | 17.86861 | 105.94219 | 17.74384 | | | | 0.00 | 0 | 64,900,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 111.43974 | 9.85105 | 111.43974 | 9.77940 | | | 463,143,559,440.00 | | 4,156,000 | 503,971,000.00 |
| ES23 | On 25/01/2023 | Spot Bond | 117.73441 | 11.61066 | 117.73441 | 11.52336 | | | 23,546,882,000.00 | | 200,000 | 265,126,000.00 |
| ES26 | On 02/04/2026 | Spot Bond | 95.26383 | 9.27253 | 95.26383 | 9.21319 | | | 1,209,945,904,830.00 | | 12,701,000 | 44,938,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 8.95000 | 87.89269 | 8.94500 | 87.87082 | | | 133,909,900,000.00 | | 14,962,000 | 497,562,000.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 100.85636 | 14.85399 | 100.85636 | 18.70144 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| FIFC02 | On 14/12/2012 | Spot Bond | 100.35540 | 97.85941 | 100.35540 | 97.09628 | | | 0.00 | 0 | 0.00 |
| FIFC03 | On 09/10/2013 | Spot Bond | 100.00000 | 50.75913 | 100.00000 | 49.62471 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 10.84435 | 100.00000 | 10.76573 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 10.55289 | 100.00000 | 10.47638 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On 15/08/2013 | Spot Bond | 101.07344 | 55.66855 | 101.07344 | 55.26110 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On 15/08/2013 | Spot Bond | 101.11222 | 55.78127 | 101.11222 | 55.37284 | | | 0.00 | 0 | 0.00 |
| FR2C3C | On 15/08/2013 | Spot Bond | 101.23627 | 56.14176 | 101.23627 | 55.73024 | | | 0.00 | 0 | 0.00 |
| FR2D3D | On 15/08/2013 | Spot Bond | 101.30601 | 56.34442 | 101.30601 | 55.93117 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 105.15565 | 30.08546 | 105.15565 | 29.87551 | | 1,259,344,064,400.00 | 11,976,000 | 22,373,000.00 | |
| FRB05 | On 21/12/2018 | Spot Bond | 103.15112 | 12.38985 | 103.15112 | 12.30567 | | | 0.00 | 0 | 0.00 |
| FRB07 | On 06/12/2012 | Spot Bond | 100.55742 | 98.71174 | 100.55742 | 97.92410 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 100.49836 | 10.89575 | 100.49836 | 10.81553 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 100.49830 | 8.55763 | 100.49830 | 8.49462 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 101.51768 | 9.69215 | 101.51768 | 9.62093 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 111.84945 | 16.15053 | 111.84945 | 16.03335 | | | 0.00 | 0 | 4,220,000.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 100.44644 | 9.85718 | 100.44644 | 9.78465 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On 30/06/2014 | Spot Bond | 100.00000 | 49.08534 | 100.00000 | 48.75013 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On 31/03/2013 | Spot Bond | 211.83970 | 59.76604 | 211.83970 | 59.16897 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| FRBI07 | On 07/07/2013 | Spot Bond | 105.16707 | 65.46836 | 105.16707 | 65.01887 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 121.95151 | 3.42712 | 121.95151 | 3.39980 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 266.05149 | 4.57843 | 266.05149 | 4.51538 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 145.44748 | 2.12131 | 145.44748 | 2.10229 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 186.40405 | 3.43703 | 186.40405 | 3.40013 | | 559,212,150,000.00 | 3,000,000 | 3,000,000.00 | |
| FRBN04 | On 15/09/2015 | Spot Bond | 118.97136 | 20.14894 | 118.97136 | 19.99365 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On 15/09/2015 | Spot Bond | 100.00000 | 24.78595 | 100.00000 | 24.61993 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On 15/09/2015 | Spot Bond | 100.00000 | 24.78595 | 100.00000 | 24.61993 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 51.72712 | 3.54418 | 51.72712 | 3.53209 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 32.59207 | 3.46357 | 32.59207 | 3.45555 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 31.38364 | 3.74085 | 31.38364 | 3.73249 | | | 0.00 | 0 | 0.00 |
| FRC04 | On 03/06/2014 | Spot Bond | 103.71290 | 40.24238 | 103.71290 | 39.96773 | | | 0.00 | 0 | 0.00 |
| FRC08 | On 29/04/2013 | Spot Bond | 101.43171 | 86.51904 | 101.43171 | 85.91514 | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | 101.42118 | 12.62293 | 101.42118 | 13.01521 | | | 0.00 | 0 | 0.00 |
| FRC103 | On 20/03/2014 | Spot Bond | 100.70350 | 47.34014 | 100.70350 | 47.05463 | | | 0.00 | 0 | 0.00 |
| FRC104 | On 20/03/2014 | Spot Bond | 100.43778 | 43.86886 | 100.43778 | 43.60492 | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | 101.37968 | 12.31953 | 101.37968 | 12.71624 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC106 | | On 24/02/2017 | Spot Bond | 101.37968 | 12.31953 | 101.37968 | 12.71624 | | 0.00 | 0 | 0.00 |
| FRC107 | | On 03/06/2021 | Spot Bond | 100.95684 | 11.39953 | 100.95684 | 11.31526 | | 0.00 | 0 | 0.00 |
| FRC108 | | On 24/02/2017 | Spot Bond | 101.35502 | 12.13928 | 101.35502 | 12.53862 | | 0.00 | 0 | 0.00 |
| FRC109 | | On 20/06/2017 | Spot Bond | 100.49706 | 11.58914 | 100.49706 | 11.50382 | | 0.00 | 0 | 0.00 |
| FRC11 | | On 26/05/2013 | Spot Bond | 100.81157 | 81.17125 | 100.81157 | 67.26658 | | 0.00 | 0 | 0.00 |
| FRC110 | | On 15/06/2016 | Spot Bond | 100.62812 | 15.01493 | 100.62812 | 14.90426 | | 0.00 | 0 | 0.00 |
| FRC112 | | On 20/06/2017 | Spot Bond | 100.42343 | 10.09446 | 100.42343 | 10.02019 | | 0.00 | 0 | 0.00 |
| FRC113 | | On 20/06/2017 | Spot Bond | 100.46990 | 11.03745 | 100.46990 | 10.95622 | | 0.00 | 0 | 0.00 |
| FRC114 | | On 20/06/2014 | Spot Bond | 100.53541 | 33.35335 | 100.53541 | 33.10772 | | 0.00 | 0 | 0.00 |
| FRC115 | | On 20/06/2017 | Spot Bond | 98.00000 | 9.48765 | 98.00000 | 9.39010 | | 0.00 | 0 | 0.00 |
| FRC116 | | On 20/06/2017 | Spot Bond | 100.00000 | 8.86108 | 100.00000 | 8.75733 | | 0.00 | 0 | 0.00 |
| FRC117 | | On 15/06/2016 | Spot Bond | 100.61842 | 14.84494 | 100.61842 | 14.73554 | | 0.00 | 0 | 0.00 |
| FRC118 | | On 20/06/2017 | Spot Bond | 100.45750 | 11.01598 | 100.45750 | 10.93491 | | 0.00 | 0 | 0.00 |
| FRC119 | | On 20/06/2017 | Spot Bond | 100.56313 | 13.19886 | 100.56313 | 13.10163 | | 0.00 | 0 | 0.00 |
| FRC120 | | On 20/06/2017 | Spot Bond | 100.61014 | 14.17427 | 100.61014 | 14.06982 | | 0.00 | 0 | 0.00 |
| FRC121 | | On 20/06/2017 | Spot Bond | 100.43349 | 10.52147 | 100.43349 | 10.44406 | | 0.00 | 0 | 0.00 |
| FRC122 | | On 20/06/2017 | Spot Bond | 100.51033 | 11.87650 | 100.51033 | 11.78906 | | 0.00 | 0 | 0.00 |
| FRC123 | | On 20/06/2017 | Spot Bond | 100.67570 | 15.53867 | 100.67570 | 15.42410 | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC124 | On 20/06/2017 | Spot Bond | 100.44913 | 10.17642 | 100.44913 | 10.07999 | | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 100.00000 | 7.84677 | 100.00000 | 7.74269 | | | | 0.00 | 0 | 0.00 |
| FRC126 | On 20/09/2017 | Spot Bond | 100.53319 | 11.74492 | 100.53319 | 11.63355 | | | | 0.00 | 0 | 0.00 |
| FRC127 | On 20/09/2017 | Spot Bond | 100.63883 | 13.72575 | 100.63883 | 13.59547 | | | | 0.00 | 0 | 0.00 |
| FRC128 | On 20/09/2017 | Spot Bond | 100.48091 | 10.76877 | 100.48091 | 10.66669 | | | | 0.00 | 0 | 0.00 |
| FRC129 | On 20/09/2017 | Spot Bond | 100.51430 | 11.39194 | 100.51430 | 11.28393 | | | | 0.00 | 0 | 0.00 |
| FRC130 | On 20/09/2017 | Spot Bond | 100.60627 | 13.11425 | 100.60627 | 12.98981 | | | | 0.00 | 0 | 0.00 |
| FRC131 | On 20/09/2017 | Spot Bond | 100.56147 | 12.27418 | 100.56147 | 12.15776 | | | | 0.00 | 0 | 0.00 |
| FRC132 | On 20/09/2017 | Spot Bond | 100.63331 | 13.62213 | 100.63331 | 13.49285 | | | | 0.00 | 0 | 0.00 |
| FRC133 | On 20/09/2017 | Spot Bond | 100.67296 | 14.36799 | 100.67296 | 14.23157 | | | | 0.00 | 0 | 0.00 |
| FRC134 | On 20/09/2017 | Spot Bond | 100.60461 | 13.08315 | 100.60461 | 12.95901 | | | | 0.00 | 0 | 0.00 |
| FRC135 | On 20/09/2017 | Spot Bond | 100.58527 | 13.24316 | 100.58527 | 13.11753 | | | | 0.00 | 0 | 0.00 |
| FRC136 | On 20/09/2017 | Spot Bond | 100.52263 | 11.54768 | 100.52263 | 11.43819 | | | | 0.00 | 0 | 0.00 |
| FRC137 | On 20/09/2017 | Spot Bond | 100.51264 | 11.88407 | 100.51264 | 11.77139 | | | | 0.00 | 0 | 0.00 |
| FRC138 | On 20/09/2017 | Spot Bond | 100.64764 | 13.89153 | 100.64764 | 13.75967 | | | | 0.00 | 0 | 0.00 |
| FRC139 | On 20/09/2017 | Spot Bond | 100.63938 | 13.73611 | 100.63938 | 13.60573 | | | | 0.00 | 0 | 0.00 |
| FRC140 | On 20/09/2017 | Spot Bond | 100.61676 | 13.31121 | 100.61676 | 13.18489 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC141 | On 20/09/2017 | Spot Bond | 100.64874 | 13.91225 | 100.64874 | 13.78019 | | | 0.00 | 0 | 0.00 |
| FRC142 | On 20/09/2017 | Spot Bond | 100.54761 | 12.01477 | 100.54761 | 11.90083 | | | 0.00 | 0 | 0.00 |
| FRC143 | On 20/09/2017 | Spot Bond | 100.48314 | 10.81032 | 100.48314 | 10.70786 | | | 0.00 | 0 | 0.00 |
| FRC144 | On 20/09/2017 | Spot Bond | 100.40273 | 9.31331 | 100.40273 | 9.22509 | | | 0.00 | 0 | 0.00 |
| FRC145 | On 20/09/2017 | Spot Bond | 100.68010 | 14.50261 | 100.68010 | 14.36491 | | | 0.00 | 0 | 0.00 |
| FRC146 | On 20/09/2014 | Spot Bond | 100.48314 | 32.20274 | 100.48314 | 31.89751 | | | 0.00 | 0 | 0.00 |
| FRC147 | On 20/09/2015 | Spot Bond | 100.54650 | 19.88471 | 100.54650 | 19.69613 | | | 0.00 | 0 | 0.00 |
| FRC148 | On 24/02/2017 | Spot Bond | 101.08864 | 2.54029 | 101.08864 | 3.77241 | | | 0.00 | 0 | 0.00 |
| FRC149 | On 20/09/2015 | Spot Bond | 100.52041 | 10.60779 | 100.52041 | 10.50721 | | | 0.00 | 0 | 0.00 |
| FRC150 | On 20/09/2017 | Spot Bond | 100.44745 | 1.87799 | 100.44745 | 1.86019 | | | 0.00 | 0 | 0.00 |
| FRC151 | On 20/09/2017 | Spot Bond | 98.00000 | 1.62486 | 98.00000 | 1.58964 | | | 0.00 | 0 | 0.00 |
| FRC152 | On 20/12/2017 | Spot Bond | 100.00000 | 1.51492 | 100.00000 | 1.48954 | | | 0.00 | 0 | 0.00 |
| FRC153 | On 20/12/2017 | Spot Bond | 100.00000 | 1.51492 | 100.00000 | 1.48954 | | | 0.00 | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | 100.00000 | 1.46630 | 100.00000 | 1.43587 | | | 0.00 | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | 100.00000 | 1.22505 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC17 | On 03/06/2014 | Spot Bond | 103.88434 | 35.47139 | 103.88434 | 35.22897 | | | 0.00 | 0 | 0.00 |
| FRC29 | On 22/07/2014 | Spot Bond | 101.69803 | 28.90697 | 101.69803 | 28.69422 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 100.46014 | 18.54109 | 100.46014 | 18.40463 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC40 | On 20/12/2015 | Spot Bond | 100.45737 | 15.14982 | 100.45737 | 15.03832 | | | 0.00 | 0 | 0.00 |
| FRC41 | On 25/10/2013 | Spot Bond | 101.67764 | 58.94885 | 101.67764 | 58.51507 | | | 0.00 | 0 | 0.00 |
| FRC42 | On 25/11/2012 | Spot Bond | 6.90500 | 100.00000 | 6.90500 | 99.96217 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 98.80765 | 10.73909 | 98.80765 | 10.66122 | | | 0.00 | 0 | 0.00 |
| FRC47 | On 18/02/2013 | Spot Bond | 113.68077 | 79.26308 | 113.68077 | 78.68037 | | | 0.00 | 0 | 0.00 |
| FRC55 | On 11/07/2013 | Spot Bond | 100.00003 | 60.72153 | 100.00003 | 60.28131 | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | 100.38660 | 30.75586 | 100.38660 | 30.52965 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 101.46163 | 9.05890 | 101.46163 | 8.99237 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 109.33538 | 7.13893 | 109.33538 | 7.08835 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 100.46640 | 13.19688 | 100.46640 | 13.09975 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 100.47150 | 13.29792 | 100.47150 | 13.20005 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 109.51236 | 5.46878 | 109.51236 | 5.42998 | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | 111.32550 | 25.68886 | 111.32550 | 25.53137 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 109.33538 | 5.01633 | 109.33538 | 4.98078 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 114.09057 | 6.10720 | 114.09057 | 6.06242 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 114.42023 | 8.63117 | 114.42023 | 8.57723 | | | 0.00 | 0 | 0.00 |
| FRC75 | On 20/12/2012 | Spot Bond | 100.45580 | 95.64368 | 100.45580 | 94.90861 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC76 | On 28/07/2017 | Spot Bond | 101.66489 | 10.09740 | 101.66489 | 10.02312 | | | 0.00 | 0 | 0.00 |
| FRC77 | On 15/06/2016 | Spot Bond | 100.00000 | 18.54654 | 100.00000 | 18.41061 | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | 100.79789 | 17.99151 | 100.79789 | 17.85871 | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | 100.69405 | 16.17019 | 100.69405 | 16.05094 | | | 0.00 | 0 | 0.00 |
| FRC80 | On 15/06/2016 | Spot Bond | 4.73000 | 107.87848 | 4.73000 | 107.81110 | | | 0.00 | 0 | 0.00 |
| FRC81 | On 20/12/2012 | Spot Bond | 100.56499 | 96.08982 | 100.56499 | 95.35057 | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | 100.70697 | 16.39659 | 100.70697 | 16.27566 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 100.40068 | 10.51518 | 100.40068 | 10.43783 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 100.46304 | 11.76876 | 100.46304 | 11.68216 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 100.61808 | 26.56254 | 100.61808 | 26.36678 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 100.54671 | 13.45357 | 100.54671 | 13.35448 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 100.52525 | 13.02119 | 100.52525 | 12.92530 | | | 0.00 | 0 | 0.00 |
| FRC88 | On 20/12/2012 | Spot Bond | 100.34678 | 95.19983 | 100.34678 | 94.46890 | | | 0.00 | 0 | 0.00 |
| FRC89 | On 20/12/2012 | Spot Bond | 100.34394 | 95.18826 | 100.34394 | 94.45746 | | | 0.00 | 0 | 0.00 |
| FRC90 | On 20/03/2013 | Spot Bond | 100.32862 | 96.07087 | 100.32862 | 95.47106 | | | 0.00 | 0 | 0.00 |
| FRC91 | On 20/03/2013 | Spot Bond | 100.34043 | 96.07220 | 100.34043 | 95.47233 | | | 0.00 | 0 | 0.00 |
| FRC92 | On 20/03/2013 | Spot Bond | 100.34112 | 96.07977 | 100.34112 | 95.47984 | | | 0.00 | 0 | 0.00 |
| FRC93 | On 20/03/2013 | Spot Bond | 100.34682 | 95.18364 | 100.34682 | 94.45097 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC94 | On 20/03/2017 | Spot Bond | 100.44788 | 11.03827 | 100.44788 | 10.97185 | | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | 100.64235 | 13.70403 | 100.64235 | 13.62142 | | | | 0.00 | 0 | 0.00 |
| FRC96 | On 20/03/2017 | Spot Bond | 100.44732 | 11.02721 | 100.44732 | 10.96086 | | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 98.04956 | 25.00223 | 98.04956 | 24.85507 | | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | 100.67532 | 14.21227 | 100.67532 | 14.12658 | | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | 101.43156 | 12.69875 | 101.43156 | 13.08993 | | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On 02/08/2013 | Spot Bond | 101.08680 | 56.84658 | 101.08680 | 56.43045 | | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On 02/08/2013 | Spot Bond | 102.04635 | 58.84525 | 102.04635 | 58.41085 | | | | 0.00 | 0 | 10,000.00 |
| FRE2B1 | On 02/08/2013 | Spot Bond | 101.11165 | 56.90603 | 101.11165 | 56.48937 | | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On 02/08/2013 | Spot Bond | 104.68033 | 58.11005 | 104.68033 | 57.67122 | | | | 0.00 | 0 | 0.00 |
| FRE2C | On 02/08/2013 | Spot Bond | 96.98334 | 58.34868 | 96.98334 | 57.93709 | | | | 0.00 | 0 | 0.00 |
| FRE2D | On 02/08/2013 | Spot Bond | 101.19191 | 57.09804 | 101.19191 | 56.67968 | | | | 0.00 | 0 | 0.00 |
| FRE2E | On 02/08/2013 | Spot Bond | 101.39248 | 57.57768 | 101.39248 | 57.15505 | | | | 0.00 | 0 | 0.00 |
| FRE2F | On 02/08/2013 | Spot Bond | 101.63872 | 58.16618 | 101.63872 | 57.73831 | | | | 0.00 | 0 | 0.00 |
| FRE2G | On 02/08/2013 | Spot Bond | 101.79324 | 58.53528 | 101.79324 | 58.10411 | | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 137.45936 | 15.41529 | 137.45936 | 15.27851 | | | | 0.00 | 0 | 0.00 |
| FRJ13 | On 01/09/2013 | Spot Bond | 101.30769 | 66.68390 | 101.30769 | 66.18946 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| FRJ14 | On 20/07/2014 | Spot Bond | 104.00517 | 27.91806 | 104.00517 | 27.70843 | | | 0.00 | 0 | 5,000,000.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 100.18638 | 21.91359 | 100.18638 | 21.70865 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 103.41346 | 12.36370 | 103.41346 | 12.27133 | | 8,686,730,640,000.00 | 84,000,000 | 47,000,000.00 | |
| FRJ17 | On 04/04/2017 | Spot Bond | 100.62484 | 10.15174 | 100.62484 | 10.05644 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 101.45882 | 7.37801 | 101.45882 | 7.31794 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 100.00000 | 12.05670 | 100.00000 | 11.98820 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 254.50193 | 4.67464 | 254.50193 | 4.61216 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 265.81898 | 4.58029 | 265.81898 | 4.51724 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 249.70910 | 4.71713 | 249.70910 | 4.65489 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 117.34620 | 3.17135 | 117.34620 | 3.14757 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 101.41744 | 7.28228 | 101.41744 | 7.22881 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 117.54524 | 3.44386 | 117.54524 | 3.41718 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 101.77641 | 11.12623 | 101.77641 | 11.04429 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 100.01476 | 11.45786 | 100.01476 | 11.37478 | | | 0.00 | 0 | 0.00 |
| FRS61 | On 02/08/2013 | Spot Bond | 101.49749 | 57.82869 | 101.49749 | 57.40384 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 101.25022 | 7.16695 | 101.25022 | 7.11442 | | | 0.00 | 0 | 0.00 |
| FRS63 | On 22/12/2013 | Spot Bond | 100.29734 | 43.58970 | 100.29734 | 43.26937 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 90.41057 | 2.95432 | 90.41057 | 2.93569 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS65 | On 30/03/2013 | Spot Bond | 100.18030 | 92.60064 | 100.18030 | 91.90674 | | | 0.00 | 0 | 0.00 |
| FRS66 | On 22/03/2013 | Spot Bond | 100.00000 | 94.74267 | 100.00000 | 94.01944 | | | 0.00 | 0 | 0.00 |
| FRS67 | On 25/05/2013 | Spot Bond | 100.68430 | 76.44713 | 100.68430 | 67.12346 | | | 0.00 | 0 | 0.00 |
| FRS68 | On 09/11/2024 | Spot Bond | 100.00000 | 0.92202 | 100.00000 | 0.91341 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 101.11871 | 10.14482 | 101.11871 | 12.84603 | | | 0.00 | 0 | 0.00 |
| FRS70 | On 04/06/2013 | Spot Bond | 100.52362 | 65.69485 | 100.52362 | 65.07194 | | | 0.00 | 0 | 0.00 |
| FRS71 | On 08/06/2013 | Spot Bond | 100.43945 | 64.88757 | 100.43945 | 64.27276 | | | 0.00 | 0 | 0.00 |
| FRS72 | On 09/11/2024 | Spot Bond | 101.12618 | 8.04461 | 101.12618 | 7.96877 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | 16.38831 | 101.07593 | 16.23219 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | 8.26973 | 100.44759 | 8.19136 | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | 100.44015 | 30.65953 | 100.44015 | 30.36903 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | 14.71718 | 100.76967 | 14.57734 | | | 0.00 | 0 | 0.00 |
| FRS77 | On 19/07/2014 | Spot Bond | 101.24351 | 28.17068 | 101.24351 | 27.79691 | | | 0.00 | 0 | 0.00 |
| FRS78 | On 08/08/2013 | Spot Bond | 101.17008 | 51.05449 | 101.17008 | 50.37751 | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | 100.00000 | 3.14863 | 100.00000 | 3.07826 | | | 0.00 | 0 | 0.00 |
| FRS80 | On 24/10/2013 | Spot Bond | 100.00000 | 45.33495 | 100.00000 | 44.32176 | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | 2.25000 | 101.67897 | 2.25000 | 101.61712 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| FRS82 | On 21/11/2017 | Spot Bond | | | 100.00000 | 2.29454 | 100.00000 | 2.24326 | | | 4,000,000,000,000.00 | 40,000,000 | 40,000,000.00 |
| FRX14 | On 01/09/2014 | Spot Bond | | | 105.55013 | 30.49265 | 105.55013 | 30.27922 | | | 4,749,755,850.00 | 45,000 | 7,436,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | | | 106.51279 | 22.65479 | 106.51279 | 22.49504 | | | 27,196,549,747,440.00 | 255,336,000 | 255,874,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | | | 104.36488 | 12.85203 | 104.36488 | 12.76290 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | | | 105.51532 | 11.10736 | 105.51532 | 11.02963 | | | 0.00 | 0 | 20,000,000.00 |
| FRX18 | On 14/04/2018 | Spot Bond | | | 113.83008 | 10.97135 | 113.83008 | 10.89016 | | | 113,830,080,000.00 | 1,000,000 | 1,000,000.00 |
| FRX19 | On 15/11/2019 | Spot Bond | | | 108.96559 | 9.98982 | 108.96559 | 9.93865 | | | 22,011,049,180.00 | 202,000 | 2,918,000.00 |
| FRX24 | On 10/12/2024 | Spot Bond | | | 117.28648 | 14.03755 | 117.28648 | 13.93175 | | | 0.00 | 0 | 0.00 |
| FRX31 | On 21/02/2031 | Spot Bond | | | 102.81960 | 11.49797 | 102.81960 | 11.42047 | | | 117,214,344,000.00 | 1,140,000 | 1,140,000.00 |
| FRX45 | On 14/04/2045 | Spot Bond | | | 79.83345 | 10.84848 | 79.83345 | 10.78858 | | | 0.00 | 0 | 0.00 |
| FTG1 | On 05/09/2016 | Spot Bond | | | 100.94835 | 13.06761 | 100.94835 | 15.29479 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | | | 100.00000 | 24.63685 | 100.00000 | 24.08624 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | | | 100.01778 | 22.30673 | 100.01778 | 22.09841 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | | | 104.81266 | 12.34698 | 104.81266 | 12.26151 | | | 0.00 | 0 | 0.00 |
| GFC2 | On 27/02/2013 | Spot Bond | | | 100.00000 | 83.36026 | 100.00000 | 82.81779 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | | | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GPT11 | On 29/01/2013 | Spot Bond | | | 100.00000 | 90.08013 | 100.00000 | 89.45457 | | | 0.00 | 0 | 0.00 |
| GPT12 | On 28/02/2013 | Spot Bond | | | 100.00000 | 84.19811 | 100.00000 | 83.65136 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GPT19 | On 28/11/2012 | Spot Bond | 100.63710 | 99.45159 | 100.63710 | 98.64016 | | | | 0.00 | 0 | 1,000,000.00 |
| GPT20 | On 30/01/2013 | Spot Bond | 100.00000 | 84.88372 | 100.00000 | 84.29561 | | | | 0.00 | 0 | 0.00 |
| GRA292 | On 15/02/2013 | Spot Bond | 100.00000 | 81.83857 | 100.00000 | 81.29176 | | | | 0.00 | 0 | 0.00 |
| GRA299 | On 18/12/2012 | Spot Bond | 99.03016 | 94.36727 | 99.03016 | 93.64796 | | | | 0.00 | 0 | 0.00 |
| GRA300 | On 15/02/2013 | Spot Bond | 100.00000 | 81.83857 | 100.00000 | 81.29176 | | | | 0.00 | 0 | 0.00 |
| GRB85 | On 25/01/2013 | Spot Bond | 100.00000 | 85.88235 | 100.00000 | 85.28037 | | | | 0.00 | 0 | 0.00 |
| GRB89 | On 25/01/2013 | Spot Bond | 100.00000 | 85.88235 | 100.00000 | 85.28037 | | | | 0.00 | 0 | 0.00 |
| GRD164 | On 18/01/2013 | Spot Bond | 100.00000 | 87.32057 | 100.00000 | 86.69834 | | | | 0.00 | 0 | 0.00 |
| GRD166 | On 15/02/2013 | Spot Bond | 100.00000 | 81.83857 | 100.00000 | 81.29176 | | | | 0.00 | 0 | 0.00 |
| GRD179 | On 11/01/2013 | Spot Bond | 100.00000 | 88.80779 | 100.00000 | 88.16425 | | | | 0.00 | 0 | 0.00 |
| GRD180 | On 16/01/2013 | Spot Bond | 100.00000 | 87.74038 | 100.00000 | 87.11217 | | | | 0.00 | 0 | 0.00 |
| GRD181 | On 31/01/2013 | Spot Bond | 100.00000 | 84.68677 | 100.00000 | 84.10138 | | | | 0.00 | 0 | 0.00 |
| GRD182 | On 04/02/2013 | Spot Bond | 100.00000 | 83.90805 | 100.00000 | 83.33333 | | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | 100.01501 | 7.50039 | 100.01501 | 7.44600 | | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | 100.01973 | 9.49833 | 100.01973 | 9.42946 | | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | 100.00000 | 2.37567 | 100.00000 | 2.30307 | | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 100.00000 | 2.37567 | 100.00000 | 2.30307 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRH1A3 | On 25/10/2017 | Spot Bond | 100.00000 | 2.37567 | 100.00000 | 2.30307 | | | 0.00 | 0 | 0.00 |
| GRH1A4 | On 25/10/2017 | Spot Bond | 100.00000 | 2.27907 | 100.00000 | 2.24908 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 100.00000 | 2.37567 | 100.00000 | 2.30307 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 100.00000 | 2.37567 | 100.00000 | 2.30307 | | | 0.00 | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GRT01 | On 08/12/2014 | Spot Bond | 100.57078 | 23.09095 | 100.57078 | 22.92084 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | 101.42786 | 11.65339 | 101.42786 | 11.56782 | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 99.93193 | 16.13207 | 99.93193 | 16.01518 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 100.43806 | 11.69034 | 100.43806 | 11.60433 | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | 102.01673 | 19.94208 | 102.01673 | 19.79489 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 100.31458 | 12.04662 | 100.31458 | 11.95807 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | 99.88260 | 17.40304 | 99.88260 | 17.17468 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 100.51108 | 11.32791 | 100.51108 | 11.17687 | | | 0.00 | 0 | 0.00 |
| HILC02 | On 17/01/2013 | Spot Bond | 100.00000 | 87.52998 | 100.00000 | 86.90476 | | | 0.00 | 0 | 0.00 |
| HM1B5U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On 19/12/2012 | Spot Bond | 105.54321 | 95.07090 | 105.54321 | 94.30384 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/12/2012 | Spot Bond | 105.54321 | 95.07090 | 105.54321 | 94.30384 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| HMS1B5 | On 19/07/2013 | Spot Bond | 100.00000 | 63.83675 | 100.00000 | 63.47508 | | | | 0.00 | 0 | 0.00 |
| HMS1B6 | On 19/07/2013 | Spot Bond | 100.00000 | 70.58661 | 100.00000 | 70.18561 | | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2013 | Spot Bond | 101.63173 | 59.14740 | 101.63173 | 58.71233 | | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 101.67762 | 15.75248 | 101.67762 | 15.63656 | | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 105.13866 | 16.90423 | 105.13866 | 16.77607 | | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/12/2012 | Spot Bond | 105.76786 | 95.11454 | 105.76786 | 94.34561 | | | | 0.00 | 0 | 0.00 |
| HMS1C3 | On 19/07/2013 | Spot Bond | 101.68917 | 59.26346 | 101.68917 | 58.82733 | | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 101.75803 | 16.07980 | 101.75803 | 15.96139 | | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 117.06290 | 14.72373 | 117.06290 | 14.60098 | | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/12/2012 | Spot Bond | 106.05795 | 95.17088 | 106.05795 | 94.39954 | | | | 0.00 | 0 | 0.00 |
| HMS1D3 | On 19/07/2013 | Spot Bond | 101.79257 | 59.47229 | 101.79257 | 59.03423 | | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 101.86140 | 16.50010 | 101.86140 | 16.37850 | | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 117.06290 | 15.12575 | 117.06290 | 14.99966 | | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/12/2012 | Spot Bond | 107.08651 | 95.37072 | 107.08651 | 94.59078 | | | | 0.00 | 0 | 0.00 |
| HMS1E3 | On 19/07/2013 | Spot Bond | 101.93042 | 59.75056 | 101.93042 | 59.30991 | | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 101.98773 | 17.01301 | 101.98773 | 16.88749 | | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/12/2012 | Spot Bond | 108.34719 | 95.61572 | 108.34719 | 94.82525 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|----------------|
| HMS1G2 | On 19/12/2012 | Spot Bond | 110.21153 | 95.97822 | 110.21153 | 95.17209 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 115.88630 | 11.36090 | 115.88630 | 11.27656 | | 34,186,458,500.00 | | 295,000 | 35,040,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 272.42396 | 4.52877 | 272.42396 | 4.46541 | | | 0.00 | 0 | 97,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 271.70682 | 4.53425 | 271.70682 | 4.47092 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 101.83148 | 11.82723 | 101.83148 | 11.74813 | | 7,230,035,080.00 | | 71,000 | 29,400,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 102.02133 | 11.80998 | 102.02133 | 11.73088 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.26000 | 110.30572 | 1.26000 | 110.26778 | | | 0.00 | 0 | 165,000,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.90000 | 109.01726 | 1.90000 | 108.97411 | | 24,700,000,000.00 | | 13,000,000 | 298,482,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | 2.05500 | 113.98898 | 2.05500 | 113.94124 | | | 0.00 | 0 | 479,855,000.00 |
| IBC01 | On 16/03/2015 | Spot Bond | 95.45000 | 21.39042 | 95.45000 | 21.27292 | | | 0.00 | 0 | 0.00 |
| IBL06 | On 14/12/2012 | Spot Bond | 100.50759 | 96.89130 | 100.50759 | 96.13465 | | | 0.00 | 0 | 0.00 |
| IBL09 | On 08/12/2012 | Spot Bond | 100.56563 | 98.39069 | 100.56563 | 97.60970 | | 100,565,630,000.00 | | 1,000,000 | 1,000,000.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 109.26558 | 23.61370 | 109.26558 | 23.44372 | | | 0.00 | 0 | 0.00 |
| IBL12 | On 12/03/2013 | Spot Bond | 100.86049 | 97.34072 | 100.86049 | 96.57203 | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 102.46253 | 22.75936 | 102.46253 | 22.58889 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 100.92206 | 16.89299 | 100.92206 | 16.76815 | | | 0.00 | 0 | 0.00 |
| IBL15 | On 28/06/2013 | Spot Bond | 100.23329 | 62.78182 | 100.23329 | 62.32071 | | | 0.00 | 0 | 0.00 |
| IBL18 | On 10/12/2013 | Spot Bond | 100.52781 | 44.36938 | 100.52781 | 44.04265 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL19 | On 15/03/2014 | Spot Bond | 100.74849 | 43.91020 | 100.74849 | 43.58622 | | | | 0.00 | 0 | 0.00 |
| IBL20 | On 15/03/2014 | Spot Bond | 103.45013 | 40.92033 | 103.45013 | 40.63855 | | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 108.14435 | 15.69932 | 108.14435 | 15.58725 | | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 111.48026 | 11.51868 | 111.48026 | 11.43441 | | | | 0.00 | 0 | 0.00 |
| IBL23 | On 21/04/2014 | Spot Bond | 102.47730 | 37.74199 | 102.47730 | 37.48550 | | | | 0.00 | 0 | 0.00 |
| IBL24 | On 21/04/2014 | Spot Bond | 99.82217 | 40.35038 | 99.82217 | 40.05831 | | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 100.88835 | 26.07036 | 100.88835 | 25.87986 | | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 106.87614 | 26.10577 | 106.87614 | 25.91792 | | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 105.97204 | 13.70386 | 105.97204 | 13.60919 | | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 101.15611 | 26.87434 | 101.15611 | 26.67749 | | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 101.23137 | 10.12561 | 101.23137 | 10.05140 | | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 119.59470 | 4.76991 | 119.59470 | 4.73360 | | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 121.25275 | 3.08977 | 121.25275 | 3.06599 | | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 100.15533 | 22.21450 | 100.15533 | 22.00681 | | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 100.16252 | 10.36327 | 100.16252 | 10.26637 | | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 105.78604 | 10.39687 | 105.78604 | 10.32437 | | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 100.66354 | 16.85957 | 100.66354 | 16.69951 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-------|------------------|---------------|
| IBL42 | On 15/06/2017 | Spot Bond | 100.43811 | 8.90433 | 100.43811 | 8.81997 | | | 0.00 | 0 | 60,000,000.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 100.00000 | 9.60258 | 100.00000 | 9.38797 | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 100.00000 | 9.59022 | 100.00000 | 9.27159 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 100.00000 | 8.62581 | 100.00000 | 8.33672 | | 9,000,000,000.00 | | 90,000 | 111,000.00 |
| IC02 | On 09/05/2013 | Spot Bond | 100.00000 | 72.10303 | 100.00000 | 71.69643 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00462 | 100.00000 | 0.00457 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 99.89211 | 19.08540 | 99.89211 | 18.95838 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 99.89211 | 19.08540 | 99.89211 | 18.95838 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 100.97091 | 9.55698 | 100.97091 | 9.49351 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 103.51870 | 5.00000 | 103.43547 | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 101.37699 | 13.45548 | 101.37699 | 13.32835 | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 101.30327 | 12.71275 | 101.30327 | 12.59271 | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 100.00000 | 14.04520 | 100.00000 | 13.72652 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 112.11249 | 17.34840 | 112.11249 | 17.22161 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 100.20174 | 22.67349 | 100.20174 | 22.50700 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 100.20174 | 22.67349 | 100.20174 | 22.50700 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 101.14829 | 9.88338 | 101.14829 | 9.79018 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 8.72374 | 100.00000 | 8.65980 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IN01E | On 23/07/2013 | Spot Bond | 101.89135 | 58.04379 | 101.89135 | 57.26966 | | | 0.00 | 0 | 0.00 |
| IN02E | On 06/08/2013 | Spot Bond | 101.88356 | 51.40413 | 101.88356 | 50.71860 | | | 0.00 | 0 | 0.00 |
| IN03E | On 13/08/2013 | Spot Bond | 101.64472 | 49.89053 | 101.64472 | 49.22645 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 101.44581 | 24.13558 | 101.44581 | 23.97201 | | | 0.00 | 0 | 0.00 |
| IN04E | On 27/08/2013 | Spot Bond | 100.58397 | 68.08968 | 100.58397 | 67.11761 | | | 0.00 | 0 | 0.00 |
| IN05E | On 14/11/2013 | Spot Bond | 100.00000 | 44.87527 | 100.00000 | 43.86146 | | | 0.00 | 0 | 0.00 |
| IN07 | On 16/05/2013 | Spot Bond | 104.33728 | 70.19015 | 104.33728 | 69.78816 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 101.67347 | 14.09511 | 101.67347 | 13.99140 | | | 0.00 | 0 | 0.00 |
| IN177U | On 24/01/2013 | Spot Bond | 100.00000 | 86.08491 | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| IN178U | On 24/01/2013 | Spot Bond | 100.00000 | 86.08491 | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| IN181U | On 31/01/2013 | Spot Bond | 100.00000 | 84.68677 | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IND147 | On 22/11/2012 | Spot Bond | 100.00000 | 50.00005 | 100.00000 | 50.00001 | | | 0.00 | 0 | 0.00 |
| IND204 | On 24/01/2013 | Spot Bond | 100.00000 | 86.08491 | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| IND205 | On 31/01/2013 | Spot Bond | 100.00000 | 84.68677 | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IND207 | On 14/02/2013 | Spot Bond | 100.00000 | 82.02247 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| IND208 | On 21/02/2013 | Spot Bond | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| IND209 | On 28/02/2013 | Spot Bond | 100.00000 | 79.52070 | 100.00000 | 79.00433 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IND234 | On 21/08/2013 | Spot Bond | 100.00000 | 55.13295 | 100.00000 | 54.76670 | | | 0.00 | 0 | 0.00 |
| IND248 | On 27/11/2012 | Spot Bond | 99.22914 | 99.72888 | 99.22914 | 98.92426 | | 1,984,582,800,000.00 | 20,000,000 | 10,000,000.00 | |
| IND249 | On 04/12/2012 | Spot Bond | 99.12821 | 97.87353 | 99.12821 | 97.09923 | | 0.00 | 0 | 0.00 | |
| IND250 | On 11/12/2012 | Spot Bond | 99.02750 | 96.08952 | 99.02750 | 95.34384 | | 0.00 | 0 | 0.00 | |
| IND302 | On 08/01/2013 | Spot Bond | 98.62666 | 89.59046 | 98.62666 | 88.94450 | | 0.00 | 0 | 0.00 | |
| IND303 | On 15/01/2013 | Spot Bond | 98.52695 | 88.10818 | 98.52695 | 87.48397 | | 0.00 | 0 | 0.00 | |
| IND304 | On 22/01/2013 | Spot Bond | 98.42745 | 86.67700 | 98.42745 | 86.07344 | | 0.00 | 0 | 0.00 | |
| IND305 | On 29/01/2013 | Spot Bond | 100.00000 | 85.08159 | 100.00000 | 84.49074 | | 0.00 | 0 | 0.00 | |
| IND306 | On 05/02/2013 | Spot Bond | 100.00000 | 83.71560 | 100.00000 | 83.14351 | | 0.00 | 0 | 0.00 | |
| IND307 | On 12/02/2013 | Spot Bond | 100.00000 | 82.39278 | 100.00000 | 81.83857 | | 0.00 | 0 | 0.00 | |
| IND308 | On 19/02/2013 | Spot Bond | 100.00000 | 81.11111 | 100.00000 | 80.57395 | | 0.00 | 0 | 0.00 | |
| IND309 | On 26/02/2013 | Spot Bond | 100.00000 | 79.86871 | 100.00000 | 79.34783 | | 0.00 | 0 | 0.00 | |
| IND310 | On 05/03/2013 | Spot Bond | 100.00000 | 78.66379 | 100.00000 | 78.15846 | | 0.00 | 0 | 0.00 | |
| IND311 | On 12/03/2013 | Spot Bond | 100.00000 | 77.49469 | 100.00000 | 77.00422 | | 0.00 | 0 | 0.00 | |
| IND312 | On 19/03/2013 | Spot Bond | 100.00000 | 76.35983 | 100.00000 | 75.88358 | | 0.00 | 0 | 0.00 | |
| IND313 | On 26/03/2013 | Spot Bond | 100.00000 | 75.25773 | 100.00000 | 74.79508 | | 0.00 | 0 | 0.00 | |
| IND314 | On 02/04/2013 | Spot Bond | 100.00000 | 74.18699 | 100.00000 | 73.73737 | | 0.00 | 0 | 0.00 | |
| IND315 | On 09/04/2013 | Spot Bond | 100.00000 | 73.14629 | 100.00000 | 72.70916 | | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND316 | On 16/04/2013 | Spot Bond | 100.00000 | | 72.13439 | 100.00000 | 71.70923 | | | 0.00 | 0 | 0.00 |
| IND317 | On 23/04/2013 | Spot Bond | 100,000.00000 | | 0.24601 | 100,000.00000 | 0.24114 | | | 0.00 | 0 | 0.00 |
| IND318 | On 24/04/2013 | Spot Bond | 100.00000 | | 71.01167 | 100.00000 | 70.59961 | | | 0.00 | 0 | 0.00 |
| IND319 | On 25/04/2013 | Spot Bond | 100.00000 | | 70.87379 | 100.00000 | 70.46332 | | | 0.00 | 0 | 0.00 |
| IND320 | On 26/04/2013 | Spot Bond | 100.00000 | | 70.73643 | 100.00000 | 70.32755 | | | 0.00 | 0 | 0.00 |
| IND321 | On 27/04/2013 | Spot Bond | 100.00000 | | 70.59961 | 100.00000 | 70.19231 | | | 0.00 | 0 | 0.00 |
| IND322 | On 28/04/2013 | Spot Bond | 100.00000 | | 70.46332 | 100.00000 | 70.05758 | | | 0.00 | 0 | 0.00 |
| IND323 | On 29/04/2013 | Spot Bond | 100.00000 | | 70.32755 | 100.00000 | 69.92337 | | | 0.00 | 0 | 0.00 |
| IND324 | On 30/04/2013 | Spot Bond | 100.00000 | | 70.19231 | 100.00000 | 69.78967 | | | 0.00 | 0 | 0.00 |
| IND325 | On 01/05/2013 | Spot Bond | 100.00000 | | 70.05758 | 100.00000 | 69.65649 | | | 0.00 | 0 | 0.00 |
| IND326 | On 02/05/2013 | Spot Bond | 100.00000 | | 69.92337 | 100.00000 | 69.52381 | | | 0.00 | 0 | 0.00 |
| IND327 | On 03/05/2013 | Spot Bond | 100.00000 | | 69.78967 | 100.00000 | 69.39163 | | | 0.00 | 0 | 0.00 |
| IND328 | On 04/05/2013 | Spot Bond | 100.00000 | | 69.65649 | 100.00000 | 69.25996 | | | 0.00 | 0 | 0.00 |
| IND329 | On 05/05/2013 | Spot Bond | 100.00000 | | 69.52381 | 100.00000 | 69.12879 | | | 0.00 | 0 | 0.00 |
| IND330 | On 06/05/2013 | Spot Bond | 100.00000 | | 69.39163 | 100.00000 | 68.99811 | | | 0.00 | 0 | 0.00 |
| IND331 | On 07/05/2013 | Spot Bond | 100.00000 | | 69.25996 | 100.00000 | 68.86792 | | | 0.00 | 0 | 0.00 |
| IND332 | On 08/05/2013 | Spot Bond | 100.00000 | | 69.12879 | 100.00000 | 68.73823 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND333 | On 09/05/2013 | Spot Bond | 100.00000 | 68.99811 | 100.00000 | 68.60902 | | | 0.00 | 0 | 0.00 |
| IND334 | On 20/08/2013 | Spot Bond | 100.00000 | 60.22745 | 100.00000 | 59.88531 | | | 0.00 | 0 | 0.00 |
| IND335 | On 27/08/2013 | Spot Bond | 100.00000 | 59.43213 | 100.00000 | 59.09451 | | | 0.00 | 0 | 0.00 |
| IND336 | On 03/09/2013 | Spot Bond | 100.00000 | 58.64732 | 100.00000 | 58.31415 | | | 0.00 | 0 | 0.00 |
| IND337 | On 10/09/2013 | Spot Bond | 100.00000 | 57.87286 | 100.00000 | 57.54409 | | | 0.00 | 0 | 0.00 |
| IND338 | On 17/09/2013 | Spot Bond | 100.00000 | 57.10864 | 100.00000 | 56.78421 | | | 0.00 | 0 | 0.00 |
| IND339 | On 25/09/2013 | Spot Bond | 100.00000 | 51.00823 | 100.00000 | 50.66938 | | | 0.00 | 0 | 0.00 |
| IND340 | On 01/10/2013 | Spot Bond | 100.00000 | 50.33279 | 100.00000 | 49.99842 | | | 0.00 | 0 | 0.00 |
| IND341 | On 08/10/2013 | Spot Bond | 100.00000 | 49.55606 | 100.00000 | 49.22686 | | | 0.00 | 0 | 0.00 |
| IND342 | On 15/10/2013 | Spot Bond | 100.00000 | 48.79132 | 100.00000 | 48.46720 | | | 0.00 | 0 | 0.00 |
| IND343 | On 22/10/2013 | Spot Bond | 100.00000 | 48.03839 | 100.00000 | 47.71927 | | | 0.00 | 0 | 0.00 |
| IND344 | On 29/10/2013 | Spot Bond | 100.00000 | 47.29707 | 100.00000 | 46.98287 | | | 0.00 | 0 | 0.00 |
| IND345 | On 05/11/2013 | Spot Bond | 100.00000 | 46.56719 | 100.00000 | 46.25784 | | | 0.00 | 0 | 0.00 |
| IND346 | On 12/11/2013 | Spot Bond | 100.00000 | 45.84858 | 100.00000 | 45.54400 | | | 0.00 | 0 | 0.00 |
| IND347 | On 19/11/2013 | Spot Bond | 100.00000 | 45.14105 | 100.00000 | 44.84118 | | | 0.00 | 0 | 0.00 |
| IND348 | On 26/11/2013 | Spot Bond | 100.00000 | 44.44444 | 100.00000 | 43.65648 | | | 0.00 | 0 | 0.00 |
| IND349 | On 03/12/2013 | Spot Bond | 100.00000 | 42.79394 | 100.00000 | 42.10548 | | | 0.00 | 0 | 0.00 |
| IND350 | On 10/12/2013 | Spot Bond | 100.00000 | 41.47182 | 100.00000 | 40.86117 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND351 | On 17/12/2013 | Spot Bond | 100.00000 | 40.38944 | 100.00000 | 39.84118 | | | 0.00 | 0 | 0.00 |
| INF001 | On 30/07/2013 | Spot Bond | 101.10218 | 75.14743 | 101.10218 | 74.25280 | | | 0.00 | 0 | 0.00 |
| INF002 | On 05/02/2013 | Spot Bond | 100.97718 | 85.84977 | 100.97718 | 85.25834 | | | 0.00 | 0 | 0.00 |
| ING100 | On 19/05/2013 | Spot Bond | 101.06512 | 82.57911 | 101.06512 | 82.03117 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 100.29400 | 15.26845 | 100.29400 | 15.15747 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 103.81357 | 18.49127 | 103.81357 | 18.35267 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 101.94170 | 17.79311 | 101.94170 | 17.66188 | | | 0.00 | 0 | 0.00 |
| ING126 | On 25/11/2012 | Spot Bond | 100.00000 | 52.95251 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| ING127 | On 07/12/2012 | Spot Bond | 100.51669 | 98.38345 | 100.51669 | 97.60081 | | | 0.00 | 0 | 0.00 |
| ING130 | On 16/02/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| ING131 | On 24/02/2013 | Spot Bond | 100.00000 | 80.21978 | 100.00000 | 79.69432 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 100.34045 | 9.37748 | 100.34045 | 9.30854 | | | 0.00 | 0 | 0.00 |
| ING133 | On 28/02/2013 | Spot Bond | 100.00000 | 84.15278 | 100.00000 | 83.60634 | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 100.81708 | 25.96434 | 100.81708 | 25.77264 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 100.33341 | 11.19372 | 100.33341 | 11.11143 | | | 0.00 | 0 | 0.00 |
| ING147 | On 16/12/2012 | Spot Bond | 100.35507 | 96.51127 | 100.35507 | 95.76255 | | | 0.00 | 0 | 0.00 |
| ING148 | On 18/03/2013 | Spot Bond | 100.00000 | 92.49525 | 100.00000 | 91.12833 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | 100.63801 | 6.50000 | 100.60247 | | | 0.00 | 0 | 0.00 |
| ING154 | On 03/04/2013 | Spot Bond | 100.13131 | 89.66378 | 100.13131 | 88.81426 | | | 0.00 | 0 | 0.00 |
| ING157 | On 12/04/2013 | Spot Bond | 99.98478 | 87.03307 | 99.98478 | 86.23226 | | | 0.00 | 0 | 0.00 |
| ING158 | On 07/12/2012 | Spot Bond | 100.00000 | 97.07447 | 100.00000 | 96.30607 | | | 0.00 | 0 | 0.00 |
| ING159 | On 05/12/2012 | Spot Bond | 100.42362 | 99.33201 | 100.42362 | 98.53832 | | | 0.00 | 0 | 0.00 |
| ING160 | On 10/12/2012 | Spot Bond | 100.41625 | 98.04858 | 100.41625 | 97.27550 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 100.44355 | 11.65766 | 100.44355 | 11.54719 | | | 0.00 | 0 | 0.00 |
| ING166 | On 02/01/2013 | Spot Bond | 100.14548 | 93.22368 | 100.14548 | 92.53223 | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | 100.16956 | 29.45869 | 100.16956 | 29.18323 | | | 0.00 | 0 | 0.00 |
| ING168 | On 07/03/2013 | Spot Bond | 100.49744 | 94.27379 | 100.49744 | 92.82416 | | | 0.00 | 0 | 0.00 |
| ING169 | On 07/06/2013 | Spot Bond | 100.49744 | 63.36019 | 100.49744 | 62.51548 | | | 0.00 | 0 | 0.00 |
| ING170 | On 18/03/2013 | Spot Bond | 100.32608 | 89.18432 | 100.32608 | 87.88809 | | | 0.00 | 0 | 0.00 |
| ING171 | On 19/03/2013 | Spot Bond | 100.31481 | 88.74914 | 100.31481 | 87.46558 | | | 0.00 | 0 | 0.00 |
| ING172 | On 28/11/2012 | Spot Bond | 100.14110 | 99.45428 | 100.14110 | 98.64677 | | | 0.00 | 0 | 0.00 |
| ING173 | On 28/02/2013 | Spot Bond | 100.14461 | 98.30268 | 100.14461 | 95.86204 | | | 0.00 | 0 | 0.00 |
| ING174 | On 28/05/2013 | Spot Bond | 100.14677 | 65.70779 | 100.14677 | 64.34247 | | | 0.00 | 0 | 0.00 |
| ING175 | On 28/08/2013 | Spot Bond | 100.14677 | 67.51475 | 100.14677 | 66.11189 | | | 0.00 | 0 | 0.00 |
| ING176 | On 28/02/2013 | Spot Bond | 100.14488 | 98.30267 | 100.14488 | 95.86203 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|---------|------------------|---------------|
| ING177 | On 28/02/2015 | Spot Bond | 100.00000 | 19.47883 | 100.00000 | 19.07457 | | | 0.00 | 0 | 0.00 |
| ING178 | On 28/08/2015 | Spot Bond | 100.00000 | 12.98589 | 100.00000 | 12.71638 | | | 0.00 | 0 | 0.00 |
| ING182 | On 23/01/2013 | Spot Bond | 100.00000 | 86.28842 | 100.00000 | 85.68075 | | | 0.00 | 0 | 0.00 |
| ING32 | On 30/04/2013 | Spot Bond | 101.21767 | 85.91073 | 101.21767 | 85.31492 | | | 0.00 | 0 | 0.00 |
| ING33 | On 31/10/2013 | Spot Bond | 101.23672 | 57.28739 | 101.23672 | 56.86748 | | | 0.00 | 0 | 0.00 |
| ING34 | On 31/10/2013 | Spot Bond | 101.23672 | 57.28739 | 101.23672 | 56.86748 | | | 0.00 | 0 | 0.00 |
| ING46 | On 16/10/2013 | Spot Bond | 99.91080 | 60.25886 | 99.91080 | 59.82233 | | | 0.00 | 0 | 0.00 |
| ING60U | On 28/02/2014 | Spot Bond | 100.00000 | 47.59047 | 100.00000 | 50.19675 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | 100.24109 | 24.25927 | 100.24109 | 24.08300 | | | 0.00 | 0 | 0.00 |
| INJ02 | On 30/04/2015 | Spot Bond | 102.25661 | 24.12472 | 102.25661 | 23.94630 | | | 0.00 | 0 | 0.00 |
| IPB3 | On 04/12/2013 | Spot Bond | 100.77468 | 46.13737 | 100.77468 | 45.79687 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | 99.93260 | 21.77507 | 99.93260 | 21.57187 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | 99.93094 | 13.65033 | 99.93094 | 13.52296 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 99.92988 | 10.26999 | 99.92988 | 10.17416 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 104.73009 | 11.59460 | 104.73009 | 11.51439 | | | 0.00 | 0 | 0.00 |
| IPL4 | On 29/03/2014 | Spot Bond | 104.25515 | 39.59248 | 104.25515 | 39.31811 | | 13,031,893,750.00 | 125,000 | 225,000.00 | |
| IPL5 | On 28/09/2015 | Spot Bond | 100.91681 | 17.13579 | 100.91681 | 17.00917 | | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| IPL6 | On 28/09/2017 | Spot Bond | 108.21861 | 11.79162 | 108.21861 | 11.70739 | | | 20,020,442,850.00 | 185,000 | 13,228,000.00 |
| IV012 | On 26/11/2014 | Spot Bond | 101.03261 | 27.20749 | 101.03261 | 25.27763 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 100.34728 | 18.37242 | 100.34728 | 18.23735 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 109.98505 | 23.46126 | 109.98505 | 23.29333 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | 100.44886 | 10.61205 | 100.44886 | 10.53396 | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 100.75653 | 7.60452 | 100.75653 | 9.44287 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 110.94012 | 3.31920 | 110.94012 | 3.29540 | | | 0.00 | 0 | 100,000.00 |
| IV019 | On 31/03/2028 | Spot Bond | 124.10625 | 2.52285 | 124.10625 | 2.50225 | | | 0.00 | 0 | 0.00 |
| IV01E | On 29/08/2013 | Spot Bond | 100.58379 | 67.46242 | 100.58379 | 69.26803 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 100.18782 | 9.01658 | 100.18782 | 8.93226 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 99.99997 | 9.31149 | 99.99997 | 9.18919 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 101.62507 | 8.77604 | 101.62507 | 8.65924 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 100.60774 | 0.46588 | 100.60774 | 0.45966 | | | 0.00 | 0 | 100,000.00 |
| IV026 | On 27/09/2024 | Spot Bond | 100.28878 | 0.00759 | 100.28878 | 0.00749 | | | 0.00 | 0 | 0.00 |
| IV02E | On 17/10/2013 | Spot Bond | 100.00000 | 54.57602 | 100.00000 | 53.28703 | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 100.00000 | 2.61180 | 100.00000 | 2.55996 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 100.00000 | 2.51751 | 100.00000 | 2.46352 | | | 0.00 | 0 | 0.00 |
| IV03E | On 18/11/2013 | Spot Bond | 100.00000 | 43.52864 | 100.00000 | 42.54524 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| IV04 | On 31/03/2013 | Spot Bond | 102.06373 | 78.08255 | 102.06373 | 77.60018 | | | | 1,428,892,220,000.00 | 14,000,000 | 7,000,000.00 |
| IV07 | On 31/03/2013 | Spot Bond | 100.17994 | 92.77880 | 100.17994 | 92.09213 | | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 117.77551 | 13.04354 | 117.77551 | 12.94382 | | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 101.74618 | 10.08189 | 101.74618 | 10.00767 | | | | 0.00 | 0 | 18,400,000.00 |
| IV19A | On 31/03/2028 | Spot Bond | 124.10625 | 2.49608 | 124.10625 | 2.47570 | | | | 0.00 | 0 | 0.00 |
| IVA204 | On 26/01/2013 | Spot Bond | 100.00000 | 85.68075 | 100.00000 | 85.08159 | | | | 0.00 | 0 | 0.00 |
| IVA206 | On 09/02/2013 | Spot Bond | 100.00000 | 82.95455 | 100.00000 | 82.39278 | | | | 0.00 | 0 | 0.00 |
| IVA207 | On 16/02/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 81.11111 | | | | 0.00 | 0 | 0.00 |
| IVA208 | On 23/02/2013 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 79.86871 | | | | 0.00 | 0 | 0.00 |
| IVA229 | On 19/07/2013 | Spot Bond | 100.00000 | 59.32700 | 100.00000 | 58.93288 | | | | 0.00 | 0 | 0.00 |
| IVA234 | On 23/08/2013 | Spot Bond | 100.00000 | 54.88851 | 100.00000 | 54.52388 | | | | 0.00 | 0 | 0.00 |
| IVA247 | On 22/11/2012 | Spot Bond | 99.31432 | 66.81942 | 99.31432 | 66.81940 | | | | 1,589,029,120,000.00 | 16,000,000 | 8,000,000.00 |
| IVA248 | On 29/11/2012 | Spot Bond | 99.20028 | 99.19125 | 99.20028 | 98.39548 | | | | 0.00 | 0 | 0.00 |
| IVA249 | On 06/12/2012 | Spot Bond | 99.09942 | 97.35671 | 99.09942 | 96.59076 | | | | 0.00 | 0 | 0.00 |
| IVA250 | On 13/12/2012 | Spot Bond | 98.99876 | 95.59233 | 98.99876 | 94.85453 | | | | 0.00 | 0 | 0.00 |
| IVA301 | On 03/01/2013 | Spot Bond | 100.00000 | 90.57072 | 100.00000 | 89.90148 | | | | 0.00 | 0 | 0.00 |
| IVA302 | On 10/01/2013 | Spot Bond | 98.62399 | 89.15904 | 98.62399 | 88.51929 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA303 | On 17/01/2013 | Spot Bond | 98.49850 | 87.69417 | 98.49850 | 87.07598 | | | 0.00 | 0 | 0.00 |
| IVA304 | On 24/01/2013 | Spot Bond | 98.39906 | 86.27711 | 98.39906 | 85.67926 | | | 0.00 | 0 | 0.00 |
| IVA305 | On 31/01/2013 | Spot Bond | 100.00000 | 84.68677 | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IVA306 | On 07/02/2013 | Spot Bond | 100.00000 | 83.33333 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| IVA307 | On 14/02/2013 | Spot Bond | 100.00000 | 82.02247 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| IVA308 | On 21/02/2013 | Spot Bond | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| IVA309 | On 28/02/2013 | Spot Bond | 100.00000 | 79.52070 | 100.00000 | 79.00433 | | | 0.00 | 0 | 0.00 |
| IVA310 | On 07/03/2013 | Spot Bond | 100.00000 | 78.32618 | 100.00000 | 77.82516 | | | 0.00 | 0 | 0.00 |
| IVA311 | On 14/03/2013 | Spot Bond | 100.00000 | 77.16702 | 100.00000 | 76.68067 | | | 0.00 | 0 | 0.00 |
| IVA312 | On 22/03/2013 | Spot Bond | 100.00000 | 75.88358 | 100.00000 | 75.41322 | | | 0.00 | 0 | 0.00 |
| IVA313 | On 28/03/2013 | Spot Bond | 100.00000 | 74.94867 | 100.00000 | 74.48980 | | | 0.00 | 0 | 0.00 |
| IVA314 | On 04/04/2013 | Spot Bond | 100.00000 | 73.88664 | 100.00000 | 73.44064 | | | 0.00 | 0 | 0.00 |
| IVA315 | On 11/04/2013 | Spot Bond | 100.00000 | 72.85429 | 100.00000 | 72.42063 | | | 0.00 | 0 | 0.00 |
| IVA316 | On 18/04/2013 | Spot Bond | 100.00000 | 71.85039 | 100.00000 | 71.42857 | | | 0.00 | 0 | 0.00 |
| IVA317 | On 10/05/2013 | Spot Bond | 100.00000 | 68.86792 | 100.00000 | 68.48030 | | | 0.00 | 0 | 0.00 |
| IVA318 | On 11/05/2013 | Spot Bond | 100.00000 | 68.73823 | 100.00000 | 68.35206 | | | 0.00 | 0 | 0.00 |
| IVA319 | On 12/05/2013 | Spot Bond | 100.00000 | 68.60902 | 100.00000 | 68.22430 | | | 0.00 | 0 | 0.00 |
| IVA320 | On 13/05/2013 | Spot Bond | 100.00000 | 68.48030 | 100.00000 | 68.09701 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA321 | On 14/05/2013 | Spot Bond | 100.00000 | 68.35206 | 100.00000 | 67.97020 | | | 0.00 | 0 | 0.00 |
| IVA322 | On 15/05/2013 | Spot Bond | 100.00000 | 68.22430 | 100.00000 | 67.84387 | | | 0.00 | 0 | 0.00 |
| IVA323 | On 16/05/2013 | Spot Bond | 100.00000 | 68.09701 | 100.00000 | 67.71800 | | | 0.00 | 0 | 0.00 |
| IVA324 | On 17/05/2013 | Spot Bond | 100.00000 | 67.97020 | 100.00000 | 67.59259 | | | 0.00 | 0 | 0.00 |
| IVA325 | On 18/05/2013 | Spot Bond | 100.00000 | 67.84387 | 100.00000 | 67.46765 | | | 0.00 | 0 | 0.00 |
| IVA326 | On 19/05/2013 | Spot Bond | 100.00000 | 67.71800 | 100.00000 | 67.34317 | | | 0.00 | 0 | 0.00 |
| IVA327 | On 20/05/2013 | Spot Bond | 100.00000 | 67.59259 | 100.00000 | 67.21915 | | | 0.00 | 0 | 0.00 |
| IVA328 | On 21/05/2013 | Spot Bond | 100.00000 | 67.46765 | 100.00000 | 67.09559 | | | 0.00 | 0 | 0.00 |
| IVA329 | On 22/05/2013 | Spot Bond | 100.00000 | 67.34317 | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| IVA330 | On 23/05/2013 | Spot Bond | 100.00000 | 67.21915 | 100.00000 | 66.84982 | | | 0.00 | 0 | 0.00 |
| IVA331 | On 24/05/2013 | Spot Bond | 100.00000 | 67.09559 | 100.00000 | 66.72761 | | | 0.00 | 0 | 0.00 |
| IVA332 | On 25/05/2013 | Spot Bond | 100.00000 | 66.97248 | 100.00000 | 70.64357 | | | 0.00 | 0 | 0.00 |
| IVA333 | On 15/08/2013 | Spot Bond | 100.00000 | 60.80205 | 100.00000 | 60.45664 | | | 0.00 | 0 | 0.00 |
| IVA334 | On 22/08/2013 | Spot Bond | 100.00000 | 59.99914 | 100.00000 | 59.65829 | | | 0.00 | 0 | 0.00 |
| IVA335 | On 29/08/2013 | Spot Bond | 100.00000 | 59.20683 | 100.00000 | 58.87049 | | | 0.00 | 0 | 0.00 |
| IVA336 | On 05/09/2013 | Spot Bond | 100.00000 | 58.42499 | 100.00000 | 58.09309 | | | 0.00 | 0 | 0.00 |
| IVA337 | On 12/09/2013 | Spot Bond | 100.00000 | 57.65347 | 100.00000 | 57.32595 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA338 | On 19/09/2013 | Spot Bond | 100.00000 | 56.89214 | 100.00000 | 56.56895 | | | 0.00 | 0 | 0.00 |
| IVA339 | On 26/09/2013 | Spot Bond | 100.00000 | 50.89503 | 100.00000 | 50.55693 | | | 0.00 | 0 | 0.00 |
| IVA340 | On 03/10/2013 | Spot Bond | 100.00000 | 50.10963 | 100.00000 | 49.77675 | | | 0.00 | 0 | 0.00 |
| IVA341 | On 10/10/2013 | Spot Bond | 100.00000 | 49.33635 | 100.00000 | 49.00861 | | | 0.00 | 0 | 0.00 |
| IVA342 | On 17/10/2013 | Spot Bond | 100.00000 | 48.57500 | 100.00000 | 48.25232 | | | 0.00 | 0 | 0.00 |
| IVA343 | On 24/10/2013 | Spot Bond | 100.00000 | 47.82540 | 100.00000 | 47.50770 | | | 0.00 | 0 | 0.00 |
| IVA344 | On 31/10/2013 | Spot Bond | 100.00000 | 47.08737 | 100.00000 | 46.77457 | | | 0.00 | 0 | 0.00 |
| IVA345 | On 07/11/2013 | Spot Bond | 100.00000 | 46.36073 | 100.00000 | 46.05276 | | | 0.00 | 0 | 0.00 |
| IVA346 | On 14/11/2013 | Spot Bond | 100.00000 | 45.64530 | 100.00000 | 45.34208 | | | 0.00 | 0 | 0.00 |
| IVA347 | On 21/11/2013 | Spot Bond | 100.00000 | 44.94091 | 100.00000 | 44.64237 | | | 0.00 | 0 | 0.00 |
| IVA348 | On 28/11/2013 | Spot Bond | 100.00000 | 43.93254 | 100.00000 | 43.17571 | | | 0.00 | 0 | 0.00 |
| IVA349 | On 05/12/2013 | Spot Bond | 100.00000 | 42.38726 | 100.00000 | 41.72292 | | | 0.00 | 0 | 0.00 |
| IVA350 | On 12/12/2013 | Spot Bond | 100.00000 | 41.14114 | 100.00000 | 40.54967 | | | 0.00 | 0 | 0.00 |
| IVA351 | On 19/12/2013 | Spot Bond | 100.00000 | 40.11538 | 100.00000 | 39.58273 | | | 0.00 | 0 | 0.00 |
| IVC001 | On 05/07/2013 | Spot Bond | 100.11329 | 61.88301 | 100.11329 | 61.43390 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 101.15218 | 7.37786 | 101.15218 | 7.32382 | | | 0.00 | 0 | 0.00 |
| IVC004 | On 29/04/2014 | Spot Bond | 101.33204 | 39.37387 | 101.33204 | 39.08502 | | | 0.00 | 0 | 1,050,000.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 101.39683 | 16.64200 | 101.39683 | 16.42093 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVF001 | On 10/01/2013 | Spot Bond | 100.01454 | 91.41546 | 100.01454 | 90.75135 | | | 0.00 | 0 | 0.00 |
| IVF002 | On 01/08/2013 | Spot Bond | 101.10215 | 52.78243 | 101.10215 | 52.08293 | | | 0.00 | 0 | 0.00 |
| IVF003 | On 07/02/2013 | Spot Bond | 100.97704 | 85.45460 | 100.97704 | 84.86858 | | | 0.00 | 0 | 0.00 |
| IVF004 | On 09/05/2013 | Spot Bond | 100.00000 | 60.22341 | 100.00000 | 58.89179 | | | 0.00 | 0 | 0.00 |
| JDC01U | On 14/05/2013 | Spot Bond | 100.00000 | 72.21395 | 100.00000 | 71.81053 | | | 0.00 | 0 | 0.00 |
| JDC02U | On 14/11/2013 | Spot Bond | 100.00000 | 38.70079 | 100.00000 | 37.83586 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 100.00000 | 10.83280 | 100.00000 | 10.59070 | | | 0.00 | 0 | 0.00 |
| KCF01U | On 30/04/2013 | Spot Bond | 100.00000 | 87.06083 | 100.00000 | 86.46316 | | | 0.00 | 0 | 0.00 |
| KCF02U | On 30/04/2013 | Spot Bond | 100.00000 | 86.91668 | 100.00000 | 86.32000 | | | 0.00 | 0 | 0.00 |
| KSB004 | On 01/02/2013 | Spot Bond | 103.25721 | 89.11003 | 103.25721 | 88.47877 | | | 0.00 | 0 | 0.00 |
| KSB005 | On 28/02/2013 | Spot Bond | 102.85510 | 84.02133 | 102.85510 | 83.46351 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 100.85336 | 3.01820 | 100.85336 | 2.98351 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 100.00000 | 2.66770 | 100.00000 | 2.60808 | | | 0.00 | 0 | 3,000,000.00 |
| KSP003 | On 01/02/2013 | Spot Bond | 100.00000 | 87.58649 | 100.00000 | 86.98244 | | | 0.00 | 0 | 0.00 |
| KSP004 | On 01/04/2013 | Spot Bond | 100.00000 | 76.96222 | 100.00000 | 76.49484 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 146.46402 | 9.97427 | 146.46402 | 9.88384 | | | 0.00 | 0 | 0.00 |
| LBK01 | On 25/10/2013 | Spot Bond | 101.88203 | 58.28405 | 101.88203 | 57.85439 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| LBK02 | On 26/03/2015 | Spot Bond | 100.15505 | 22.00141 | 100.15505 | 21.83993 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 100.36228 | 11.03104 | 100.36228 | 10.90675 | | 43,256,142,680.00 | | 431,000 | 7,705,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 98.87452 | 1.98205 | 98.87452 | 1.95971 | | | 0.00 | 0 | 0.00 |
| MAQ007 | On 27/01/2013 | Spot Bond | 100.00000 | 85.48009 | 100.00000 | 84.88372 | | | 0.00 | 0 | 0.00 |
| MAQ008 | On 09/02/2013 | Spot Bond | 100.00000 | 82.95455 | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| MAQ015 | On 23/08/2013 | Spot Bond | 100.00000 | 54.88851 | 100.00000 | 54.52388 | | | 0.00 | 0 | 0.00 |
| MAQ018 | On 11/01/2013 | Spot Bond | 98.55765 | 88.95138 | 98.55765 | 88.31502 | | | 0.00 | 0 | 0.00 |
| MAQ020 | On 02/08/2013 | Spot Bond | 101.08680 | 52.55278 | 101.08680 | 51.85640 | | | 0.00 | 0 | 0.00 |
| MAQ021 | On 29/11/2012 | Spot Bond | 99.30957 | 99.19037 | 99.30957 | 98.39374 | | 1,191,714,840,000.00 | | 12,000,000 | 2,000,000.00 |
| MAQ022 | On 11/12/2012 | Spot Bond | 99.14082 | 96.08522 | 99.14082 | 95.33876 | | | 0.00 | 0 | 0.00 |
| MAQ023 | On 11/01/2013 | Spot Bond | 98.70105 | 88.93708 | 98.70105 | 88.30000 | | | 0.00 | 0 | 0.00 |
| MAQ024 | On 11/03/2013 | Spot Bond | 97.83334 | 78.03731 | 97.83334 | 77.55067 | | | 0.00 | 0 | 0.00 |
| MAQ025 | On 11/10/2013 | Spot Bond | 100.00000 | 58.43750 | 100.00000 | 57.13147 | | | 0.00 | 0 | 0.00 |
| MAQ026 | On 11/02/2013 | Spot Bond | 100.00000 | 82.57919 | 100.00000 | 82.02247 | | | 0.00 | 0 | 0.00 |
| MAQ027 | On 07/03/2013 | Spot Bond | 100.00000 | 99.99959 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBC17 | On 06/02/2013 | Spot Bond | 100.00000 | 83.52403 | 100.00000 | 82.95455 | | | 0.00 | 0 | 0.00 |
| MBC18 | On 21/02/2013 | Spot Bond | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| MBF018 | On 15/04/2013 | Spot Bond | 99.92980 | 89.52594 | 99.92980 | 88.88838 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|----------------|
| MBF019 | On 15/04/2014 | Spot Bond | 99.92873 | 41.38771 | 99.92873 | 41.08785 | | | 0.00 | 0 | 0.00 |
| MBF024 | On 26/05/2013 | Spot Bond | 100.85528 | 81.03638 | 100.85528 | 65.41003 | | 282,394,784,000.00 | 2,800,000 | 1,400,000.00 | |
| MBF025 | On 26/05/2014 | Spot Bond | 100.87824 | 36.53437 | 100.87824 | 30.16310 | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 100.00907 | 29.18163 | 100.00907 | 28.97005 | | | 0.00 | 0 | 1,000,000.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 99.91959 | 21.27997 | 99.91959 | 21.08142 | | | 0.00 | 0 | 133,350,000.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 100.16737 | 13.38467 | 100.16737 | 13.08836 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 100.17350 | 2.20172 | 100.17350 | 2.17306 | | | 0.00 | 0 | 7,000,000.00 |
| MBP011 | On 30/01/2013 | Spot Bond | 100.00000 | 86.44877 | 100.00000 | 85.84981 | | | 0.00 | 0 | 0.00 |
| MBP012 | On 29/01/2013 | Spot Bond | 101.40172 | 86.38455 | 101.40172 | 85.77757 | | | 0.00 | 0 | 0.00 |
| MBP013 | On 29/01/2014 | Spot Bond | 101.42165 | 39.66464 | 101.42165 | 39.37343 | | | 0.00 | 0 | 0.00 |
| MBP17U | On 23/11/2012 | Spot Bond | 100.00000 | 81.33082 | 100.00000 | 81.33080 | | | 0.00 | 0 | 0.00 |
| MBP18U | On 28/01/2014 | Spot Bond | 100.00000 | 40.18701 | 100.00000 | 39.89566 | | | 0.00 | 0 | 0.00 |
| MBP19U | On 18/02/2013 | Spot Bond | 100.00000 | 82.64832 | 100.00000 | 82.09977 | | | 0.00 | 0 | 0.00 |
| MBP20U | On 17/02/2014 | Spot Bond | 100.00000 | 38.18102 | 100.00000 | 37.90420 | | | 0.00 | 0 | 0.00 |
| MBP21U | On 11/04/2014 | Spot Bond | 100.00000 | 41.65318 | 100.00000 | 41.35119 | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | 25.39193 | 100.00000 | 25.20582 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | 20.08489 | 100.00000 | 19.93927 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|---------|------------------|---------------|
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | 6.44750 | 100.00000 | 6.40024 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | 15.74096 | 100.00000 | 15.62559 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 106.46019 | 9.73560 | 106.46019 | 9.66736 | | 5,110,089,120.00 | 48,000 | 63,000.00 | |
| MCB2M | On 13/12/2012 | Spot Bond | 100.46941 | 96.96870 | 100.46941 | 96.20974 | | | 0.00 | 0 | 0.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 100.55268 | 23.32062 | 100.55268 | 23.14885 | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | 100.10089 | 27.84728 | 100.10089 | 27.66163 | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | 100.10166 | 27.89206 | 100.10166 | 27.70611 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 100.10553 | 11.51168 | 100.10553 | 11.43492 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 102.05054 | 10.47336 | 102.05054 | 10.40319 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 102.14122 | 10.33846 | 102.14122 | 10.26915 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 100.13874 | 13.62398 | 100.13874 | 13.53313 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 102.46074 | 13.18062 | 102.46074 | 13.09203 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 102.63527 | 13.53484 | 102.63527 | 13.44374 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | 109.14290 | 27.84548 | 109.14290 | 27.64740 | | | 0.00 | 0 | 86,600,000.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 100.35527 | 13.17232 | 100.35527 | 13.07547 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 100.36949 | 7.84076 | 100.36949 | 7.78310 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 108.22148 | 11.46545 | 108.22148 | 11.37529 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 105.26282 | 18.15667 | 105.26282 | 18.02986 | | 13,052,589,680.00 | 124,000 | 25,524,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| MIL01 | On 31/05/2015 | Spot Bond | 100.76354 | 16.20214 | 100.76354 | 16.04820 | | | 0.00 | 0 | 0.00 |
| MIL02 | On 31/05/2017 | Spot Bond | 106.38091 | 10.13773 | 106.38091 | 10.06709 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2013 | Spot Bond | 100.73012 | 65.47205 | 100.73012 | 64.98905 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 106.29569 | 9.87552 | 106.29569 | 9.80676 | | 10,948,456,070.00 | | 103,000 | 7,049,000.00 |
| MTN02 | On 13/07/2014 | Spot Bond | 109.35704 | 34.73121 | 109.35704 | 34.48509 | | 30,182,543,040.00 | | 276,000 | 2,417,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 108.68196 | 21.18723 | 108.68196 | 21.03784 | | 0.00 | | 0 | 9,700,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 112.43670 | 13.99011 | 112.43670 | 13.88873 | | 19,563,985,800.00 | | 174,000 | 4,538,000.00 |
| MTN05 | On 28/10/2013 | Spot Bond | 105.38322 | 50.40558 | 105.38322 | 50.05514 | | 0.00 | | 0 | 100,000.00 |
| MTNC10 | On 06/12/2012 | Spot Bond | 99.21764 | 97.35364 | 99.21764 | 96.58683 | | 0.00 | | 0 | 0.00 |
| MTNC11 | On 16/01/2013 | Spot Bond | 98.63643 | 87.88730 | 98.63643 | 87.26553 | | 0.00 | | 0 | 0.00 |
| MTNC12 | On 20/03/2013 | Spot Bond | 97.71856 | 76.61642 | 97.71856 | 76.14784 | | 0.00 | | 0 | 0.00 |
| N4A111 | On 14/08/2020 | Spot Bond | 100.00000 | 5.95934 | 100.00000 | 5.91614 | | 0.00 | | 0 | 0.00 |
| N4A202 | On 14/08/2020 | Spot Bond | 100.00000 | 0.10196 | 100.00000 | 0.10122 | | 0.00 | | 0 | 0.00 |
| N4A205 | On 14/08/2020 | Spot Bond | 100.00000 | 6.24218 | 100.00000 | 6.19694 | | 0.00 | | 0 | 0.00 |
| N4A208 | On 14/08/2020 | Spot Bond | 100.00000 | 6.31933 | 100.00000 | 6.27351 | | 0.00 | | 0 | 0.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | 5.80145 | 100.89771 | 5.75905 | | 0.00 | | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.90718 | 5.86204 | 100.90718 | 5.81920 | | 0.00 | | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| N4A305 | | On 14/08/2020 | Spot Bond | | 100.92303 | 5.96302 | 100.92303 | 5.91942 | | 0.00 | 0 | 0.00 |
| N4A308 | | On 14/08/2020 | Spot Bond | | 100.93092 | 6.01349 | 100.93092 | 5.96953 | | 0.00 | 0 | 0.00 |
| N4A311 | | On 14/08/2020 | Spot Bond | | 100.94038 | 6.07405 | 100.94038 | 6.02965 | | 0.00 | 0 | 0.00 |
| N4A402 | | On 14/08/2020 | Spot Bond | | 100.96406 | 6.22540 | 100.96406 | 6.17989 | | 0.00 | 0 | 0.00 |
| N4A405 | | On 14/08/2020 | Spot Bond | | 100.97993 | 6.32626 | 100.97993 | 6.28000 | | 0.00 | 0 | 0.00 |
| N4A408 | | On 14/08/2020 | Spot Bond | | 100.99728 | 6.43718 | 100.99728 | 6.39009 | | 0.00 | 0 | 0.00 |
| N4A411 | | On 14/08/2020 | Spot Bond | | 101.01305 | 6.53799 | 101.01305 | 6.49015 | | 0.00 | 0 | 0.00 |
| N4A502 | | On 14/08/2020 | Spot Bond | | 101.02081 | 6.58838 | 101.02081 | 6.54018 | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | | 101.11573 | 7.19244 | 101.11573 | 7.13978 | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | | 101.22620 | 7.89581 | 101.22620 | 7.83795 | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | | 100.00000 | 0.10196 | 100.00000 | 0.10122 | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | | 100.00000 | 0.10196 | 100.00000 | 0.10122 | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | | 8.00000 | 106.16752 | 8.00000 | 106.03218 | | 240,000,000,000.00 | 30,000,000 | 5,000,000.00 |
| NBK10B | | On 21/04/2014 | Spot Bond | | 101.70052 | 39.62698 | 101.70052 | 39.33533 | | 0.00 | 0 | 0.00 |
| NBK11B | | On 27/10/2014 | Spot Bond | | 101.25975 | 27.25507 | 101.25975 | 27.05526 | | 0.00 | 0 | 0.00 |
| NBK12B | | On 20/02/2015 | Spot Bond | | 100.87403 | 18.71154 | 100.87403 | 18.57483 | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | | 101.31348 | 8.41888 | 101.31348 | 8.35130 | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | | 100.75760 | 18.16824 | 100.75760 | 17.92812 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|--|--------------------|------------------|----------------|
| NBK15B | On 27/08/2017 | Spot Bond | | | 100.79541 | | 8.67512 | 100.79541 | 8.56044 | | | | 0.00 | 0 | 125,000,000.00 |
| NBK2A | On 15/09/2015 | Spot Bond | | | 110.77590 | | 19.00788 | 110.77590 | 18.86952 | | | | 992,773,615,800.00 | 8,962,000 | 19,629,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | | | 101.00801 | | 17.92381 | 101.00801 | 17.79126 | | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | | | 118.84122 | | 11.87907 | 118.84122 | 11.78759 | | | | 17,350,818,120.00 | 146,000 | 5,257,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | | | 30.23292 | | 4.29008 | 30.23292 | 4.28078 | | | | 0.00 | 0 | 0.00 |
| NBK5B | On 19/04/2013 | Spot Bond | | | 102.03598 | | 88.40253 | 102.03598 | 87.76754 | | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | | | 111.25692 | | 20.51039 | 111.25692 | 20.36140 | | | | 0.00 | 0 | 13,722,187.00 |
| NBK6B | On 19/04/2015 | Spot Bond | | | 101.70058 | | 20.70455 | 101.70058 | 20.55216 | | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | | | 101.79234 | | 7.93689 | 101.79234 | 7.87843 | | | | 0.00 | 0 | 0.00 |
| NBK8A | On 24/03/2014 | Spot Bond | | | 103.06649 | | 39.91660 | 103.06649 | 39.64256 | | | | 0.00 | 0 | 0.00 |
| NBK8B | On 24/03/2014 | Spot Bond | | | 100.27352 | | 42.95307 | 100.27352 | 42.63748 | | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On 23/03/2016 | Spot Bond | | | 107.67718 | | 15.33698 | 107.67718 | 15.22787 | | | | 29,288,192,960.00 | 272,000 | 7,385,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | | | 100.28219 | | 13.36624 | 100.28219 | 13.26802 | | | | 0.00 | 0 | 0.00 |
| NBK11 | On 31/03/2013 | Spot Bond | | | 117.77042 | | 84.52489 | 117.77042 | 83.92558 | | | | 0.00 | 0 | 0.00 |
| NCLN17 | On 24/01/2013 | Spot Bond | | | 101.18874 | | 87.17280 | 101.18874 | 86.55413 | | | | 0.00 | 0 | 0.00 |
| NCLN19 | On 07/03/2013 | Spot Bond | | | 100.66622 | | 98.76423 | 100.66622 | 97.97536 | | | | 0.00 | 0 | 0.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | | | 100.00000 | | 29.65969 | 100.00000 | 29.49119 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN44 | On 17/09/2014 | Spot Bond | 100.00000 | 37.46326 | 100.00000 | 37.25044 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | 100.00000 | 28.28447 | 100.00000 | 28.12379 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | 100.00000 | 26.81979 | 100.00000 | 26.66743 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 100.88001 | 19.34501 | 100.88001 | 24.04683 | | | 0.00 | 0 | 0.00 |
| NCLN49 | On 12/03/2013 | Spot Bond | 100.53804 | 97.36830 | 100.53804 | 96.60172 | | | 0.00 | 0 | 0.00 |
| NCLN50 | On 25/03/2013 | Spot Bond | 100.29682 | 94.15048 | 100.29682 | 93.43528 | | | 0.00 | 0 | 0.00 |
| NCLN51 | On 26/03/2013 | Spot Bond | 100.27583 | 93.89620 | 100.27583 | 93.18487 | | | 0.00 | 0 | 0.00 |
| NCLN52 | On 26/03/2013 | Spot Bond | 100.27583 | 93.89620 | 100.27583 | 93.18487 | | | 0.00 | 0 | 0.00 |
| NCLN53 | On 26/03/2013 | Spot Bond | 100.27583 | 93.89620 | 100.27583 | 93.18487 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 100.26098 | 22.65302 | 100.26098 | 22.48840 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 100.01676 | 22.09179 | 100.01676 | 21.93160 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 99.92572 | 21.69423 | 99.92572 | 21.53705 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 100.72872 | 18.23439 | 100.72872 | 18.09988 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 78.84167 | 17.37139 | 78.84167 | 17.28881 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 100.68736 | 14.22116 | 100.68736 | 14.11629 | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | 100.00000 | 12.21913 | 100.00000 | 12.14990 | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | 101.44317 | 12.52028 | 101.44317 | 12.42835 | | | 0.00 | 0 | 0.00 |
| NCLN65 | On 25/01/2016 | Spot Bond | 101.58167 | 13.14881 | 101.58167 | 13.05213 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN66 | On 29/01/2016 | Spot Bond | 101.36186 | 12.46384 | 101.36186 | 12.37238 | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | 99.92294 | 11.84521 | 99.92294 | 11.75939 | | | 0.00 | 0 | 0.00 |
| NCLN68 | On 30/01/2013 | Spot Bond | 100.00000 | 87.28169 | 100.00000 | 86.67697 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 74.70107 | 14.20030 | 74.70107 | 14.13533 | | | 0.00 | 0 | 0.00 |
| NCLN70 | On 30/08/2013 | Spot Bond | 100.71896 | 65.39309 | 100.71896 | 64.91595 | | | 0.00 | 0 | 0.00 |
| NCLN71 | On 17/03/2014 | Spot Bond | 100.42509 | 43.26025 | 100.42509 | 43.00002 | | | 0.00 | 0 | 0.00 |
| NCLN72 | On 17/03/2014 | Spot Bond | 100.41859 | 43.18614 | 100.41859 | 42.92636 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 100.13494 | 18.33248 | 100.13494 | 18.09142 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 101.09351 | 8.85986 | 101.09351 | 8.74246 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 100.28784 | 2.30235 | 100.28784 | 2.26994 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 100.21716 | 11.66712 | 100.21716 | 11.49708 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 100.00000 | 3.17245 | 100.00000 | 3.10154 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 108.64353 | 19.38045 | 108.64353 | 19.24159 | | | 0.00 | 0 | 4,000,000.00 |
| NED12A | On 14/12/2012 | Spot Bond | 100.43443 | 96.65642 | 100.43443 | 95.90212 | | | 0.00 | 0 | 0.00 |
| NED12B | On 14/12/2012 | Spot Bond | 103.93706 | 100.06120 | 103.93706 | 99.25463 | | | 0.00 | 0 | 2,000,000.00 |
| NED6 | On 20/09/2013 | Spot Bond | 103.85854 | 56.84618 | 103.85854 | 56.45346 | | | 0.00 | 0 | 5,743,459.00 |
| NED8 | On 08/02/2014 | Spot Bond | 105.20960 | 44.05404 | 105.20960 | 43.75148 | | | 0.00 | 0 | 4,181,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NED9 | On 06/07/2017 | Spot Bond | 100.00389 | 7.81519 | 100.00389 | 7.75853 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 122.15519 | 12.80861 | 122.15519 | 12.70780 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 109.62449 | 9.45724 | 109.62449 | 9.38284 | | | 0.00 | 0 | 0.00 |
| NET41 | On 16/02/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 100.87482 | 12.52071 | 100.87482 | 12.35328 | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 154.74879 | 6.40222 | 154.74879 | 6.34082 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 110.78287 | 11.49323 | 110.78287 | 11.41094 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 112.47442 | 9.44761 | 112.47442 | 9.37157 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 100.87478 | 11.41834 | 100.87478 | 11.33490 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On 22/05/2014 | Spot Bond | 100.84223 | 36.92607 | 100.84223 | 36.65634 | | | 0.00 | 0 | 0.00 |
| NQ1A14 | On 22/05/2013 | Spot Bond | 100.77827 | 81.71188 | 100.77827 | 81.17448 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 100.82862 | 18.54344 | 100.82862 | 18.36906 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 114.30671 | 9.46876 | 114.30671 | 9.39147 | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On 22/05/2014 | Spot Bond | 100.88848 | 37.13989 | 100.88848 | 36.86849 | | | 0.00 | 0 | 0.00 |
| NQ1B13 | On 22/05/2013 | Spot Bond | 100.82727 | 81.77668 | 100.82727 | 81.23865 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 100.85447 | 18.70218 | 100.85447 | 18.52627 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 112.37668 | 9.81558 | 112.37668 | 9.73665 | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On 22/05/2014 | Spot Bond | 100.94287 | 37.39132 | 100.94287 | 37.11796 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| NQ1C13 | On 22/05/2013 | Spot Bond | 100.89257 | 81.86307 | 100.89257 | 81.32419 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 100.90208 | 18.99447 | 100.90208 | 18.81574 | | | 0.00 | 0 | 0.00 |
| NQF1A7 | On 22/11/2012 | Spot Bond | 100.00000 | 81.34502 | 100.00000 | 81.34501 | | | 0.00 | 0 | 0.00 |
| NQF1A9 | On 22/05/2013 | Spot Bond | 100.90209 | 81.87567 | 100.90209 | 81.33667 | | | 0.00 | 0 | 0.00 |
| NQF1B7 | On 22/11/2012 | Spot Bond | 100.00000 | 81.46502 | 100.00000 | 81.46500 | | | 0.00 | 0 | 0.00 |
| NQF1B9 | On 22/05/2013 | Spot Bond | 100.92679 | 81.95233 | 100.92679 | 81.41272 | | | 0.00 | 0 | 0.00 |
| NQF1C7 | On 22/11/2012 | Spot Bond | 100.00000 | 81.52502 | 100.00000 | 81.52501 | | | 0.00 | 0 | 0.00 |
| NQF1C9 | On 22/05/2013 | Spot Bond | 101.02443 | 82.03759 | 101.02443 | 81.49700 | | | 0.00 | 0 | 0.00 |
| NQF1D4 | On 22/05/2013 | Spot Bond | 101.11272 | 82.15450 | 101.11272 | 81.61277 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 101.14634 | 8.44591 | 101.14634 | 8.38405 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 101.06357 | 12.69710 | 101.06357 | 12.60417 | | | 0.00 | 0 | 0.00 |
| NRA013 | On 31/10/2013 | Spot Bond | 133.37761 | 52.40875 | 133.37761 | 51.95422 | | | 0.00 | 0 | 30,000,000.00 |
| NRA014 | On 30/04/2014 | Spot Bond | 112.65666 | 35.77089 | 112.65666 | 35.50697 | | | 0.00 | 0 | 129,700,000.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 127.61916 | 15.79472 | 127.61916 | 15.66745 | | | 0.00 | 0 | 7,500,000.00 |
| NRA01U | On 31/03/2013 | Spot Bond | 100.00000 | 76.81760 | 100.00000 | 76.35015 | | | 0.00 | 0 | 0.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 133.90446 | 9.85072 | 133.90446 | 9.76739 | | | 0.00 | 0 | 2,501,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 166.40319 | 3.68633 | 166.40319 | 3.64903 | | | 0.00 | 0 | 82,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|---------|------------------|---------------|
| NRA028 | On 30/11/2028 | Spot Bond | 132.37089 | 15.20950 | 132.37089 | 15.08339 | | | 0.00 | 0 | 6,100,000.00 |
| NTC09 | On 18/04/2013 | Spot Bond | 99.96864 | 88.81629 | 99.96864 | 88.18804 | | | 0.00 | 0 | 0.00 |
| NTC10 | On 18/04/2014 | Spot Bond | 99.87889 | 40.94270 | 99.87889 | 40.64618 | | | 0.00 | 0 | 0.00 |
| NTC11 | On 18/04/2014 | Spot Bond | 99.88231 | 40.80841 | 99.88231 | 40.51286 | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 101.83987 | 9.91823 | 101.83987 | 10.63147 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 101.27473 | 19.85657 | 101.27473 | 19.71097 | | | 0.00 | 0 | 0.00 |
| NTC14 | On 26/07/2013 | Spot Bond | 101.19990 | 54.20023 | 101.19990 | 53.48137 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 101.37662 | 16.53459 | 101.37662 | 16.31498 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | 15.45081 | 100.00000 | 15.33879 | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On 18/10/2015 | Spot Bond | 100.00000 | 15.50104 | 100.00000 | 15.38866 | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On 18/10/2015 | Spot Bond | 100.00000 | 15.53119 | 100.00000 | 15.41859 | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On 18/10/2015 | Spot Bond | 100.00000 | 16.25464 | 100.00000 | 16.13679 | | | 0.00 | 0 | 0.00 |
| OCT1D1 | On 18/10/2015 | Spot Bond | 100.00000 | 17.05847 | 100.00000 | 16.93480 | | | 0.00 | 0 | 0.00 |
| OCT1E1 | On 18/10/2015 | Spot Bond | 100.00000 | 22.08242 | 100.00000 | 21.92233 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 110.62267 | 15.71384 | 110.62267 | 15.60022 | | 53,983,862,960.00 | 488,000 | 96,136,000.00 | |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | 4.37557 | 100.00000 | 4.31810 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 109.71000 | 12.59933 | 109.71000 | 12.52288 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | 23.59564 | 100.00000 | 23.42457 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| PCF03U | On 02/03/2016 | Spot Bond | 100.00000 | 6.77158 | 100.00000 | 6.72195 | | | 0.00 | 0 | 0.00 |
| PMM02 | On 13/06/2013 | Spot Bond | 100.48296 | 64.47133 | 100.48296 | 63.86022 | | | 0.00 | 0 | 0.00 |
| PMM04 | On 25/01/2013 | Spot Bond | 98.38076 | 86.07913 | 98.38076 | 85.48412 | | | 0.00 | 0 | 0.00 |
| PNP03 | On 21/02/2013 | Spot Bond | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| PNP05 | On 21/08/2013 | Spot Bond | 100.00000 | 59.13698 | 100.00000 | 58.74412 | | | 0.00 | 0 | 0.00 |
| PNP06 | On 21/11/2012 | Spot Bond | 100.73845 | 68.26035 | 100.73845 | 68.26032 | | | 0.00 | 0 | 0.00 |
| PNP07 | On 21/02/2013 | Spot Bond | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | 114,400,000,000,000.00 | 144,000,000 | 400,000,000.00 | |
| PR2A1F | On 15/06/2014 | Spot Bond | 100.42050 | 30.82400 | 100.42050 | 30.59722 | | | 0.00 | 0 | 0.00 |
| PR2A2B | On 15/12/2012 | Spot Bond | 103.78737 | 99.62750 | 103.78737 | 98.82766 | | | 0.00 | 0 | 0.00 |
| PR2A3B | On 15/12/2012 | Spot Bond | 100.37625 | 96.37081 | 100.37625 | 95.62111 | | | 0.00 | 0 | 0.00 |
| PR2A4D | On 15/06/2013 | Spot Bond | 100.37300 | 64.22945 | 100.37300 | 63.75711 | | | 0.00 | 0 | 0.00 |
| PR2A9D | On 15/06/2013 | Spot Bond | 100.39251 | 64.39858 | 100.39251 | 63.92493 | | | 0.00 | 0 | 0.00 |
| PR2A9E | On 15/09/2013 | Spot Bond | 100.41791 | 64.61844 | 100.41791 | 64.14305 | | | 0.00 | 0 | 0.00 |
| PR2B1B | On 15/12/2012 | Spot Bond | 100.38925 | 96.41771 | 100.38925 | 95.66754 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | 100.43155 | 30.98024 | 100.43155 | 30.75230 | | | 0.00 | 0 | 0.00 |
| PR2B2B | On 15/12/2012 | Spot Bond | 103.92808 | 99.83640 | 103.92808 | 99.03386 | | | 0.00 | 0 | 0.00 |
| PR2B4D | On 15/06/2013 | Spot Bond | 100.42500 | 64.68046 | 100.42500 | 64.20460 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| PR2B5E | On 15/09/2013 | Spot Bond | | | 100.42441 | 64.97730 | 100.42441 | 64.49925 | | | 0.00 | 0 | 0.00 |
| PR2C1B | On 15/12/2012 | Spot Bond | | | 100.41200 | 96.49978 | 100.41200 | 95.74881 | | | 0.00 | 0 | 0.00 |
| PR2C1F | On 15/06/2014 | Spot Bond | | | 100.45623 | 31.32944 | 100.45623 | 31.09889 | | | 0.00 | 0 | 0.00 |
| PR2C4D | On 15/06/2013 | Spot Bond | | | 100.48342 | 65.18775 | 100.48342 | 64.70790 | | | 0.00 | 0 | 0.00 |
| PR2D1B | On 15/12/2012 | Spot Bond | | | 100.47042 | 96.71081 | 100.47042 | 95.95779 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On 15/06/2014 | Spot Bond | | | 100.48350 | 31.71532 | 100.48350 | 31.48186 | | | 0.00 | 0 | 0.00 |
| PR2D4D | On 15/06/2013 | Spot Bond | | | 100.53526 | 65.63860 | 100.53526 | 65.15522 | | | 0.00 | 0 | 0.00 |
| PRM1A4 | On 15/02/2014 | Spot Bond | | | 101.01119 | 37.73845 | 101.01119 | 37.46237 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | | | 115.36704 | 40.69161 | 115.36704 | 40.17176 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | | | 90.32933 | 26.11819 | 90.32933 | 25.95734 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | | | 36.97373 | 1.18716 | 36.97373 | 1.18387 | | | 0.00 | 0 | 0.00 |
| R155 | On 31/08/2013 | Spot Bond | | | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | | | 5.45500 | 123.30167 | 5.41000 | 123.37740 | | 163,233,697,496,470.00 | 923,684,234 | 4,720,200,000.00 | |
| R158 | On 15/09/2015 | Spot Bond | | | 122.26482 | 29.92307 | 122.26482 | 29.52519 | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | | | 85.50505 | 13.61411 | 85.50505 | 13.53402 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | | | 128.79704 | 24.89899 | 128.79704 | 24.55598 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | | | 81.26980 | 7.48454 | 81.26980 | 7.44236 | | | 0.00 | 0 | 0.00 |
| R179 | On 01/08/2013 | Spot Bond | | | 106.08559 | 63.04208 | 106.08559 | 62.60620 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| R186 | On 21/12/2026 | Spot Bond | 7.57500 | 129.56833 | 7.57000 | 129.53958 | | 63,075,774,140,250.00 | 326,834,870 | 2,203,371,388.00 | |
| R187P | On 21/12/2026 | Spot Bond | 34.66514 | 1.11377 | 34.66514 | 1.11086 | | 0.00 | 0 | 0.00 | |
| R188P | On 21/12/2027 | Spot Bond | 32.55096 | 1.06270 | 32.55096 | 1.06007 | | 0.00 | 0 | 0.00 | |
| R189 | On 31/03/2013 | Spot Bond | 214.16115 | 123.50542 | 213.81113 | 122.32006 | | 0.00 | 0 | 670,000,000.00 | |
| R197 | On 07/12/2023 | Spot Bond | 1.19000 | 280.57608 | 1.19000 | 280.48101 | | 7,542,815,000.00 | 6,338,500 | 106,927,500.00 | |
| R201 | On 21/12/2014 | Spot Bond | 5.05000 | 110.95185 | 5.00500 | 110.99830 | | 1,463,490,000,000.00 | 289,800,000 | 1,052,355,000.00 | |
| R202 | On 07/12/2033 | Spot Bond | 1.82000 | 210.08243 | 1.82000 | 210.00048 | | 1,150,751,420,000.00 | 632,281,000 | 1,090,388,000.00 | |
| R203 | On 28/02/2023 | Spot Bond | 7.10000 | 106.52571 | 7.09500 | 106.50126 | | 5,300,860,000,000.00 | 746,600,000 | 2,926,480,000.00 | |
| R203 | On 15/09/2017 | Spot Bond | 5.93500 | 111.17589 | 5.87000 | 111.40650 | | 36,205,078,710,000.00 | 100,266,000 | 6,576,910,160.00 | |
| R204 | On 21/12/2018 | Spot Bond | 6.17500 | 112.56718 | 6.13500 | 112.72251 | | 8,600,317,700,000.00 | 392,764,000 | 6,031,497,577.00 | |
| R2048 | On 28/02/2048 | Spot Bond | 99.20808 | 10.70409 | 99.20808 | 10.63286 | | 97,819,166,880,000.00 | 986,000,000 | 1,337,000,000.00 | |
| R205 | On 31/03/2014 | Spot Bond | 100.00000 | 41.91095 | 100.00000 | 41.60710 | | 0.00 | 0 | 0.00 | |
| R206 | On 15/01/2014 | Spot Bond | 5.05000 | 105.39363 | 5.00000 | 105.40690 | | 5,070,200,000,000.00 | 004,000,000 | 1,353,430,000.00 | |
| R207 | On 15/01/2020 | Spot Bond | 6.44000 | 107.20480 | 6.42000 | 107.26579 | | 24,114,255,424,000.00 | 744,449,600 | 5,445,475,700.00 | |
| R208 | On 31/03/2021 | Spot Bond | 6.64000 | 101.74122 | 6.62000 | 101.81379 | | 29,842,351,200,000.00 | 494,330,000 | 0,530,073,598.00 | |
| R209 | On 31/03/2036 | Spot Bond | 8.35500 | 79.49868 | 8.35000 | 79.48742 | | 67,030,326,900,000.00 | 022,780,000 | 9,940,626,000.00 | |
| R210 | On 31/03/2028 | Spot Bond | 1.61000 | 158.28022 | 1.61000 | 158.22106 | | 20,447,000,000.00 | 12,700,000 | 65,120,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|------------------|
| R211 | On 31/01/2017 | Spot Bond | 0.15000 | 124.31706 | 0.15000 | 124.28550 | | | 2,700,000,000.00 | 18,000,000 | 1,148,000,000.00 |
| R212 | On 31/01/2022 | Spot Bond | 1.05000 | 129.80377 | 1.08000 | 129.44411 | | | 88,200,000,000.00 | 84,000,000 | 1,539,370,015.00 |
| R213 | On 28/02/2031 | Spot Bond | 8.12500 | 91.05288 | 8.11500 | 91.07985 | | | 15,048,816,250,000.00 | 852,162,000 | 4,855,669,000.00 |
| R214 | On 28/02/2041 | Spot Bond | 77.73332 | 9.79147 | 77.73332 | 9.73832 | | | 224,410,070,507,700.00 | 886,922,500 | 7,882,822,604.00 |
| R223C | On 15/03/2013 | Spot Bond | 98.10852 | 77.34062 | 98.10852 | 76.86127 | | | 0.00 | 0 | 0.00 |
| R224C | On 15/09/2013 | Spot Bond | 95.74929 | 53.43116 | 95.74929 | 53.08584 | | | 0.00 | 0 | 0.00 |
| R225C | On 15/03/2014 | Spot Bond | 93.40448 | 36.88898 | 93.40448 | 36.65541 | | | 0.00 | 0 | 0.00 |
| R226C | On 15/09/2014 | Spot Bond | 91.01110 | 25.89844 | 91.01110 | 25.73795 | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | 87.49080 | 18.82433 | 87.49080 | 18.71145 | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | 85.50505 | 13.61411 | 85.50505 | 13.53402 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 83.47163 | 9.99769 | 83.47163 | 9.94006 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 81.26980 | 7.48454 | 81.26980 | 7.44236 | | | 0.00 | 0 | 0.00 |
| R322C | On 21/12/2012 | Spot Bond | 99.35642 | 93.62837 | 99.35642 | 92.91792 | | | 0.00 | 0 | 0.00 |
| R323C | On 21/06/2013 | Spot Bond | 96.68315 | 63.87642 | 96.68315 | 63.46481 | | | 0.00 | 0 | 0.00 |
| R324C | On 21/12/2013 | Spot Bond | 94.26296 | 43.82059 | 94.26296 | 43.54406 | | | 0.00 | 0 | 0.00 |
| R325C | On 21/06/2014 | Spot Bond | 91.92899 | 30.53656 | 91.92899 | 30.34783 | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | 89.76971 | 21.57299 | 89.76971 | 21.44226 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | 86.42385 | 15.80503 | 86.42385 | 15.71225 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R328C | On 21/12/2015 | Spot Bond | 84.45562 | 11.51313 | 84.45562 | 11.44683 | | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 82.31050 | 8.54418 | 82.31050 | 8.49603 | | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 79.97373 | 6.47656 | 79.97373 | 6.44094 | | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 75.56089 | 5.34930 | 75.56089 | 5.32127 | | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 73.15412 | 4.24354 | 73.15412 | 4.22191 | | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 69.91580 | 3.54839 | 69.91580 | 3.53100 | | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 67.83418 | 2.88829 | 67.83418 | 2.87449 | | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 65.82731 | 2.38075 | 65.82731 | 2.36967 | | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 63.84766 | 1.99084 | 63.84766 | 1.98182 | | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 60.09257 | 1.87475 | 60.09257 | 1.86669 | | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 58.22853 | 1.61902 | 58.22853 | 1.61225 | | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 55.42223 | 1.51217 | 55.42223 | 1.50612 | | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 53.71567 | 1.33713 | 53.71567 | 1.33193 | | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 52.07678 | 1.19321 | 52.07678 | 1.18869 | | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 50.50256 | 1.07399 | 50.50256 | 1.07003 | | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 49.04085 | 0.97037 | 49.04085 | 0.96689 | | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 47.63992 | 0.88294 | 47.63992 | 0.87985 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R345C | On 21/06/2024 | Spot Bond | 40.84619 | 1.35722 | 40.84619 | 1.35309 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 39.49703 | 1.29070 | 39.49703 | 1.28689 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 38.20719 | 1.23454 | 38.20719 | 1.23101 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 36.97373 | 1.18716 | 36.97373 | 1.18387 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 35.79392 | 1.14726 | 35.79392 | 1.14417 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 34.66514 | 1.11377 | 34.66514 | 1.11086 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 33.58493 | 1.08583 | 33.58493 | 1.08307 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 32.55096 | 1.06270 | 32.55096 | 1.06007 | | | 0.00 | 0 | 0.00 |
| RCSB01 | On 16/03/2014 | Spot Bond | 100.64880 | 46.63047 | 100.64880 | 46.28672 | | | 0.00 | 0 | 0.00 |
| RCSB02 | On 15/07/2013 | Spot Bond | 99.92574 | 60.55194 | 99.92574 | 60.11322 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 99.90770 | 13.28732 | 99.90770 | 13.19106 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 100.96576 | 19.87746 | 100.96576 | 17.03177 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 2.00563 | 100.00000 | 1.97929 | | | 0.00 | 0 | 0.00 |
| RCSC08 | On 08/03/2013 | Spot Bond | 100.56581 | 98.11965 | 100.56581 | 97.34083 | | | 0.00 | 0 | 0.00 |
| RCSC09 | On 06/06/2013 | Spot Bond | 100.63344 | 64.13582 | 100.63344 | 63.52712 | | | 0.00 | 0 | 0.00 |
| RCSC10 | On 06/06/2013 | Spot Bond | 100.61948 | 65.96269 | 100.61948 | 65.33672 | | | 0.00 | 0 | 0.00 |
| RCSC11 | On 06/09/2013 | Spot Bond | 100.62865 | 63.61346 | 100.62865 | 62.76447 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 100.22952 | 21.80214 | 100.22952 | 21.64201 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------|-------|------------------|---------------|
| RDFC04 | On 06/09/2013 | Spot Bond | 100.00000 | 76.14777 | 100.00000 | 75.83948 | 0.00 | 0 | 0.00 | | | |
| RDFC05 | On 06/12/2012 | Spot Bond | 100.48281 | 97.32080 | 100.48281 | 96.54482 | 0.00 | 0 | 0.00 | | | |
| RES06 | On 18/10/2014 | Spot Bond | 101.67229 | 28.25468 | 101.67229 | 28.04677 | 0.00 | 0 | 0.00 | | | |
| RES07 | On 14/02/2013 | Spot Bond | 5.87500 | 104.52901 | 5.87500 | 104.47920 | 0.00 | 0 | 0.00 | | | |
| RES12 | On 20/08/2015 | Spot Bond | 100.93776 | 14.91589 | 100.93776 | 14.71847 | 0.00 | 0 | 0.00 | | | |
| RES13 | On 09/01/2013 | Spot Bond | 100.29264 | 89.21397 | 100.29264 | 88.56267 | 0.00 | 0 | 0.00 | | | |
| RES14 | On 04/10/2013 | Spot Bond | 100.11180 | 52.68054 | 100.11180 | 51.50224 | 0.00 | 0 | 0.00 | | | |
| RES15 | On 12/11/2017 | Spot Bond | 100.00000 | 12.93630 | 100.00000 | 12.64719 | 0.00 | 0 | 0.00 | | | |
| RES16 | On 14/02/2013 | Spot Bond | 100.00000 | 82.02247 | 100.00000 | 81.47321 | 0.00 | 0 | 0.00 | | | |
| RESB01 | On 03/06/2014 | Spot Bond | 100.68733 | 31.87085 | 100.68733 | 31.63582 | 0.00 | 0 | 2,000,000.00 | | | |
| RMBI06 | On 24/07/2038 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0 | 0.00 | | | |
| RP001 | On 28/02/2013 | Spot Bond | 101.03586 | 101.17047 | 101.03586 | 100.34407 | 0.00 | 0 | 0.00 | | | |
| RP002 | On 28/02/2013 | Spot Bond | 101.10798 | 98.90113 | 101.10798 | 98.09271 | 0.00 | 0 | 0.00 | | | |
| RP004 | On 25/11/2014 | Spot Bond | 102.70350 | 28.28785 | 102.70350 | 24.38517 | 0.00 | 0 | 0.00 | | | |
| RP005 | On 31/03/2017 | Spot Bond | 100.28309 | 13.95270 | 100.28309 | 13.86979 | 0.00 | 0 | 0.00 | | | |
| RP006 | On 30/04/2019 | Spot Bond | 102.22019 | 12.13566 | 102.22019 | 12.04594 | 0.00 | 0 | 0.00 | | | |
| RP007 | On 30/04/2016 | Spot Bond | 101.97649 | 15.55326 | 101.97649 | 15.43851 | 0.00 | 0 | 0.00 | | | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|--------|------------------|---------------|
| RP008 | On 30/04/2016 | Spot Bond | 101.97649 | 15.55326 | 101.97649 | 15.43851 | | | 0.00 | 0 | 0.00 |
| RP009 | On 16/07/2013 | Spot Bond | 99.90414 | 58.15008 | 99.90414 | 57.38689 | | | 0.00 | 0 | 0.00 |
| RP010 | On 23/08/2013 | Spot Bond | 100.99069 | 48.84988 | 100.99069 | 48.20306 | | | 0.00 | 0 | 0.00 |
| RP011 | On 12/09/2013 | Spot Bond | 100.58819 | 67.61435 | 100.58819 | 66.71225 | | | 0.00 | 0 | 0.00 |
| RP012 | On 10/10/2013 | Spot Bond | 100.00000 | 50.37813 | 100.00000 | 49.25223 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 100.38461 | 5.04998 | 100.38461 | 4.98271 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 100.43152 | 0.43903 | 100.43152 | 0.43318 | | | 0.00 | 0 | 0.00 |
| RPG01 | On 28/02/2014 | Spot Bond | 100.88031 | 46.72479 | 100.88031 | 46.37964 | | | 0.00 | 0 | 0.00 |
| RPG01U | On 25/02/2014 | Spot Bond | 100.00000 | 33.55623 | 100.00000 | 40.02879 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | 101.00223 | 27.08738 | 101.00223 | 23.07226 | | | 0.00 | 0 | 0.00 |
| RPI01 | On 22/07/2016 | Spot Bond | 5.25000 | 101.80453 | 5.25000 | 101.76154 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | 0.73067 | 100.00000 | 0.72531 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | 3.97208 | 100.00000 | 3.94329 | | | 0.00 | 0 | 0.00 |
| RPP05U | On 21/01/2013 | Spot Bond | 100.00000 | 86.69834 | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 100.00000 | 22.54293 | 100.00000 | 22.28542 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 109.50878 | 9.98480 | 109.50878 | 9.91319 | | 7,118,070,700.00 | 65,000 | 5,381,000.00 | |
| SA061U | On 14/12/2012 | Spot Bond | 100.00000 | 95.30026 | 100.00000 | 94.55959 | | | 0.00 | 0 | 0.00 |
| SA062U | On 18/01/2013 | Spot Bond | 100.00000 | 87.32057 | 100.00000 | 86.69834 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBC2 | On 28/04/2016 | Spot Bond | 105.69036 | 8.49309 | 105.69036 | 8.44290 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 117.11129 | 11.57005 | 117.11129 | 16.87893 | | | 0.00 | 0 | 29,700,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 100.96377 | 10.42841 | 100.96377 | 11.52875 | | | 0.00 | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 109.76738 | 9.83020 | 109.76738 | 9.75994 | | | 0.00 | 0 | 15,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 101.55586 | 7.59757 | 101.55586 | 7.54172 | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 100.47716 | 8.53759 | 100.47716 | 8.47475 | | | 0.00 | 0 | 0.00 |
| SBK17 | On 31/07/2024 | Spot Bond | 101.44951 | 9.03074 | 101.44951 | 8.94628 | | | 0.00 | 0 | 100,000.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 100.00000 | 13.79236 | 100.00000 | 13.48411 | | | 0.00 | 0 | 100,000.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 100.00000 | 13.84930 | 100.00000 | 13.53978 | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 110.28697 | 18.97799 | 110.28697 | 23.64461 | | | 0.00 | 0 | 15,067,000.00 |
| SBK8 | On 10/04/2013 | Spot Bond | 101.21158 | 75.74522 | 101.21158 | 75.28949 | | | 0.00 | 0 | 10,259,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 101.86258 | 10.27343 | 101.86258 | 10.20396 | | | 0.00 | 0 | 6,860,000.00 |
| SBK111 | On 09/04/2014 | Spot Bond | 127.67688 | 36.19573 | 127.67688 | 35.89369 | | | 0.00 | 0 | 200,000.00 |
| SBN18 | On 14/09/2013 | Spot Bond | 159.66556 | 40.87300 | 159.66556 | 40.47735 | | | 0.00 | 0 | 0.00 |
| SBN20 | On 31/03/2013 | Spot Bond | 152.98792 | 66.60733 | 152.98792 | 66.06224 | | | 0.00 | 0 | 0.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 117.95662 | 20.35857 | 117.95662 | 20.20274 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 118.36117 | 20.27455 | 118.36117 | 20.11893 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBN31 | On 15/09/2015 | Spot Bond | 118.56412 | 20.23262 | 118.56412 | 20.07711 | | | 0.00 | 0 | 0.00 |
| SBN32 | On 19/03/2013 | Spot Bond | 143.82678 | 70.58533 | 143.82678 | 70.01267 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 103.68838 | 11.06259 | 103.68838 | 10.98626 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 118.14423 | 20.31953 | 118.14423 | 20.16380 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 118.24540 | 20.29853 | 118.24540 | 20.14285 | | | 0.00 | 0 | 0.00 |
| SBN36 | On 31/03/2013 | Spot Bond | 211.65251 | 59.78825 | 211.65251 | 59.19127 | | | 0.00 | 0 | 0.00 |
| SBN42 | On 31/03/2013 | Spot Bond | 100.00000 | 76.81760 | 100.00000 | 76.35015 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 100.42831 | 9.22267 | 100.42831 | 9.15481 | | | 0.00 | 0 | 0.00 |
| SBN49 | On 02/06/2014 | Spot Bond | 99.21990 | 31.24509 | 99.21990 | 31.01768 | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 100.36654 | 32.05924 | 100.36654 | 31.82350 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 100.15186 | 11.54576 | 100.15186 | 11.46195 | | | 0.00 | 0 | 0.00 |
| SBN52 | On 03/07/2013 | Spot Bond | 100.16711 | 62.53000 | 100.16711 | 62.07598 | | | 0.00 | 0 | 0.00 |
| SBR003 | On 05/11/2013 | Spot Bond | 100.00000 | 56.89224 | 100.00000 | 56.47978 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 107.02647 | 11.17068 | 107.02647 | 11.09161 | | | 0.00 | 0 | 0.00 |
| SBS14 | On 07/02/2014 | Spot Bond | 101.09831 | 38.24436 | 101.09831 | 37.96436 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 101.18390 | 12.13693 | 101.18390 | 12.04801 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 100.29283 | 8.33034 | 100.29283 | 8.26912 | | | 0.00 | 0 | 0.00 |
| SBS17 | On 23/06/2018 | Spot Bond | 100.00000 | 1.08897 | 100.00000 | 1.08175 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| SBS18 | On 23/06/2018 | Spot Bond | 100.30374 | 8.59888 | 100.30374 | 8.53569 | | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 112.35030 | 13.29364 | 112.35030 | 13.19685 | | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 107.31305 | 9.61368 | 107.31305 | 9.54547 | | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 101.14300 | 7.44791 | 101.14300 | 7.37767 | | | | 0.00 | 0 | 100,000.00 |
| SBS22 | On 23/05/2015 | Spot Bond | 100.81390 | 18.58930 | 100.81390 | 21.57697 | | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 100.85958 | 8.66333 | 100.85958 | 8.58184 | | | | 0.00 | 0 | 0.00 |
| SBS24 | On 23/05/2019 | Spot Bond | 100.88565 | 6.98802 | 100.88565 | 7.02187 | | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 107.86744 | 8.51995 | 107.86744 | 7.27008 | | | 44,333,517,840.00 | | 411,000 | 3,167,000.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 100.17939 | 8.20530 | 100.17939 | 12.23280 | | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 102.91713 | 8.60342 | 102.91713 | 8.54442 | | | | 0.00 | 0 | 517,000.00 |
| SBS7 | On 26/03/2013 | Spot Bond | 102.48454 | 78.91368 | 102.48454 | 78.41960 | | | | 0.00 | 0 | 0.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 118.34171 | 16.95294 | 118.34171 | 16.82495 | | | 234,908,294,350.00 | | 1,985,000 | 3,055,000.00 |
| SBSI10 | On 03/07/2013 | Spot Bond | 120.99445 | 69.80635 | 120.99445 | 69.25322 | | | | 0.00 | 0 | 1,200,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 265.12288 | 4.58586 | 265.12288 | 4.52285 | | | | 0.00 | 0 | 100,000.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 119.59470 | 4.76991 | 119.59470 | 4.73360 | | | | 0.00 | 0 | 0.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 112.58000 | 11.00460 | 112.58000 | 10.91500 | | | | 0.00 | 0 | 0.00 |
| SCM220 | On 20/01/2013 | Spot Bond | 100.00000 | 96.28613 | 100.00000 | 95.60326 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|--------|------------------|---------------|
| SCM221 | On 17/02/2013 | Spot Bond | 100.00000 | 81.47321 | 100.00000 | 80.93126 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | 2.68662 | 100.00000 | 2.66693 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 82.63494 | 0.22835 | 82.63494 | 0.22690 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 100.00000 | 6.76149 | 100.00000 | 6.60878 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | 100.63801 | 6.50000 | 100.60247 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 100.49004 | 11.21320 | 100.49004 | 11.13066 | | | 0.00 | 0 | 0.00 |
| SHS02 | On 29/06/2013 | Spot Bond | 100.22255 | 62.78939 | 100.22255 | 62.32827 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 100.24006 | 17.53940 | 100.24006 | 17.41057 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 100.37865 | 10.59260 | 100.37865 | 10.51470 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 104.63904 | 10.73026 | 104.63904 | 10.67775 | | 9,731,430,720.00 | 93,000 | 664,000.00 | |
| SLI1 | On 15/08/2013 | Spot Bond | 104.53403 | 61.14408 | 104.53403 | 60.72634 | | | 0.00 | 0 | 1,688,000.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 110.17225 | 14.67226 | 110.17225 | 14.56766 | | | 0.00 | 0 | 8,200,000.00 |
| SMF1 | On 27/06/2013 | Spot Bond | 104.99511 | 68.24988 | 104.99511 | 67.77938 | | 10,289,520,780.00 | 98,000 | 98,000.00 | |
| SNT01 | On 15/09/2017 | Spot Bond | 102.86503 | 11.17043 | 102.86503 | 11.09386 | | | 0.00 | 0 | 18,700,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 101.14731 | 25.88110 | 101.14731 | 25.68681 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 100.91285 | 9.74439 | 100.91285 | 9.66740 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 101.15213 | 14.28383 | 101.15213 | 14.17375 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 100.91985 | 7.86873 | 100.91985 | 7.80532 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSA01 | On 28/06/2016 | Spot Bond | 110.58806 | 16.40205 | 110.58806 | 16.28412 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 99.95086 | 21.33757 | 99.95086 | 21.13843 | | | 0.00 | 0 | 0.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 100.74418 | 9.46078 | 100.74418 | 9.39098 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 100.29998 | 10.77209 | 100.29998 | 10.69292 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 101.49647 | 9.93773 | 101.49647 | 9.84374 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 89.26946 | 8.68344 | 89.26946 | 8.63078 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 88.92846 | 8.71667 | 88.92846 | 8.66397 | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 107.77651 | 24.55263 | 107.77651 | 24.42940 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 97.48656 | 10.25076 | 97.48656 | 10.18461 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 100.44496 | 9.24064 | 100.44496 | 9.15308 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 104.60347 | 10.94528 | 104.60347 | 10.86923 | | | 0.00 | 0 | 0.00 |
| SSN010 | On 15/09/2015 | Spot Bond | 119.58561 | 20.02385 | 119.58561 | 19.86889 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 101.19280 | 3.11154 | 101.19280 | 3.07436 | | | 0.00 | 0 | 0.00 |
| SYN860 | On 25/11/2012 | Spot Bond | 100.00000 | 50.00001 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| SYN861 | On 22/11/2012 | Spot Bond | 100.00000 | 50.00005 | 100.00000 | 50.00001 | | | 0.00 | 0 | 0.00 |
| SYN867 | On 19/01/2013 | Spot Bond | 100.00000 | 87.11217 | 100.00000 | 86.49289 | | | 0.00 | 0 | 0.00 |
| SYN869 | On 19/01/2013 | Spot Bond | 100.00000 | 87.11217 | 100.00000 | 86.49289 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN870 | On 20/01/2013 | Spot Bond | 100.00000 | 86.90476 | 100.00000 | 86.28842 | | | 0.00 | 0 | 0.00 |
| SYN872 | On 13/02/2013 | Spot Bond | 100.00000 | 82.20721 | 100.00000 | 81.65548 | | | 0.00 | 0 | 0.00 |
| SYN873 | On 14/02/2013 | Spot Bond | 100.00000 | 82.02247 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| SYN874 | On 16/02/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| SYN875 | On 16/02/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| SYN876 | On 20/02/2013 | Spot Bond | 100.00000 | 80.93126 | 100.00000 | 80.39648 | | | 0.00 | 0 | 0.00 |
| SYN878 | On 21/02/2013 | Spot Bond | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| SYN880 | On 23/02/2013 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 79.86871 | | | 0.00 | 0 | 0.00 |
| SYN881 | On 23/02/2013 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 79.86871 | | | 0.00 | 0 | 0.00 |
| SYN882 | On 27/02/2013 | Spot Bond | 100.00000 | 79.69432 | 100.00000 | 79.17570 | | | 0.00 | 0 | 0.00 |
| SYN887 | On 17/02/2013 | Spot Bond | 100.00000 | 81.47321 | 100.00000 | 80.93126 | | | 0.00 | 0 | 0.00 |
| SYN911 | On 19/07/2013 | Spot Bond | 100.00000 | 59.32700 | 100.00000 | 58.93288 | | | 0.00 | 0 | 0.00 |
| SYN913 | On 19/07/2013 | Spot Bond | 100.00000 | 59.32700 | 100.00000 | 58.93288 | | | 0.00 | 0 | 0.00 |
| SYN923 | On 21/08/2013 | Spot Bond | 100.00000 | 55.13295 | 100.00000 | 54.76670 | | | 0.00 | 0 | 0.00 |
| SYN924 | On 22/08/2013 | Spot Bond | 100.00000 | 55.01059 | 100.00000 | 54.64515 | | | 0.00 | 0 | 0.00 |
| SYN925 | On 23/08/2013 | Spot Bond | 100.00000 | 54.88851 | 100.00000 | 54.52388 | | | 0.00 | 0 | 0.00 |
| SYN928 | On 19/07/2013 | Spot Bond | 100.00000 | 59.32700 | 100.00000 | 58.93288 | | | 0.00 | 0 | 0.00 |
| SYN929 | On 19/07/2013 | Spot Bond | 100.00000 | 59.32700 | 100.00000 | 58.93288 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN944 | On 22/11/2012 | Spot Bond | 99.40185 | 66.79988 | 99.40185 | 66.79986 | | | 0.00 | 0 | 0.00 |
| SYN945 | On 23/11/2012 | Spot Bond | 99.34562 | 66.81243 | 99.34562 | 66.81240 | | | 0.00 | 0 | 0.00 |
| SYN946 | On 27/11/2012 | Spot Bond | 99.33096 | 99.72860 | 99.33096 | 98.92316 | | | 0.00 | 0 | 0.00 |
| SYN947 | On 18/12/2012 | Spot Bond | 99.03221 | 94.36716 | 99.03221 | 93.64784 | | | 0.00 | 0 | 0.00 |
| SYN949 | On 29/11/2012 | Spot Bond | 99.30851 | 99.19037 | 99.30851 | 98.39375 | | | 0.00 | 0 | 0.00 |
| SYN950 | On 15/01/2013 | Spot Bond | 100.00000 | 87.95181 | 100.00000 | 87.32057 | | | 0.00 | 0 | 0.00 |
| SYN951 | On 21/01/2013 | Spot Bond | 100.00000 | 86.69834 | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| SYN952 | On 22/11/2012 | Spot Bond | 100.00000 | 66.66670 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| SYN953 | On 05/02/2013 | Spot Bond | 100.00000 | 83.71560 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| SYN954 | On 21/01/2013 | Spot Bond | 100.00000 | 86.69834 | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| SYN955 | On 12/02/2013 | Spot Bond | 100.00000 | 82.39278 | 100.00000 | 81.83857 | | | 0.00 | 0 | 0.00 |
| SYN956 | On 14/02/2013 | Spot Bond | 100.00000 | 82.02247 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| SYN957 | On 18/02/2013 | Spot Bond | 100.00000 | 81.29176 | 100.00000 | 80.75221 | | | 0.00 | 0 | 0.00 |
| SYN958 | On 18/02/2013 | Spot Bond | 100.00000 | 81.29176 | 100.00000 | 80.75221 | | | 0.00 | 0 | 0.00 |
| SYN959 | On 19/02/2013 | Spot Bond | 100.00000 | 81.11111 | 100.00000 | 80.57395 | | | 0.00 | 0 | 0.00 |
| SYN960 | On 28/01/2013 | Spot Bond | 100.00000 | 85.28037 | 100.00000 | 84.68677 | | | 0.00 | 0 | 0.00 |
| SYN961 | On 22/02/2013 | Spot Bond | 100.00000 | 80.57395 | 100.00000 | 80.04386 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN962 | On 19/12/2012 | Spot Bond | 100.00000 | 94.07216 | 100.00000 | 93.35038 | | | 0.00 | 0 | 0.00 |
| SYN963 | On 25/02/2013 | Spot Bond | 100.00000 | 80.04386 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 117.60842 | 18.72582 | 117.60842 | 18.58361 | | | 0.00 | 0 | 0.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 104.75139 | 9.80507 | 104.75139 | 9.73723 | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | 38.12827 | 100.00000 | 37.87704 | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | 31.59188 | 100.00000 | 30.88584 | | | 0.00 | 0 | 0.00 |
| TFS06 | On 20/03/2014 | Spot Bond | 102.75446 | 40.11078 | 102.75446 | 39.83610 | | | 0.00 | 0 | 108,000.00 |
| TFS100 | On 22/01/2013 | Spot Bond | 98.53867 | 86.66395 | 98.53867 | 86.05990 | | | 0.00 | 0 | 0.00 |
| TFS101 | On 06/02/2013 | Spot Bond | 98.31078 | 83.75714 | 98.31078 | 83.19409 | | | 0.00 | 0 | 0.00 |
| TFS102 | On 14/12/2012 | Spot Bond | 99.10758 | 95.34025 | 99.10758 | 94.60552 | | | 0.00 | 0 | 0.00 |
| TFS103 | On 14/03/2013 | Spot Bond | 97.81910 | 77.55321 | 97.81910 | 77.07264 | | | 0.00 | 0 | 0.00 |
| TFS104 | On 29/01/2013 | Spot Bond | 100.00000 | 66.66688 | 100.00000 | 66.66686 | | | 0.00 | 0 | 0.00 |
| TFS73 | On 11/02/2013 | Spot Bond | 100.94335 | 83.63398 | 100.94335 | 83.06580 | | | 0.00 | 0 | 0.00 |
| TFS77 | On 12/04/2013 | Spot Bond | 99.98492 | 89.96756 | 99.98492 | 89.32194 | | | 0.00 | 0 | 0.00 |
| TFS78 | On 18/04/2013 | Spot Bond | 99.89383 | 88.69571 | 99.89383 | 88.06872 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 101.19250 | 14.74481 | 101.19250 | 14.63677 | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 107.95127 | 14.56950 | 107.95127 | 14.46732 | | | 0.00 | 0 | 0.00 |
| TFS88 | On 08/02/2013 | Spot Bond | 100.00000 | 83.14351 | 100.00000 | 82.57919 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TFS90 | On 05/03/2013 | Spot Bond | 100.57712 | 98.97982 | 100.57712 | 98.18568 | | | 0.00 | 0 | 0.00 |
| TFS93 | On 17/02/2014 | Spot Bond | 100.87887 | 37.69286 | 100.87887 | 37.46764 | | | 0.00 | 0 | 0.00 |
| TFS97 | On 14/11/2013 | Spot Bond | 100.92142 | 54.27258 | 100.92142 | 53.76180 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 101.62026 | 8.27842 | 101.62026 | 8.20004 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 101.66672 | 8.53313 | 101.66672 | 8.45230 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/10/2038 | Spot Bond | 102.00557 | 10.29360 | 102.00557 | 10.22466 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 100.00000 | 2.65322 | 100.00000 | 2.57769 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 100.00000 | 2.65322 | 100.00000 | 2.57769 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 100.00000 | 2.65322 | 100.00000 | 2.57769 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 101.76658 | 9.08014 | 101.76658 | 8.99407 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 100.00000 | 2.65322 | 100.00000 | 2.57769 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 101.98019 | 10.24776 | 101.98019 | 10.15044 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 100.00000 | 2.65322 | 100.00000 | 2.57769 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 102.86169 | 15.03143 | 102.86169 | 14.88762 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 100.00000 | 2.65322 | 100.00000 | 2.57769 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 101.66078 | 10.56593 | 101.66078 | 10.48820 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.48088 | 6.31739 | 101.48088 | 6.27098 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| THE8A2 | On 18/04/2036 | Spot Bond | 101.58542 | 6.79903 | 101.58542 | 6.74903 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 105.94334 | 6.85612 | 105.94334 | 6.80380 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 101.79445 | 7.75959 | 101.79445 | 7.70243 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 101.88733 | 8.18535 | 101.88733 | 8.12501 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 102.87096 | 12.65541 | 102.87096 | 12.56132 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 101.59334 | 10.27320 | 101.59334 | 10.19766 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 101.62589 | 12.39348 | 101.62589 | 12.30232 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 101.64915 | 10.51548 | 101.64915 | 10.43813 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 101.62589 | 6.95902 | 101.62589 | 6.90783 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 101.64915 | 7.06585 | 101.64915 | 7.01387 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 101.66078 | 7.11925 | 101.66078 | 7.06687 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 101.61194 | 10.35399 | 101.61194 | 10.27784 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 101.64915 | 10.51548 | 101.64915 | 10.43813 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 101.77704 | 11.06993 | 101.77704 | 10.98840 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 101.77704 | 7.65264 | 101.77704 | 7.59628 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 101.77704 | 11.06993 | 101.77704 | 10.98840 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 101.96303 | 11.87444 | 101.96303 | 11.78684 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 102.00952 | 8.71609 | 102.00952 | 8.65177 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|----------------|
| THE9C3 | On 18/07/2016 | Spot Bond | 101.95141 | 11.82423 | 101.95141 | 11.73701 | | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 102.88090 | 15.81301 | 102.88090 | 15.69543 | | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 102.93896 | 12.92611 | 102.93896 | 12.82994 | | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 102.91574 | 15.96149 | 102.91574 | 15.84276 | | | | 0.00 | 0 | 0.00 |
| TL13 | On 31/12/2013 | Spot Bond | 100.16956 | 42.41162 | 100.16956 | 42.10367 | | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 115.34604 | 20.93615 | 115.34604 | 20.77959 | | | 11,188,565,880.00 | | 97,000 | 3,205,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 98.42479 | 10.91623 | 98.42479 | 10.85509 | | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 113.10271 | 9.49483 | 113.10271 | 9.42455 | | | 28,388,780,210.00 | | 251,000 | 998,192,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 114.87864 | 10.96985 | 114.87864 | 10.88764 | | | 18,610,339,680.00 | | 162,000 | 303,943,000.00 |
| TN23 | On 06/11/2023 | Spot Bond | 120.75839 | 9.42563 | 120.75839 | 9.35212 | | | 4,830,335,600,000.00 | | 40,000,000 | 116,000,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 105.49834 | 11.31198 | 105.49834 | 11.23412 | | | | 0.00 | 0 | 132,700,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 103.04013 | 8.87904 | 103.04013 | 8.81810 | | | 50,901,824,220.00 | | 494,000 | 9,376,000.00 |
| TORQ1 | On 15/04/2022 | Spot Bond | 100.87844 | 6.62568 | 100.87844 | 6.53802 | | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 100.89915 | 6.78036 | 100.89915 | 6.69065 | | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 100.92536 | 6.97621 | 100.92536 | 6.88389 | | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 100.92812 | 6.99682 | 100.92812 | 6.90422 | | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 101.05768 | 7.96429 | 101.05768 | 7.85878 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TORQ6 | On 15/04/2022 | Spot Bond | 101.32571 | 13.51230 | 101.32571 | 13.33291 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 100.00000 | 25.74835 | 100.00000 | 25.13322 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 100.00000 | 13.33485 | 100.00000 | 13.01629 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 100.00000 | 11.42705 | 100.00000 | 11.15406 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 99.88941 | 10.00000 | 99.80655 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 99.89216 | 9.75000 | 99.81136 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 9.89384 | 100.00000 | 9.81497 | | | 0.00 | 0 | 0.00 |
| TSP116 | On 09/02/2013 | Spot Bond | 100.00000 | 82.95455 | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| TSP117 | On 23/02/2013 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 79.86871 | | | 0.00 | 0 | 0.00 |
| TSP125 | On 23/08/2013 | Spot Bond | 100.00000 | 59.88531 | 100.00000 | 59.54510 | | | 0.00 | 0 | 0.00 |
| TSP128 | On 07/02/2013 | Spot Bond | 100.00000 | 83.33333 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| TSP129 | On 07/03/2013 | Spot Bond | 97.58601 | 78.73814 | 97.58601 | 78.24400 | | | 0.00 | 0 | 0.00 |
| TSP131 | On 03/05/2013 | Spot Bond | 96.66726 | 70.49949 | 96.66726 | 70.10679 | | | 0.00 | 0 | 0.00 |
| TSP132 | On 29/11/2012 | Spot Bond | 99.23248 | 99.19099 | 99.23248 | 98.39496 | | | 0.00 | 0 | 0.00 |
| TSP133 | On 03/01/2013 | Spot Bond | 98.71758 | 90.68037 | 98.71758 | 90.01806 | | | 0.00 | 0 | 0.00 |
| TSP134 | On 27/06/2013 | Spot Bond | 99.76004 | 66.77820 | 99.76004 | 66.39949 | | | 0.00 | 0 | 0.00 |
| TSP135 | On 07/02/2013 | Spot Bond | 98.31631 | 83.56784 | 98.31631 | 83.00729 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 114.88602 | 11.57626 | 114.88602 | 11.48951 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| UTR02 | On 21/11/2012 | Spot Bond | 104.60170 | 69.10340 | 104.60170 | 69.10337 | | | 0.00 | 0 | 0.00 |
| UTR041 | On 19/04/2014 | Spot Bond | 99.85679 | 41.01367 | 99.85679 | 40.71670 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 99.84614 | 13.65134 | 99.84614 | 13.55251 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 100.02475 | 23.09331 | 100.02475 | 22.92584 | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 107.51485 | 12.82005 | 107.51485 | 12.72897 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On 07/11/2013 | Spot Bond | 100.00000 | 57.20459 | 100.00000 | 56.78987 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On 07/11/2013 | Spot Bond | 100.00000 | 57.43455 | 100.00000 | 57.01815 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On 07/11/2013 | Spot Bond | 100.00000 | 57.51121 | 100.00000 | 57.09425 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 101.12514 | 19.65330 | 101.12514 | 19.46802 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 101.16690 | 12.33233 | 101.16690 | 12.21602 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 101.16870 | 9.19415 | 101.16870 | 9.10744 | | | 0.00 | 0 | 0.00 |
| VOD002 | On 28/02/2013 | Spot Bond | 100.00000 | 84.03350 | 100.00000 | 83.48783 | | | 0.00 | 0 | 0.00 |
| VOD005 | On 28/11/2012 | Spot Bond | 100.62384 | 99.45166 | 100.62384 | 98.64033 | | | 0.00 | 0 | 0.00 |
| VOD006 | On 28/02/2013 | Spot Bond | 100.00000 | 99.99973 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VOYT01 | On 09/09/2015 | Spot Bond | 142.66000 | 8.45822 | 142.66000 | 8.39682 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 125.92352 | 18.92585 | 125.92352 | 18.77576 | | | 0.00 | 0 | 93,578,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 235.74310 | 6.54938 | 235.74310 | 6.46520 | | | 0.00 | 0 | 30,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| WSP1 | On 28/05/2015 | Spot Bond | 110.71509 | 22.67133 | 110.71509 | 22.50907 | | | 0.00 | 0 | 14,200,000.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 112.63018 | 14.07354 | 112.63018 | 13.97142 | | | 0.00 | 0 | 60,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 114.13989 | 12.58324 | 114.13989 | 12.49095 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 112.54320 | 12.54954 | 112.54320 | 12.45853 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 112.28516 | 12.50180 | 112.28516 | 12.41130 | | | 0.00 | 0 | 21,000,000.00 |
| Z006 | On 31/08/2013 | Spot Bond | 95.75673 | 55.18964 | 95.75673 | 54.83293 | | | 0.00 | 0 | 0.00 |
| Z009 | On 30/11/2013 | Spot Bond | 94.53097 | 45.72184 | 94.53097 | 45.43264 | | | 0.00 | 0 | 0.00 |
| Z014 | On 30/06/2015 | Spot Bond | 86.34739 | 15.52515 | 86.34739 | 15.43458 | | | 0.00 | 0 | 0.00 |
| Z018 | On 31/03/2014 | Spot Bond | 92.99863 | 35.84518 | 92.99863 | 35.62027 | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | 91.84060 | 29.95265 | 91.84060 | 29.76867 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 85.12782 | 12.82621 | 85.12782 | 12.75145 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 90.00797 | 22.43737 | 90.00797 | 22.30185 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 86.33473 | 15.49846 | 86.33473 | 15.40805 | | | 0.00 | 0 | 75,000,000.00 |
| Z083 | On 30/09/2019 | Spot Bond | 64.79116 | 2.14858 | 64.79116 | 2.13861 | | | 0.00 | 0 | 0.00 |
| ZA001 | On 01/09/2016 | Spot Bond | 100.00000 | 7.35881 | 100.00000 | 7.31701 | | | 0.00 | 0 | 0.00 |
| ZA002 | On 16/08/2024 | Spot Bond | 100.00000 | 0.02963 | 100.00000 | 0.02946 | | | 0.00 | 0 | 0.00 |
| ZA003 | On 01/09/2016 | Spot Bond | 100.00000 | 7.35881 | 100.00000 | 7.31701 | | | 0.00 | 0 | 0.00 |
| ZA007 | On 31/03/2015 | Spot Bond | 100.00000 | 19.71730 | 100.00000 | 19.60529 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA008 | On 19/03/2015 | Spot Bond | 100.00000 | 20.17179 | 100.00000 | 20.05720 | | | | 0.00 | 0 | 0.00 |
| ZA009 | On 22/04/2015 | Spot Bond | 100.00000 | 18.91051 | 100.00000 | 18.80308 | | | | 0.00 | 0 | 0.00 |
| ZA010 | On 22/04/2015 | Spot Bond | 100.00000 | 18.91051 | 100.00000 | 18.80308 | | | | 0.00 | 0 | 0.00 |
| ZA011 | On 20/05/2015 | Spot Bond | 100.00000 | 17.93125 | 100.00000 | 17.82938 | | | | 0.00 | 0 | 0.00 |
| ZA012 | On 20/05/2015 | Spot Bond | 100.00000 | 17.93125 | 100.00000 | 17.82938 | | | | 0.00 | 0 | 0.00 |
| ZA013 | On 18/06/2015 | Spot Bond | 100.00000 | 16.97044 | 100.00000 | 16.87403 | | | | 0.00 | 0 | 0.00 |
| ZA014 | On 18/06/2015 | Spot Bond | 100.00000 | 16.97044 | 100.00000 | 16.87403 | | | | 0.00 | 0 | 0.00 |
| ZA015 | On 20/07/2015 | Spot Bond | 100.00000 | 15.96987 | 100.00000 | 15.87915 | | | | 0.00 | 0 | 0.00 |
| ZA016 | On 20/07/2015 | Spot Bond | 100.00000 | 15.96987 | 100.00000 | 15.87915 | | | | 0.00 | 0 | 0.00 |
| ZA017 | On 20/08/2015 | Spot Bond | 100.00000 | 15.05686 | 100.00000 | 14.97133 | | | | 0.00 | 0 | 0.00 |
| ZA018 | On 20/08/2015 | Spot Bond | 100.00000 | 15.05686 | 100.00000 | 14.97133 | | | | 0.00 | 0 | 0.00 |
| ZA019 | On 21/09/2015 | Spot Bond | 100.00000 | 14.16912 | 100.00000 | 14.08863 | | | | 0.00 | 0 | 0.00 |
| ZA020 | On 21/09/2015 | Spot Bond | 100.00000 | 14.16912 | 100.00000 | 14.08863 | | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 13.40990 | 100.00000 | 13.33371 | | | | 0.00 | 0 | 0.00 |
| ZA022 | On 18/11/2015 | Spot Bond | 100.00000 | 12.69135 | 100.00000 | 12.61925 | | | | 0.00 | 0 | 0.00 |
| ZA023 | On 20/04/2016 | Spot Bond | 100.00000 | 9.49124 | 100.00000 | 9.43732 | | | | 0.00 | 0 | 0.00 |
| ZA024 | On 20/05/2016 | Spot Bond | 100.00000 | 8.96562 | 100.00000 | 8.91469 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------------|---------------------|---------------------------|
| ZA025 | On 21/06/2016 | Spot Bond | 100.00000 | 8.43702 | 100.00000 | 8.38909 | | | 0.00 | 0 | 0.00 |
| ZA026 | On 21/06/2016 | Spot Bond | 100.00000 | 8.43702 | 100.00000 | 8.38909 | | | 0.00 | 0 | 0.00 |
| ZA027 | On 20/07/2016 | Spot Bond | 100.00000 | 7.98494 | 100.00000 | 7.93957 | | | 0.00 | 0 | 0.00 |
| ZA028 | On 19/08/2016 | Spot Bond | 100.00000 | 7.54274 | 100.00000 | 7.49989 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 7.09803 | 100.00000 | 7.05770 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | ,237,785,866,212,320.00 | ,488,520,704 | 113 111 416 188.00 |
| Grand Total: | | | | | | | | | 17,786,312,136,740.00 | 188,612,275 | 13 112 983 022.00 |