



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 08/04/2013

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | | |
|--------------------|---------------|-------------------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|--------|-----------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.10650 | 9.10650 | 9.18200 | 9.18200 | | 11.83 | 312,799,168.50 | 34,349 | 590,972.00 | | |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.25 | Call | 16.40230 | 0.01640 | 21.68020 | 0.02168 | 16.402 | 17.21 | 0.00 | 0 | 88,101.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.25 | Put | 1,159.90230 | 1.15990 | 1,089.68020 | 1.08968 | 1,159.902 | 17.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.85 | Call | 6.78790 | 0.00679 | 8.83870 | 0.00884 | 6.788 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.85 | Put | 1,750.28790 | 1.75029 | 1,676.83870 | 1.67684 | 1,750.288 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 11.00 | Call | 5.38550 | 0.00539 | 7.33980 | 0.00734 | 5.385 | 20.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 11.00 | Put | 1,898.88550 | 1.89889 | 1,825.33980 | 1.82534 | 1,898.885 | 20.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.85 | Call | 34.37210 | 0.03437 | 45.11910 | 0.04512 | 34.372 | 15.22 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.85 | Put | 777.87210 | 0.77787 | 713.11910 | 0.71312 | 777.872 | 15.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.89 | Call | 31.76380 | 0.03176 | 41.73670 | 0.04174 | 31.764 | 15.42 | 0.00 | 0 | 600.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.89 | Put | 815.26380 | 0.81526 | 749.73670 | 0.74974 | 815.264 | 15.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.00 | Call | 25.73740 | 0.02574 | 33.88390 | 0.03388 | 25.737 | 15.98 | 0.00 | 0 | 39,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.00 | Put | 919.23740 | 0.91924 | 851.88390 | 0.85188 | 919.237 | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.40 | Call | 92.29420 | 0.09229 | 118.65410 | 0.11865 | 92.294 | 13.07 | 2,584,237.60 | 28,000 | 14,300.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.40 | Put | 385.79420 | 0.38579 | 336.65410 | 0.33665 | 385.794 | 13.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.50 | Call | 72.71020 | 0.07271 | 94.71680 | 0.09472 | 72.710 | 13.49 | 0.00 | 0 | 8,500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.50 | Put | 466.21020 | 0.46621 | 412.71680 | 0.41272 | 466.210 | 13.49 | 0.00 | 0 | 1,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.70 | Call | 46.72920 | 0.04673 | 61.01660 | 0.06102 | 46.729 | 14.46 | 0.00 | 0 | 55,300.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.70 | Put | 640.22920 | 0.64023 | 579.01660 | 0.57902 | 640.229 | 14.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.28 | Call | 122.85850 | 0.12286 | 155.31370 | 0.15531 | 122.859 | 12.58 | 0.00 | 0 | 100.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.28 | Put | 296.35850 | 0.29636 | 253.31370 | 0.25331 | 296.358 | 12.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.30 | Call | 117.15300 | 0.11715 | 148.52890 | 0.14853 | 117.153 | 12.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.30 | Put | 310.65300 | 0.31065 | 266.52890 | 0.26653 | 310.653 | 12.66 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.35 | Call | 103.99370 | 0.10399 | 132.77970 | 0.13278 | 103.994 | 12.87 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.35 | Put | 347.49370 | 0.34749 | 300.77970 | 0.30078 | 347.494 | 12.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.18 | Call | 155.57330 | 0.15557 | 194.76960 | 0.19477 | 155.573 | 12.16 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.18 | Put | 229.07330 | 0.22907 | 192.76960 | 0.19277 | 229.073 | 12.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.20 | Call | 148.43980 | 0.14844 | 185.45310 | 0.18545 | 148.440 | 12.25 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.20 | Put | 241.93980 | 0.24194 | 203.45310 | 0.20345 | 241.940 | 12.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.25 | Call | 131.91810 | 0.13192 | 166.03930 | 0.16604 | 131.918 | 12.45 | 0.00 | 0 | 93,101.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.25 | Put | 275.41810 | 0.27542 | 234.03930 | 0.23404 | 275.418 | 12.45 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.00 | Call | 240.33020 | 0.24033 | 293.61290 | 0.29361 | 240.330 | 11.77 | 6,008,255.00 | 25,000 | 27,500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.00 | Put | 133.83020 | 0.13383 | 111.61290 | 0.11161 | 133.830 | 11.77 | 0.00 | 0 | 37,300.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.10 | Call | 187.35010 | 0.18735 | 235.34910 | 0.23535 | 187.350 | 11.83 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.10 | Put | 180.85010 | 0.18085 | 153.34910 | 0.15335 | 180.850 | 11.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.15 | Call | 166.86740 | 0.16687 | 209.36190 | 0.20936 | 166.867 | 12.04 | 4,171,685.00 | 25,000 | 25,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.15 | Put | 210.36740 | 0.21037 | 177.36190 | 0.17736 | 210.367 | 12.04 | 0.00 | 0 | 3,400.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 402.03720 | 0.40204 | 465.95130 | 0.46595 | 402.037 | 11.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 55.53720 | 0.05554 | 43.95130 | 0.04395 | 55.537 | 11.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.80 | Call | 371.90830 | 0.37191 | 434.29880 | 0.43430 | 371.908 | 11.65 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.80 | Put | 65.40830 | 0.06541 | 52.29880 | 0.05230 | 65.408 | 11.65 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.85 | Call | 335.94880 | 0.33595 | 396.28320 | 0.39628 | 335.949 | 11.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.85 | Put | 79.44880 | 0.07945 | 64.28320 | 0.06428 | 79.449 | 11.68 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.70 | Call | 449.34640 | 0.44935 | 517.01220 | 0.51701 | 449.346 | 11.59 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.70 | Put | 42.84640 | 0.04285 | 35.01220 | 0.03501 | 42.846 | 11.59 | 1,071,160.00 | 25,000 | 45,201.00 |

| 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 | 8.74 | Call | 417.53360 | | 0.41753 | 482.53860 | 0.48254 | 417.534 | 11.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 51.03360 | | 0.05103 | 40.53860 | 0.04054 | 51.034 | 11.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 409.75080 | | 0.40975 | 474.03280 | 0.47403 | 409.751 | 11.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 53.25080 | | 0.05325 | 42.03280 | 0.04203 | 53.251 | 11.62 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.50 | Call | 625.59510 | | 0.62560 | 698.17420 | 0.69817 | 625.595 | 12.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.50 | Put | 19.09510 | | 0.01910 | 16.17420 | 0.01617 | 19.095 | 12.04 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.60 | Call | 534.67260 | | 0.53467 | 605.98930 | 0.60599 | 534.673 | 11.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.60 | Put | 28.17260 | | 0.02817 | 23.98930 | 0.02399 | 28.173 | 11.72 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.68 | Call | 465.64450 | | 0.46564 | 534.50600 | 0.53451 | 465.644 | 11.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.68 | Put | 39.14450 | | 0.03914 | 32.50600 | 0.03251 | 39.144 | 11.58 | 0.00 | 0 | 145.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 7.20 | Call | 1,906.62020 | | 1.90662 | 1,982.11140 | 1.98211 | 1,906.620 | 17.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 7.20 | Put | 0.12020 | | 0.00012 | 0.11140 | 0.00011 | 0.120 | 17.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | | | 9.22260 | | 9.22260 | 9.29900 | 9.29900 | | 13.18 | 76,916,484.00 | 8,340 | 57,692.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.20 | Call | 99.67410 | | 0.09967 | 114.94220 | 0.11494 | 99.674 | 16.30 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.20 | Put | 1,077.07410 | | 1.07707 | 1,015.94220 | 1.01594 | 1,077.074 | 16.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.32 | Call | 87.87360 | | 0.08787 | 101.34020 | 0.10134 | 87.874 | 16.71 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.32 | Put | 1,185.27360 | | 1.18527 | 1,122.34020 | 1.12234 | 1,185.274 | 16.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 11.00 | Call | 46.84230 | | 0.04684 | 53.74250 | 0.05374 | 46.842 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 11.00 | Put | 1,824.24230 | | 1.82424 | 1,754.74250 | 1.75474 | 1,824.242 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.66 | Call | 184.88830 | | 0.18489 | 212.30440 | 0.21230 | 184.888 | 14.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.66 | Put | 622.28830 | | 0.62229 | 573.30440 | 0.57330 | 622.288 | 14.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Call | 147.41780 | | 0.14742 | 169.59830 | 0.16960 | 147.418 | 15.13 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Put | 774.81780 | | 0.77482 | 720.59830 | 0.72060 | 774.818 | 15.13 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.90 | Call | 139.11530 | | 0.13912 | 160.14050 | 0.16014 | 139.115 | 15.30 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.90 | Put | 816.51530 | | 0.81652 | 761.14050 | 0.76114 | 816.515 | 15.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.40 | Call | 255.63470 | | 0.25563 | 291.62920 | 0.29163 | 255.635 | 13.66 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.40 | Put | 433.03470 | | 0.43303 | 392.62920 | 0.39263 | 433.035 | 13.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.64 | Call | 189.49160 | | 0.18949 | 217.50530 | 0.21751 | 189.492 | 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 | |
|------------------|---------------|-------------------------|---------|-------|-------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|-----------|
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.64 | Put | 606.89160 | 0.60689 | 558.50530 | 0.55851 | 606.892 | 14.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.65 | Call | 187.17420 | 0.18717 | 214.88900 | 0.21489 | 187.174 | 14.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.65 | Put | 614.57420 | 0.61457 | 565.88900 | 0.56589 | 614.574 | 14.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.00 | Call | 428.94580 | 0.42895 | 481.69850 | 0.48170 | 428.946 | 12.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.00 | Put | 206.34580 | 0.20635 | 182.69850 | 0.18270 | 206.346 | 12.63 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Call | 290.03930 | 0.29004 | 329.76700 | 0.32977 | 290.039 | 13.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Put | 367.43930 | 0.36744 | 330.76700 | 0.33077 | 367.439 | 13.34 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.35 | Call | 272.27810 | 0.27228 | 310.11160 | 0.31011 | 272.278 | 13.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.35 | Put | 399.67810 | 0.39968 | 361.11160 | 0.36111 | 399.678 | 13.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 7.30 | Call | 1,925.83590 | 1.92584 | 2,002.11700 | 2.00212 | 1,925.836 | 15.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 7.30 | Put | 3.23590 | 0.00324 | 3.11700 | 0.00312 | 3.236 | 15.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.50 | Call | 784.12380 | 0.78412 | 854.40750 | 0.85441 | 784.124 | 12.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.50 | Put | 61.52380 | 0.06152 | 55.40750 | 0.05541 | 61.524 | 12.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.75 | Call | 586.20480 | 0.58620 | 650.65190 | 0.65065 | 586.205 | 12.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.75 | Put | 113.60480 | 0.11360 | 101.65190 | 0.10165 | 113.605 | 12.22 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.33140 | | 9.33140 | 9.33140 | 9.40890 | 9.40890 | | 14.03 | 7,185,178.00 | 770 | 25,741.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Call | 190.15820 | 0.19016 | 210.29500 | 0.21029 | 190.158 | 16.53 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Put | 1,128.75820 | 1.12876 | 1,071.39500 | 1.07139 | 1,128.758 | 16.53 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.00 | Call | 110.74750 | 0.11075 | 122.34530 | 0.12235 | 110.748 | 18.49 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.00 | Put | 1,779.34750 | 1.77935 | 1,713.44530 | 1.71345 | 1,779.348 | 18.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.03 | Call | 570.21850 | 0.57022 | 622.21310 | 0.62221 | 570.218 | 13.24 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.03 | Put | 266.71850 | 0.26672 | 241.21310 | 0.24121 | 266.718 | 13.24 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.20 | Call | 485.84130 | 0.48584 | 532.40190 | 0.53240 | 485.841 | 13.66 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.20 | Put | 354.44130 | 0.35444 | 323.50190 | 0.32350 | 354.441 | 13.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Call | 310.12110 | 0.31012 | 342.16690 | 0.34217 | 310.121 | 14.94 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Put | 668.72110 | 0.66872 | 623.26690 | 0.62327 | 668.721 | 14.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Call | 625.21790 | 0.62522 | 681.56590 | 0.68157 | 625.218 | 13.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Put | 221.71790 | 0.22172 | 200.56590 | 0.20057 | 221.718 | 13.00 | 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 |
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| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Call | 597.15270 | | 0.59715 | 650.72910 | 0.65073 | 597.153 | 13.12 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Put | 243.65270 | | 0.24365 | 219.72910 | 0.21973 | 243.653 | 13.12 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Call | 585.10870 | | 0.58511 | 637.98590 | 0.63799 | 585.109 | 13.17 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Put | 253.70870 | | 0.25371 | 229.08590 | 0.22909 | 253.709 | 13.17 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Call | 1,368.41830 | | 1.36842 | 1,443.37860 | 1.44338 | 1,368.418 | 13.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Put | 37.01830 | | 0.03702 | 34.47860 | 0.03448 | 37.018 | 13.52 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Call | 742.12300 | | 0.74212 | 804.68620 | 0.80469 | 742.123 | 12.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Put | 160.72300 | | 0.16072 | 145.78620 | 0.14579 | 160.723 | 12.88 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Call | 641.38840 | | 0.64139 | 700.08640 | 0.70009 | 641.388 | 12.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Put | 209.98840 | | 0.20999 | 191.18640 | 0.19119 | 209.988 | 12.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 7.40 | Call | 1,942.40770 | | 1.94241 | 2,019.31590 | 2.01932 | 1,942.408 | 14.74 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 7.40 | Put | 11.00770 | | 0.01101 | 10.41590 | 0.01042 | 11.008 | 14.74 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | | | 9.44850 | | 9.44850 | 9.52720 | 9.52720 | | 14.65 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.61 | Call | 476.25030 | | 0.47625 | 514.61930 | 0.51462 | 476.250 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.61 | Put | 637.75030 | | 0.63775 | 597.41930 | 0.59742 | 637.750 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.50 | Call | 264.48510 | | 0.26449 | 286.65790 | 0.28666 | 264.485 | 17.19 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.50 | Put | 1,315.98510 | | 1.31599 | 1,259.45790 | 1.25946 | 1,315.985 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.00 | Call | 197.82600 | | 0.19783 | 214.16260 | 0.21416 | 197.826 | 18.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.00 | Put | 1,749.32600 | | 1.74933 | 1,686.96260 | 1.68696 | 1,749.326 | 18.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.25 | Call | 617.00460 | | 0.61700 | 664.33050 | 0.66433 | 617.005 | 14.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.25 | Put | 418.50460 | | 0.41850 | 387.13050 | 0.38713 | 418.505 | 14.16 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.59 | Call | 483.07120 | | 0.48307 | 521.89310 | 0.52189 | 483.071 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.59 | Put | 624.57120 | | 0.62457 | 584.69310 | 0.58469 | 624.571 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.60 | Call | 479.64880 | | 0.47965 | 518.24190 | 0.51824 | 479.649 | 15.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.60 | Put | 631.14880 | | 0.63115 | 591.04190 | 0.59104 | 631.149 | 15.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 7.70 | Call | 1,784.95920 | | 1.78496 | 1,861.09450 | 1.86109 | 1,784.959 | 14.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 7.70 | Put | 36.45920 | | 0.03646 | 33.89450 | 0.03389 | 36.459 | 14.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.20 | Call | 1,331.69820 | | 1.33170 | 1,405.49080 | 1.40549 | 1,331.698 | 13.58 | 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 17/03/2014 | Foreign Exchange Future | 8.20 | Put | 83.19820 | | 0.08320 | 78.29080 | 0.07829 | 83.198 | 13.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.70 | Call | 933.34900 | | 0.93335 | 996.18450 | 0.99618 | 933.349 | 13.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.70 | Put | 184.84900 | | 0.18485 | 168.98450 | 0.16898 | 184.849 | 13.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.51020 | | 9.51020 | 9.58810 | 9.58810 | | 15.04 | 0.00 | 0 | 3,220.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.59 | Call | 590.59960 | | 0.59060 | 630.34990 | 0.63035 | 590.600 | 15.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.59 | Put | 670.39960 | | 0.67040 | 632.24990 | 0.63225 | 670.400 | 15.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.60 | Call | 586.99910 | | 0.58700 | 626.60730 | 0.62661 | 586.999 | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.60 | Put | 676.79910 | | 0.67680 | 638.50730 | 0.63851 | 676.799 | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.61 | Call | 583.42790 | | 0.58343 | 622.83640 | 0.62284 | 583.428 | 15.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.61 | Put | 683.22790 | | 0.68323 | 644.73640 | 0.64474 | 683.228 | 15.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 9.60020 | | 9.60020 | 9.67760 | 9.67760 | | 15.35 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Call | 1,320.64240 | | 1.32064 | 1,385.42320 | 1.38542 | 1,320.642 | 14.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Put | 270.44240 | | 0.27044 | 257.82320 | 0.25782 | 270.442 | 14.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Call | 760.51420 | | 0.76051 | 800.01290 | 0.80001 | 760.514 | 15.35 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Put | 760.31420 | | 0.76031 | 722.41290 | 0.72241 | 760.314 | 15.35 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Call | 1,753.76360 | | 1.75376 | 1,824.43480 | 1.82443 | 1,753.764 | 14.81 | 0.00 | 0 | 200.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Put | 153.56360 | | 0.15356 | 146.83480 | 0.14683 | 153.564 | 14.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Call | 1,395.56250 | | 1.39556 | 1,461.59680 | 1.46160 | 1,395.563 | 14.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Put | 245.36250 | | 0.24536 | 233.99680 | 0.23400 | 245.363 | 14.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Call | 1,357.87430 | | 1.35787 | 1,423.29200 | 1.42329 | 1,357.874 | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Put | 257.67430 | | 0.25767 | 245.69200 | 0.24569 | 257.674 | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | | | 10.44470 | | 10.44470 | 10.51460 | 10.51460 | | 17.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.15 | Call | 1,760.01080 | | 1.76001 | 1,812.76260 | 1.81276 | 1,760.011 | 15.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.15 | Put | 465.31080 | | 0.46531 | 448.16260 | 0.44816 | 465.311 | 15.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.20 | Call | 1,727.91990 | | 1.72792 | 1,780.12680 | 1.78013 | 1,727.920 | 15.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.20 | Put | 483.21990 | | 0.48322 | 465.52680 | 0.46553 | 483.220 | 15.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.25 | Call | 1,696.24290 | | 1.69624 | 1,747.89370 | 1.74789 | 1,696.243 | 15.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.25 | Put | 501.54290 | | 0.50154 | 483.29370 | 0.48329 | 501.543 | 15.37 | 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 MAXI | On 14/06/2013 | Foreign Exchange Future | | | 9.10650 | | 9.10650 | 9.18200 | 9.18200 | | 11.83 | 173,023.50 | 19 | 1,186.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 41,753.35530 | | 0.41753 | 48,253.85840 | 0.48254 | 41,753.355 | 11.62 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 5,103.35530 | | 0.05103 | 4,053.85840 | 0.04054 | 5,103.355 | 11.62 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 40,975.08350 | | 0.40975 | 47,403.27890 | 0.47403 | 40,975.084 | 11.62 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 5,325.08350 | | 0.05325 | 4,203.27890 | 0.04203 | 5,325.083 | 11.62 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 40,203.72280 | | 0.40204 | 46,595.13470 | 0.46595 | 40,203.723 | 11.63 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 5,553.72280 | | 0.05554 | 4,395.13470 | 0.04395 | 5,553.723 | 11.63 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | | | 9.22260 | | 9.22260 | 9.29900 | 9.29900 | | 13.18 | 0.00 | 0 | 12.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.89 | Call | 49,256.40050 | | 0.49256 | 54,952.64600 | 0.54953 | 49,256.400 | 12.39 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.89 | Put | 15,996.40050 | | 0.15996 | 14,052.64600 | 0.14053 | 15,996.401 | 12.39 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.90 | Call | 48,649.80950 | | 0.48650 | 54,308.53420 | 0.54309 | 48,649.810 | 12.41 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.90 | Put | 16,389.80950 | | 0.16390 | 14,408.53420 | 0.14409 | 16,389.809 | 12.41 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.91 | Call | 48,048.89560 | | 0.48049 | 53,669.90190 | 0.53670 | 48,048.896 | 12.43 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.91 | Put | 16,788.89560 | | 0.16789 | 14,769.90190 | 0.14770 | 16,788.896 | 12.43 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | | | 9.33140 | | 9.33140 | 9.40890 | 9.40890 | | 14.03 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.49 | Call | 37,144.89770 | | 0.37145 | 40,891.19370 | 0.40891 | 37,144.898 | 14.40 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.49 | Put | 53,004.89770 | | 0.53005 | 49,001.19370 | 0.49001 | 53,004.898 | 14.40 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.50 | Call | 36,808.40490 | | 0.36808 | 40,526.04340 | 0.40526 | 36,808.405 | 14.43 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.50 | Put | 53,668.40490 | | 0.53668 | 49,636.04340 | 0.49636 | 53,668.405 | 14.43 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.51 | Call | 36,475.23230 | | 0.36475 | 40,164.35460 | 0.40164 | 36,475.232 | 14.45 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.51 | Put | 54,335.23230 | | 0.54335 | 50,274.35460 | 0.50274 | 54,335.232 | 14.45 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | | | 13.91220 | | 13.91220 | 14.09400 | 14.09400 | | 11.73 | 12,632,277.60 | 908 | 19,452.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 12.00 | Call | 1,919.52430 | | 1.91952 | 2,100.29120 | 2.10029 | 1,919.524 | 16.99 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 12.00 | Put | 7.32430 | | 0.00732 | 6.29120 | 0.00629 | 7.324 | 16.99 | 0.00 | 0 | 699.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.00 | Call | 946.33680 | | 0.94634 | 1,122.77310 | 1.12277 | 946.337 | 12.40 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.00 | Put | 34.13680 | | 0.03414 | 28.77310 | 0.02877 | 34.137 | 12.40 | 0.00 | 0 | 699.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.79 | Call | 341.73910 | | 0.34174 | 458.91210 | 0.45891 | 341.739 | 11.67 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.79 | Put | 219.53910 | | 0.21954 | 154.91210 | 0.15491 | 219.539 | 11.67 | 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 | 25.36120 | | 0.02536 | 37.62740 | 0.03763 | 25.361 | 14.58 | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 15.30 | Put | 1,413.16120 | | 1.41316 | 1,243.62740 | 1.24363 | 1,413.161 | 14.58 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.40 | Call | 119.44300 | | 0.11944 | 176.08590 | 0.17609 | 119.443 | 12.52 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.40 | Put | 607.24300 | | 0.60724 | 482.08590 | 0.48209 | 607.243 | 12.52 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.65 | Call | 75.23090 | | 0.07523 | 114.57240 | 0.11457 | 75.231 | 12.96 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.65 | Put | 813.03090 | | 0.81303 | 670.57240 | 0.67057 | 813.031 | 12.96 | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.80 | Call | 58.16530 | | 0.05817 | 87.84980 | 0.08785 | 58.165 | 13.33 | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.80 | Put | 945.96530 | | 0.94597 | 793.84980 | 0.79385 | 945.965 | 13.33 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.80 | Call | 336.28990 | | 0.33629 | 452.50720 | 0.45251 | 336.290 | 11.68 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.80 | Put | 224.08990 | | 0.22409 | 158.50720 | 0.15851 | 224.090 | 11.68 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.81 | Call | 330.89630 | | 0.33090 | 446.15700 | 0.44616 | 330.896 | 11.68 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.81 | Put | 228.69630 | | 0.22870 | 162.15700 | 0.16216 | 228.696 | 11.68 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.34 | Call | 133.35410 | | 0.13335 | 194.62780 | 0.19463 | 133.354 | 12.43 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.34 | Put | 561.15410 | | 0.56115 | 440.62780 | 0.44063 | 561.154 | 12.43 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | | | 14.08370 | | 14.08370 | 14.26770 | 14.26770 | | 13.00 | 7,041,850.00 | 500 | 3,429.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.76 | Call | 261.13190 | | 0.26113 | 321.99820 | 0.32200 | 261.132 | 13.94 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.76 | Put | 937.43190 | | 0.93743 | 814.29820 | 0.81430 | 937.432 | 13.94 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.74 | Call | 266.01910 | | 0.26602 | 327.76550 | 0.32777 | 266.019 | 13.91 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.74 | Put | 922.31910 | | 0.92232 | 800.06550 | 0.80007 | 922.319 | 13.91 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.75 | Call | 263.56440 | | 0.26356 | 324.86950 | 0.32487 | 263.564 | 13.92 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.75 | Put | 929.86440 | | 0.92986 | 807.16950 | 0.80717 | 929.864 | 13.92 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | | | 14.24710 | | 14.24710 | 14.43320 | 14.43320 | | 13.48 | 113,976.80 | 8 | 988.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.91 | Call | 404.74140 | | 0.40474 | 472.93290 | 0.47293 | 404.741 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.91 | Put | 1,067.64140 | | 1.06764 | 949.73290 | 0.94973 | 1,067.641 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.89 | Call | 410.25580 | | 0.41026 | 479.14100 | 0.47914 | 410.256 | 14.26 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.89 | Put | 1,053.15580 | | 1.05316 | 935.94100 | 0.93594 | 1,053.156 | 14.26 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.90 | Call | 407.48700 | | 0.40749 | 476.02920 | 0.47603 | 407.487 | 14.28 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.90 | Put | 1,060.38700 | | 1.06039 | 942.82920 | 0.94283 | 1,060.387 | 14.28 | 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 17/03/2014 | Foreign Exchange Future | | | 14.42460 | | 14.42460 | 14.61310 | 14.61310 | | 14.05 | | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.31 | Call | 831.37220 | | 0.83137 | 932.45750 | 0.93246 | 831.372 | 13.92 | | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.31 | Put | 716.77220 | | 0.71677 | 629.35750 | 0.62936 | 716.772 | 13.92 | | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.29 | Call | 840.29100 | | 0.84029 | 942.13150 | 0.94213 | 840.291 | 13.90 | | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.29 | Put | 705.69100 | | 0.70569 | 619.03150 | 0.61903 | 705.691 | 13.90 | | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.30 | Call | 835.82370 | | 0.83582 | 937.28350 | 0.93728 | 835.824 | 13.91 | | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.30 | Put | 711.22370 | | 0.71122 | 624.18350 | 0.62418 | 711.224 | 13.91 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | | | 0.09210 | | 0.09210 | 0.09460 | 0.09460 | | 20.62 | | 0.00 | 0 | 16,543.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.09 | Call | 412.23030 | | 0.00412 | 578.32490 | 0.00578 | 412.230 | 18.99 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.09 | Put | 202.23030 | | 0.00202 | 118.32490 | 0.00118 | 202.230 | 18.99 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.10 | Call | 80.27510 | | 0.00080 | 128.36020 | 0.00128 | 80.275 | 20.62 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.10 | Put | 870.27510 | | 0.00870 | 668.36020 | 0.00668 | 870.275 | 20.62 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.11 | Call | 13.49770 | | 0.00013 | 23.12520 | 0.00023 | 13.498 | 22.83 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.11 | Put | 1,803.49770 | | 0.01803 | 1,563.12520 | 0.01563 | 1,803.498 | 22.83 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | | | 0.09340 | | 0.09340 | 0.09580 | 0.09580 | | 19.90 | | 0.00 | 0 | 1,252.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.09 | Call | 637.41880 | | 0.00637 | 789.85430 | 0.00790 | 637.419 | 18.41 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.09 | Put | 297.41880 | | 0.00297 | 209.85430 | 0.00210 | 297.419 | 18.41 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.10 | Call | 245.92870 | | 0.00246 | 314.89950 | 0.00315 | 245.929 | 19.90 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.10 | Put | 905.92870 | | 0.00906 | 734.89950 | 0.00735 | 905.929 | 19.90 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.11 | Call | 93.37630 | | 0.00093 | 122.48120 | 0.00122 | 93.376 | 21.70 | | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.11 | Put | 1,753.37630 | | 0.01753 | 1,542.48120 | 0.01542 | 1,753.376 | 21.70 | | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | | | 11.85740 | | 11.85740 | 11.97010 | 11.97010 | | 11.64 | | 14,418,598.40 | 1,216 | 68,295.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.50 | Call | 68.00910 | | 0.06801 | 91.86290 | 0.09186 | 68.009 | 13.42 | | 0.00 | 0 | 600.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.50 | Put | 710.60910 | | 0.71061 | 621.76290 | 0.62176 | 710.609 | 13.42 | | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.26 | Call | 639.02030 | | 0.63902 | 742.52840 | 0.74253 | 639.020 | 11.37 | | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.26 | Put | 41.62030 | | 0.04162 | 32.42840 | 0.03243 | 41.620 | 11.37 | | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.40 | Call | 525.42870 | | 0.52543 | 619.81380 | 0.61981 | 525.429 | 11.43 | | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.40 | Put | 68.02870 | | 0.06803 | 49.71380 | 0.04971 | 68.029 | 11.43 | 0.00 | 0 | 300.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.80 | Call | 264.60260 | | 0.26460 | 334.83290 | 0.33483 | 264.603 | 11.61 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.80 | Put | 207.20260 | | 0.20720 | 164.73290 | 0.16473 | 207.203 | 11.61 | 0.00 | 0 | 600.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.24 | Call | 656.41740 | | 0.65642 | 760.79040 | 0.76079 | 656.417 | 11.39 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.24 | Put | 39.01740 | | 0.03902 | 30.69040 | 0.03069 | 39.017 | 11.39 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.25 | Call | 647.50820 | | 0.64751 | 751.64850 | 0.75165 | 647.508 | 11.36 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.25 | Put | 40.10820 | | 0.04011 | 31.54850 | 0.03155 | 40.108 | 11.36 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | | | 12.01690 | 12.01690 | 12.13130 | 12.13130 | | | 12.75 | 6,008,450.00 | 500 | 18,076.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.85 | Call | 174.59520 | | 0.17460 | 208.43960 | 0.20844 | 174.595 | 14.60 | 0.00 | 0 | 200.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.85 | Put | 1,007.69520 | | 1.00770 | 927.13960 | 0.92714 | 1,007.695 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.01 | Call | 409.92350 | | 0.40992 | 479.20550 | 0.47921 | 409.923 | 12.77 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.01 | Put | 403.02350 | | 0.40302 | 357.90550 | 0.35791 | 403.023 | 12.77 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.25 | Call | 320.17730 | | 0.32018 | 375.42490 | 0.37542 | 320.177 | 13.28 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.25 | Put | 553.27730 | | 0.55328 | 494.12490 | 0.49412 | 553.277 | 13.28 | 0.00 | 0 | 200.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.35 | Call | 288.70950 | | 0.28871 | 340.07710 | 0.34008 | 288.710 | 13.48 | 0.00 | 0 | 200.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.35 | Put | 621.80950 | | 0.62181 | 558.77710 | 0.55878 | 621.809 | 13.48 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 11.99 | Call | 418.74200 | | 0.41874 | 489.10240 | 0.48910 | 418.742 | 12.74 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 11.99 | Put | 391.84200 | | 0.39184 | 347.80240 | 0.34780 | 391.842 | 12.74 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.00 | Call | 414.13650 | | 0.41414 | 484.13250 | 0.48413 | 414.137 | 12.75 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.00 | Put | 397.23650 | | 0.39724 | 352.83250 | 0.35283 | 397.237 | 12.75 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | | | 12.16810 | 12.16810 | 12.28460 | 12.28460 | | | 13.36 | 243,362.00 | 20 | 1,440.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Call | 1,119.41100 | | 1.11941 | 1,220.84780 | 1.22085 | 1,119.411 | 12.76 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Put | 151.31100 | | 0.15131 | 136.24780 | 0.13625 | 151.311 | 12.76 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Call | 937.95590 | | 0.93796 | 1,035.05880 | 1.03506 | 937.956 | 12.68 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Put | 212.85590 | | 0.21286 | 193.45880 | 0.19346 | 212.856 | 12.68 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Call | 902.59080 | | 0.90259 | 998.70720 | 0.99871 | 902.591 | 12.66 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Put | 227.49080 | | 0.22749 | 207.10720 | 0.20711 | 227.491 | 12.66 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.54 | Call | 867.93280 | | 0.86793 | 963.03350 | 0.96303 | 867.933 | 12.65 | 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 | 11.54 | Put | 242.83280 | | 0.24283 | 221.43350 | 0.22143 | 242.833 | 12.65 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | | | 12.33250 | | 12.33250 | 12.45140 | 12.45140 | | 14.04 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Call | 600.78540 | | 0.60079 | 666.01150 | 0.66601 | 600.785 | 14.29 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Put | 778.28540 | | 0.77829 | 724.61150 | 0.72461 | 778.285 | 14.29 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Call | 607.98880 | | 0.60799 | 673.75010 | 0.67375 | 607.989 | 14.26 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Put | 765.48880 | | 0.76549 | 712.35010 | 0.71235 | 765.489 | 14.26 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Call | 604.37350 | | 0.60437 | 669.87170 | 0.66987 | 604.373 | 14.27 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Put | 771.87350 | | 0.77187 | 718.47170 | 0.71847 | 771.874 | 14.27 | 0.00 | 0 | 0.00 |
| 2025 | On 02/05/2013 | Bond Future | | | 116.08911 | | 116.08911 | 115.47906 | 115.47906 | | | 0.00 | 0 | 0.00 |
| 2025 | On 02/05/2013 | Bond Future | 113.41 | Call | 2,675.44000 | | 2.67544 | 2,065.39000 | 2.06539 | 2,675.440 | | 0.00 | 0 | 0.00 |
| 2025 | On 02/05/2013 | Bond Future | 113.41 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 02/05/2013 | Bond Future | | | 112.90075 | | 112.90075 | 112.89989 | 112.89989 | | | 0.00 | 0 | 9.00 |
| 2038 | On 02/05/2013 | Bond Future | 111.60 | Call | 1,296.27000 | | 1.29627 | 1,295.41000 | 1.29541 | 1,296.270 | | 0.00 | 0 | 0.00 |
| 2038 | On 02/05/2013 | Bond Future | 111.60 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On 02/05/2013 | Bond Future | | | 117.65867 | | 117.65867 | 117.65720 | 117.65720 | | | 0.00 | 0 | 122.00 |
| 2050 | On 02/05/2013 | Bond Future | 117.60 | Call | 60.85000 | | 0.06085 | 59.38000 | 0.05938 | 60.850 | | 0.00 | 0 | 0.00 |
| 2050 | On 02/05/2013 | Bond Future | 117.60 | Put | 0.00000 | | 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 02/05/2013 | Index Future | | | 503.47900 | | 503.47900 | 500.01200 | 500.01200 | | | 0.00 | 0 | 12.00 |
| AL7T | On 01/08/2013 | Index Future | | | 510.04000 | | 510.04000 | 506.52900 | 506.52900 | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2013 | Index Future | | | 517.37300 | | 517.37300 | 513.81100 | 513.81100 | | | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2013 | Index Future | | | 450.01000 | | 450.01000 | 446.45100 | 446.45100 | | | 0.00 | 0 | 945.00 |
| ALBI | On 01/08/2013 | Index Future | | | 455.87400 | | 455.87400 | 452.27100 | 452.27100 | | | 0.00 | 0 | 159.00 |
| ALBI | On 07/11/2013 | Index Future | | | 462.42800 | | 462.42800 | 458.77200 | 458.77200 | | | 0.00 | 0 | 85.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|--|---------------|------------------|---------------|
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | | | 9.41990 | | 9.41990 | 9.48300 | 9.48300 | | 8.57 | | 44,961,182.70 | 4,773 | 15,453.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 666.78410 | | 0.66678 | 730.43900 | 0.73044 | 666.784 | 9.91 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 6.88410 | | 0.00688 | 7.43900 | 0.00744 | 6.884 | 9.91 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 686.35260 | | 0.68635 | 749.97080 | 0.74997 | 686.353 | 10.04 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 6.45260 | | 0.00645 | 6.97080 | 0.00697 | 6.453 | 10.04 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 676.56410 | | 0.67656 | 740.20080 | 0.74020 | 676.564 | 9.98 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 6.66410 | | 0.00666 | 7.20080 | 0.00720 | 6.664 | 9.98 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | | | 9.47330 | | 9.47330 | 9.53730 | 9.53730 | | 9.86 | | 9,501,719.90 | 1,003 | 8,769.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 10.30 | Call | 61.90870 | | 0.06191 | 74.13330 | 0.07413 | 61.909 | 12.15 | | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 10.30 | Put | 888.60870 | | 0.88861 | 836.83330 | 0.83683 | 888.609 | 12.15 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.90 | Call | 628.42790 | | 0.62843 | 685.80730 | 0.68581 | 628.428 | 9.89 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.90 | Put | 55.12790 | | 0.05513 | 48.50730 | 0.04851 | 55.128 | 9.89 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.91 | Call | 619.98940 | | 0.61999 | 677.27620 | 0.67728 | 619.989 | 9.87 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.91 | Put | 56.68940 | | 0.05669 | 49.97620 | 0.04998 | 56.689 | 9.87 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Call | 340.42090 | | 0.34042 | 385.78570 | 0.38579 | 340.421 | 9.81 | | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Put | 167.12090 | | 0.16712 | 148.48570 | 0.14849 | 167.121 | 9.81 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.50 | Call | 989.72100 | | 0.98972 | 1,052.47540 | 1.05248 | 989.721 | 10.54 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.50 | Put | 16.42100 | | 0.01642 | 15.17540 | 0.01518 | 16.421 | 10.54 | | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.80 | Call | 714.72340 | | 0.71472 | 772.97620 | 0.77298 | 714.723 | 10.05 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.80 | Put | 41.42340 | | 0.04142 | 35.67620 | 0.03568 | 41.423 | 10.05 | | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.89 | Call | 636.90320 | | 0.63690 | 694.37270 | 0.69437 | 636.903 | 9.90 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.89 | Put | 53.60320 | | 0.05360 | 47.07270 | 0.04707 | 53.603 | 9.90 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | | | 9.52190 | | 9.52190 | 9.58690 | 9.58690 | | 10.56 | | 952,190.00 | 100 | 2,222.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.48 | Call | 351.29270 | | 0.35129 | 390.02200 | 0.39002 | 351.293 | 10.54 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.48 | Put | 309.39270 | | 0.30939 | 283.12200 | 0.28312 | 309.393 | 10.54 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.46 | Call | 361.02820 | | 0.36103 | 400.47040 | 0.40047 | 361.028 | 10.53 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.46 | Put | 299.12820 | | 0.29913 | 273.57040 | 0.27357 | 299.128 | 10.53 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.47 | Call | 356.13600 | | 0.35614 | 395.22350 | 0.39522 | 356.136 | 10.54 | | 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 13/12/2013 | Foreign Exchange Future | 9.47 | Put | 304.23600 | | 0.30424 | 278.32350 | 0.27832 | 304.236 | 10.54 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | | | 9.57390 | | 9.57390 | 9.64030 | 9.64030 | | 11.10 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Call | 440.95220 | | 0.44095 | 478.74960 | 0.47875 | 440.952 | 11.07 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Put | 377.05220 | | 0.37705 | 348.44960 | 0.34845 | 377.052 | 11.07 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Call | 450.43610 | | 0.45044 | 488.73320 | 0.48873 | 450.436 | 11.05 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Put | 366.53610 | | 0.36654 | 338.43320 | 0.33843 | 366.536 | 11.05 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Call | 445.67600 | | 0.44568 | 483.72120 | 0.48372 | 445.676 | 11.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Put | 371.77600 | | 0.37178 | 343.42120 | 0.34342 | 371.776 | 11.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | | | 10.05180 | | 10.05180 | 10.11320 | 10.11320 | | 13.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Call | 2,849.96320 | | 2.84996 | 2,911.26430 | 2.91126 | 2,849.963 | 12.94 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Put | 48.16320 | | 0.04816 | 48.06430 | 0.04806 | 48.163 | 12.94 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Call | 2,803.28650 | | 2.80329 | 2,864.49250 | 2.86449 | 2,803.287 | 12.91 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Put | 51.48650 | | 0.05149 | 51.29250 | 0.05129 | 51.486 | 12.91 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Call | 2,756.79090 | | 2.75679 | 2,817.89440 | 2.81789 | 2,756.791 | 12.88 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Put | 54.99090 | | 0.05499 | 54.69440 | 0.05469 | 54.991 | 12.88 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | | | 8.91940 | | 8.91940 | 8.98360 | 8.98360 | | 10.68 | 0.00 | 0 | 25.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.94 | Call | 154.49210 | | 0.15449 | 187.63960 | 0.18764 | 154.492 | 10.78 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.94 | Put | 175.09210 | | 0.17509 | 144.03960 | 0.14404 | 175.092 | 10.78 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.95 | Call | 150.24370 | | 0.15024 | 182.28780 | 0.18229 | 150.244 | 10.81 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.95 | Put | 180.84370 | | 0.18084 | 148.68780 | 0.14869 | 180.844 | 10.81 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.96 | Call | 146.08860 | | 0.14609 | 177.03380 | 0.17703 | 146.089 | 10.84 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.96 | Put | 186.68860 | | 0.18669 | 153.43380 | 0.15343 | 186.689 | 10.84 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | | | 9.01420 | | 9.01420 | 9.07900 | 9.07900 | | 12.01 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.09 | Call | 256.47800 | | 0.25648 | 298.37000 | 0.29837 | 256.478 | 12.21 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.09 | Put | 332.27800 | | 0.33228 | 309.37000 | 0.30937 | 332.278 | 12.21 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.10 | Call | 252.60500 | | 0.25261 | 293.79790 | 0.29380 | 252.605 | 12.23 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.10 | Put | 338.40500 | | 0.33840 | 314.79790 | 0.31480 | 338.405 | 12.23 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.11 | Call | 248.78670 | | 0.24879 | 289.62750 | 0.28963 | 248.787 | 12.26 | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-------------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.11 | Put | 344.58670 | | 0.34459 | 320.62750 | 0.32063 | 344.587 | 12.26 | 0.00 | 0 | 0.00 |
| CF CANDO CACV | On 14/06/2013 | Can-Do Future | | | 0.13110 | | 0.13110 | 0.15190 | 0.15190 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CACZ | On 14/06/2013 | Can-Do Future | | | 71.47810 | | 71.47810 | 86.83740 | 86.83740 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CADB | On 09/04/2013 | Can-Do Future | | | 0.12230 | | 0.12230 | 0.07060 | 0.07060 | | | 0.00 | 50,000 | 50,000.00 |
| CF CANDO CADC | On 14/06/2013 | Can-Do Future | | | 21.29870 | | 21.29870 | 29.63600 | 29.63600 | | | 0.00 | 0 | 0.00 |
| CF CANDO CADE | On 14/06/2013 | Can-Do Future | | | 3,495.78400 | | 3,495.78400 | -1,944.74080 | -1,944.74080 | | | 0.00 | 0 | 100.00 |
| CF CANDO CADF | On 14/06/2013 | Can-Do Future | | | 3,491.26030 | | 3,491.26030 | -3,230.99380 | -3,230.99380 | | | 0.00 | 0 | 100.00 |
| CF CANDO CADG | On 14/06/2013 | Can-Do Future | | | 21.29870 | | 21.29870 | 29.63600 | 29.63600 | | | 0.00 | 0 | 7,500.00 |
| CF CANDO CADH | On 14/06/2013 | Can-Do Future | | | 239.87470 | | 239.87470 | 188.75140 | 188.75140 | | | 0.00 | 0 | 25,000.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | | | 9.74670 | | 9.74670 | 9.84820 | 9.84820 | | 12.12 | 0.00 | 0 | 50.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.54 | Call | 318.34320 | | 0.31834 | 388.19440 | 0.38819 | 318.343 | 12.02 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.54 | Put | 111.64320 | | 0.11164 | 79.99440 | 0.07999 | 111.643 | 12.02 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.55 | Call | 311.93320 | | 0.31193 | 381.07670 | 0.38108 | 311.933 | 12.02 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.55 | Put | 115.23320 | | 0.11523 | 82.87670 | 0.08288 | 115.233 | 12.02 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.56 | Call | 305.60180 | | 0.30560 | 374.02960 | 0.37403 | 305.602 | 12.03 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.56 | Put | 118.90180 | | 0.11890 | 85.82960 | 0.08583 | 118.902 | 12.03 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | | | 9.88370 | | 9.88370 | 9.98640 | 9.98640 | | 13.56 | 247,092.50 | 25 | 50.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.84 | Call | 374.43170 | | 0.37443 | 427.91140 | 0.42791 | 374.432 | 13.48 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.84 | Put | 330.73170 | | 0.33073 | 281.51140 | 0.28151 | 330.732 | 13.48 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Call | 369.79600 | | 0.36980 | 422.78380 | 0.42278 | 369.796 | 13.50 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Put | 336.09600 | | 0.33610 | 286.38380 | 0.28638 | 336.096 | 13.50 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.86 | Call | 365.20610 | | 0.36521 | 417.70320 | 0.41770 | 365.206 | 13.51 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.86 | Put | 341.50610 | | 0.34151 | 291.30320 | 0.29130 | 341.506 | 13.51 | 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 21/11/2013 | Any day expiry | | | 12.13010 | | 12.13010 | 12.24600 | 12.24600 | | 13.58 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.89 | Call | 627.41590 | 0.62742 | 701.74900 | 0.70175 | 627.416 | | 13.19 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.89 | Put | 387.31590 | 0.38732 | 345.74900 | 0.34575 | 387.316 | | 13.19 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.90 | Call | 622.34210 | 0.62234 | 696.32070 | 0.69632 | 622.342 | | 13.20 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.90 | Put | 392.24210 | 0.39224 | 350.32070 | 0.35032 | 392.242 | | 13.20 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.91 | Call | 617.29830 | 0.61730 | 690.92240 | 0.69092 | 617.298 | | 13.22 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.91 | Put | 397.19830 | 0.39720 | 354.92240 | 0.35492 | 397.198 | | 13.22 | 0.00 | 0 | 0.00 |
| DAUS | On 09/04/2013 | Any day expiry | | | 9.02820 | | 9.10180 | 9.10180 | | | 11.61 | 0.00 | 0 | 10,000.00 |
| DAUS | On 09/04/2013 | Any day expiry | 9.20 | Call | 0.43300 | 0.00043 | 12.19000 | 0.01219 | 0.433 | | 16.66 | 0.00 | 0 | 0.00 |
| DAUS | On 09/04/2013 | Any day expiry | 9.20 | Put | 172.23300 | 0.17223 | 110.39000 | 0.11039 | 172.233 | | 16.66 | 0.00 | 0 | 0.00 |
| DAUS | On 09/04/2013 | Any day expiry | 9.21 | Call | 0.35270 | 0.00035 | 10.73930 | 0.01074 | 0.353 | | 17.00 | 0.00 | 0 | 0.00 |
| DAUS | On 09/04/2013 | Any day expiry | 9.21 | Put | 182.15270 | 0.18215 | 118.93930 | 0.11894 | 182.153 | | 17.00 | 0.00 | 0 | 0.00 |
| DAUS | On 09/04/2013 | Any day expiry | 8.95 | Call | 82.61740 | 0.08262 | 0.00000 | 0.00000 | 82.617 | | 14.65 | 0.00 | 0 | 0.00 |
| DAUS | On 09/04/2013 | Any day expiry | 8.95 | Put | 4.41740 | 0.00442 | 0.00000 | 0.00000 | 4.417 | | 14.65 | 0.00 | 50,000 | 50,000.00 |
| DAUS | On 09/04/2013 | Any day expiry | 9.15 | Call | 1.27310 | 0.00127 | 22.64420 | 0.02264 | 1.273 | | 14.98 | 0.00 | 0 | 0.00 |
| DAUS | On 09/04/2013 | Any day expiry | 9.15 | Put | 123.07310 | 0.12307 | 70.84420 | 0.07084 | 123.073 | | 14.98 | 0.00 | 20,000 | 10,000.00 |
| DAUS | On 09/04/2013 | Any day expiry | 9.19 | Call | 0.53350 | 0.00053 | 13.82610 | 0.01383 | 0.534 | | 16.32 | 0.00 | 0 | 0.00 |
| DAUS | On 09/04/2013 | Any day expiry | 9.19 | Put | 162.33350 | 0.16233 | 102.02610 | 0.10203 | 162.334 | | 16.32 | 0.00 | 0 | 0.00 |
| DAUS | On 17/04/2013 | Any day expiry | | | 9.03560 | | 9.11050 | 9.11050 | | | 10.97 | 0.00 | 10,000 | 13,036.00 |
| DAUS | On 17/04/2013 | Any day expiry | 9.24 | Call | 12.40050 | 0.01240 | 32.05300 | 0.03205 | 12.400 | | 12.84 | 0.00 | 0 | 0.00 |
| DAUS | On 17/04/2013 | Any day expiry | 9.24 | Put | 216.80050 | 0.21680 | 161.55300 | 0.16155 | 216.800 | | 12.84 | 0.00 | 0 | 0.00 |
| DAUS | On 17/04/2013 | Any day expiry | 9.25 | Call | 11.42950 | 0.01143 | 30.00000 | 0.03000 | 11.430 | | 12.94 | 0.00 | 0 | 0.00 |
| DAUS | On 17/04/2013 | Any day expiry | 9.25 | Put | 225.82950 | 0.22583 | 169.50000 | 0.16950 | 225.830 | | 12.94 | 0.00 | 0 | 0.00 |
| DAUS | On 17/04/2013 | Any day expiry | 9.26 | Call | 10.53400 | 0.01053 | 28.07210 | 0.02807 | 10.534 | | 13.03 | 0.00 | 0 | 0.00 |
| DAUS | On 17/04/2013 | Any day expiry | 9.26 | Put | 234.93400 | 0.23493 | 177.57210 | 0.17757 | 234.934 | | 13.03 | 0.00 | 0 | 0.00 |
| DAUS | On 17/04/2013 | Any day expiry | 9.20 | Call | 17.16510 | 0.01717 | 41.64490 | 0.04164 | 17.165 | | 12.45 | 0.00 | 0 | 0.00 |
| DAUS | On 17/04/2013 | Any day expiry | 9.20 | Put | 181.56510 | 0.18157 | 131.14490 | 0.13114 | 181.565 | | 12.45 | 0.00 | 0 | 10,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| DAUS | On 19/04/2013 | Any day expiry | | | 9.03800 | | 9.03800 | 9.11290 | 9.11290 | | 11.24 | | 0.00 | 10,000 | 10,000.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.20 | Call | 23.30390 | | 0.02330 | 49.19570 | 0.04920 | 23.304 | 12.56 | | 0.00 | 0 | 0.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.20 | Put | 185.30390 | | 0.18530 | 136.29570 | 0.13630 | 185.304 | 12.56 | | 0.00 | 0 | 0.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.21 | Call | 21.71280 | | 0.02171 | 46.38360 | 0.04638 | 21.713 | 12.65 | | 0.00 | 0 | 0.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.21 | Put | 193.71280 | | 0.19371 | 143.48360 | 0.14348 | 193.713 | 12.65 | | 0.00 | 0 | 0.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.15 | Call | 33.06560 | | 0.03307 | 0.00000 | 0.00000 | 33.066 | 12.12 | | 0.00 | 10,000 | 10,000.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.15 | Put | 145.06560 | | 0.14507 | 0.00000 | 0.00000 | 145.066 | 12.12 | | 0.00 | 0 | 0.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.16 | Call | 30.84890 | | 0.03085 | 62.01580 | 0.06202 | 30.849 | 12.21 | | 0.00 | 0 | 0.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.16 | Put | 152.84890 | | 0.15285 | 109.11580 | 0.10912 | 152.849 | 12.21 | | 0.00 | 0 | 10,000.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.19 | Call | 25.00660 | | 0.02501 | 52.15870 | 0.05216 | 25.007 | 12.48 | | 0.00 | 0 | 0.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.19 | Put | 177.00660 | | 0.17701 | 129.25870 | 0.12926 | 177.007 | 12.48 | | 0.00 | 0 | 0.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.02 | Call | 80.55530 | | 0.08056 | 0.00000 | 0.00000 | 80.555 | 11.39 | | 0.00 | 5,000 | 5,000.00 |
| DAUS | On 19/04/2013 | Any day expiry | 9.02 | Put | 62.55530 | | 0.06256 | 0.00000 | 0.00000 | 62.555 | 11.39 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | | | 9.04650 | | 9.04650 | 9.12150 | 9.12150 | | 11.32 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.00 | Call | 1,046.59180 | | 1.04659 | 1,121.58940 | 1.12159 | 1,046.592 | 17.89 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.00 | Put | 0.09180 | | 0.00009 | 0.08940 | 0.00009 | 0.092 | 17.89 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.10 | Call | 946.65420 | | 0.94665 | 1,021.65190 | 1.02165 | 946.654 | 16.95 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.10 | Put | 0.15420 | | 0.00015 | 0.15190 | 0.00015 | 0.154 | 16.95 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.20 | Call | 846.77200 | | 0.84677 | 921.76220 | 0.92176 | 846.772 | 16.06 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.20 | Put | 0.27200 | | 0.00027 | 0.26220 | 0.00026 | 0.272 | 16.06 | | 0.00 | 0 | 5,800.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.06 | Call | 84.71320 | | 0.08471 | 133.67480 | 0.13367 | 84.713 | 11.38 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.06 | Put | 98.21320 | | 0.09821 | 72.17480 | 0.07217 | 98.213 | 11.38 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.35 | Call | 18.08450 | | 0.01808 | 34.15990 | 0.03416 | 18.085 | 13.32 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.35 | Put | 321.58450 | | 0.32158 | 262.65990 | 0.26266 | 321.585 | 13.32 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.51 | Call | 7.47410 | | 0.00747 | 15.32920 | 0.01533 | 7.474 | 14.38 | | 0.00 | 0 | 5,800.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.51 | Put | 470.97410 | | 0.47097 | 403.82920 | 0.40383 | 470.974 | 14.38 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.02 | Call | 105.14960 | | 0.10515 | 159.37730 | 0.15938 | 105.150 | 11.41 | | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.02 | Put | 78.64960 | | 0.07865 | 57.87730 | 0.05788 | 78.650 | 11.41 | | 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 26/04/2013 | Any day expiry | 9.04 | Call | 94.19670 | | 0.09420 | 146.23300 | 0.14623 | 94.197 | 11.35 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.04 | Put | 87.69670 | | 0.08770 | 64.73300 | 0.06473 | 87.697 | 11.35 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.05 | Call | 88.98120 | | 0.08898 | 139.87990 | 0.13988 | 88.981 | 11.32 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.05 | Put | 92.48120 | | 0.09248 | 68.37990 | 0.06838 | 92.481 | 11.32 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | | | 9.08560 | | 9.08560 | 9.16100 | 9.16100 | | 11.55 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.35 | Call | 71.96380 | | 0.07196 | 97.80410 | 0.09780 | 71.964 | 12.71 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.35 | Put | 336.36380 | | 0.33636 | 286.80410 | 0.28680 | 336.364 | 12.71 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.51 | Call | 45.05800 | | 0.04506 | 62.75110 | 0.06275 | 45.058 | 13.45 | 0.00 | 0 | 7,500.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.51 | Put | 469.45800 | | 0.46946 | 411.75110 | 0.41175 | 469.458 | 13.45 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.04 | Call | 178.20700 | | 0.17821 | 228.68140 | 0.22868 | 178.207 | 11.53 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.04 | Put | 132.60700 | | 0.13261 | 107.68140 | 0.10768 | 132.607 | 11.53 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.05 | Call | 172.90480 | | 0.17290 | 222.66510 | 0.22267 | 172.905 | 11.54 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.05 | Put | 137.30480 | | 0.13730 | 111.66510 | 0.11167 | 137.305 | 11.54 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.06 | Call | 167.70580 | | 0.16771 | 216.74680 | 0.21675 | 167.706 | 11.54 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.06 | Put | 142.10580 | | 0.14211 | 115.74680 | 0.11575 | 142.106 | 11.54 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.10 | Call | 987.44040 | | 0.98744 | 1,062.65740 | 1.06266 | 987.440 | 13.78 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.10 | Put | 1.84040 | | 0.00184 | 1.65740 | 0.00166 | 1.840 | 13.78 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.20 | Call | 888.40060 | | 0.88840 | 963.49070 | 0.96349 | 888.401 | 13.25 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.20 | Put | 2.80060 | | 0.00280 | 2.49070 | 0.00249 | 2.801 | 13.25 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/06/2013 | Any day expiry | | | 9.12120 | | 9.12120 | 9.19690 | 9.19690 | | 12.13 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.06 | Call | 234.83000 | | 0.23483 | 284.23090 | 0.28423 | 234.830 | 12.02 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.06 | Put | 173.63000 | | 0.17363 | 147.33090 | 0.14733 | 173.630 | 12.02 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.35 | Call | 126.07790 | | 0.12608 | 157.04800 | 0.15705 | 126.078 | 12.95 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.35 | Put | 354.87790 | | 0.35488 | 310.14800 | 0.31015 | 354.878 | 12.95 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.51 | Call | 90.15820 | | 0.09016 | 113.89620 | 0.11390 | 90.158 | 13.61 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.51 | Put | 478.95820 | | 0.47896 | 426.99620 | 0.42700 | 478.958 | 13.61 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.20 | Call | 928.90950 | | 0.92891 | 1,003.73640 | 1.00374 | 928.909 | 12.84 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.20 | Put | 7.70950 | | 0.00771 | 6.83640 | 0.00684 | 7.710 | 12.84 | 0.00 | 0 | 7,500.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 26/06/2013 | Any day expiry | 9.04 | Call | 245.30240 | | 0.24530 | 295.81930 | 0.29582 | 245.302 | 11.99 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.04 | Put | 164.10240 | | 0.16410 | 138.91930 | 0.13892 | 164.102 | 11.99 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.05 | Call | 240.02710 | | 0.24003 | 289.98740 | 0.28999 | 240.027 | 12.01 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.05 | Put | 168.82710 | | 0.16883 | 143.08740 | 0.14309 | 168.827 | 12.01 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.10 | Call | 1,026.59040 | | 1.02659 | 1,101.74090 | 1.10174 | 1,026.590 | 13.22 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.10 | Put | 5.39040 | | 0.00539 | 4.84090 | 0.00484 | 5.390 | 13.22 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | | | 9.15330 | | 9.15330 | 9.22930 | 9.22930 | | 12.47 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.80 | Call | 82.88770 | | 0.08289 | 100.89830 | 0.10090 | 82.888 | 14.92 | 0.00 | 0 | 2,800.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.80 | Put | 729.58770 | | 0.72959 | 671.59830 | 0.67160 | 729.588 | 14.92 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.19 | Call | 229.50870 | | 0.22951 | 272.94050 | 0.27294 | 229.509 | 12.61 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.19 | Put | 266.20870 | | 0.26621 | 233.64050 | 0.23364 | 266.209 | 12.61 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.20 | Call | 225.62110 | | 0.22562 | 268.20960 | 0.26821 | 225.621 | 12.65 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.20 | Put | 272.32110 | | 0.27232 | 238.90960 | 0.23891 | 272.321 | 12.65 | 0.00 | 0 | 1,400.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.21 | Call | 221.79620 | | 0.22180 | 263.54260 | 0.26354 | 221.796 | 12.68 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.21 | Put | 278.49620 | | 0.27850 | 244.24260 | 0.24424 | 278.496 | 12.68 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | | | 9.15820 | | 9.15820 | 9.23430 | 9.23430 | | 12.57 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.51 | Call | 139.91160 | | 0.13991 | 168.08380 | 0.16808 | 139.912 | 13.84 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.51 | Put | 491.71160 | | 0.49171 | 443.78380 | 0.44378 | 491.712 | 13.84 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.05 | Call | 304.32050 | | 0.30432 | 355.32580 | 0.35533 | 304.320 | 12.42 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.05 | Put | 196.12050 | | 0.19612 | 171.02580 | 0.17103 | 196.120 | 12.42 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.06 | Call | 299.07740 | | 0.29908 | 349.67920 | 0.34968 | 299.077 | 12.43 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.06 | Put | 200.87740 | | 0.20088 | 175.37920 | 0.17538 | 200.877 | 12.43 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.35 | Call | 182.68170 | | 0.18268 | 217.07140 | 0.21707 | 182.682 | 13.27 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.35 | Put | 374.48170 | | 0.37448 | 332.77140 | 0.33277 | 374.482 | 13.27 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.10 | Call | 1,069.18090 | | 1.06918 | 1,144.40360 | 1.14440 | 1,069.181 | 13.13 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.10 | Put | 10.98090 | | 0.01098 | 10.10360 | 0.01010 | 10.981 | 13.13 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.20 | Call | 973.10190 | | 0.97310 | 1,047.87290 | 1.04787 | 973.102 | 12.83 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.20 | Put | 14.90190 | | 0.01490 | 13.57290 | 0.01357 | 14.902 | 12.83 | 0.00 | 0 | 7,500.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 26/07/2013 | Any day expiry | 9.04 | Call | 309.63180 | | 0.30963 | 361.03560 | 0.36104 | 309.632 | 12.41 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.04 | Put | 191.43180 | | 0.19143 | 166.73560 | 0.16674 | 191.432 | 12.41 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | | | 9.16440 | | 9.16440 | 9.24050 | 9.24050 | | 12.61 | 0.00 | 0 | 36,000.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.11 | Call | 283.70900 | | 0.28371 | 332.31510 | 0.33232 | 283.709 | 12.55 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.11 | Put | 229.30900 | | 0.22931 | 201.81510 | 0.20182 | 229.309 | 12.55 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.09 | Call | 293.62700 | | 0.29363 | 343.02310 | 0.34302 | 293.627 | 12.52 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.09 | Put | 219.22700 | | 0.21923 | 192.52310 | 0.19252 | 219.227 | 12.52 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.10 | Call | 288.63710 | | 0.28864 | 337.63650 | 0.33764 | 288.637 | 12.53 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.10 | Put | 224.23710 | | 0.22424 | 197.13650 | 0.19714 | 224.237 | 12.53 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | | | 9.19660 | | 9.19660 | 9.27290 | 9.27290 | | 12.93 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.51 | Call | 189.57670 | | 0.18958 | 220.26930 | 0.22027 | 189.577 | 13.95 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.51 | Put | 502.97670 | | 0.50298 | 457.36930 | 0.45737 | 502.977 | 13.95 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.84 | Call | 122.01470 | | 0.12201 | 142.69560 | 0.14270 | 122.015 | 15.09 | 0.00 | 0 | 4,400.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.84 | Put | 765.41470 | | 0.76541 | 709.79560 | 0.70980 | 765.415 | 15.09 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.29 | Call | 257.62720 | | 0.25763 | 296.62180 | 0.29662 | 257.627 | 13.23 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.29 | Put | 351.02720 | | 0.35103 | 313.72180 | 0.31372 | 351.027 | 13.23 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.30 | Call | 254.04970 | | 0.25405 | 292.38260 | 0.29238 | 254.050 | 13.26 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.30 | Put | 357.44970 | | 0.35745 | 319.48260 | 0.31948 | 357.450 | 13.26 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.31 | Call | 250.52180 | | 0.25052 | 288.46600 | 0.28847 | 250.522 | 13.29 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.31 | Put | 363.92180 | | 0.36392 | 325.56600 | 0.32557 | 363.922 | 13.29 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 8.20 | Call | 1,019.59320 | | 1.01959 | 1,093.92770 | 1.09393 | 1,019.593 | 12.83 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 8.20 | Put | 22.99320 | | 0.02299 | 21.02770 | 0.02103 | 22.993 | 12.83 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.24 | Call | 276.27320 | | 0.27627 | 318.61110 | 0.31861 | 276.273 | 13.06 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.24 | Put | 319.67320 | | 0.31967 | 285.71110 | 0.28571 | 319.673 | 13.06 | 0.00 | 0 | 2,200.00 |
| DAUS | On 23/09/2013 | Any day expiry | | | 9.23130 | | 9.23130 | 9.30770 | 9.30770 | | 13.21 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.88 | Call | 151.19030 | | 0.15119 | 173.21140 | 0.17321 | 151.190 | 15.22 | 0.00 | 0 | 2,400.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.88 | Put | 799.89030 | | 0.79989 | 745.51140 | 0.74551 | 799.890 | 15.22 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.29 | Call | 305.54350 | | 0.30554 | 346.23570 | 0.34624 | 305.543 | 13.33 | 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 | 364.24350 | | 0.36424 | 328.53570 | 0.32854 | 364.243 | 13.33 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.30 | Call | 301.81480 | | 0.30181 | 341.89280 | 0.34189 | 301.815 | 13.36 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.30 | Put | 370.51480 | | 0.37051 | 334.19280 | 0.33419 | 370.515 | 13.36 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.31 | Call | 298.12990 | | 0.29813 | 337.83380 | 0.33783 | 298.130 | 13.40 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.31 | Put | 376.82990 | | 0.37683 | 340.13380 | 0.34013 | 376.830 | 13.40 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.28 | Call | 309.32140 | | 0.30932 | 350.62660 | 0.35063 | 309.321 | 13.30 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.28 | Put | 358.02140 | | 0.35802 | 322.92660 | 0.32293 | 358.021 | 13.30 | 0.00 | 0 | 1,200.00 |
| DAUS | On 26/09/2013 | Any day expiry | | | 9.23500 | | 9.23500 | 9.31150 | 9.31150 | | 13.23 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.25 | Call | 326.29870 | | 0.32630 | 369.58690 | 0.36959 | 326.299 | 13.23 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.25 | Put | 341.29870 | | 0.34130 | 308.08690 | 0.30809 | 341.299 | 13.23 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.26 | Call | 322.36340 | | 0.32236 | 365.04140 | 0.36504 | 322.363 | 13.26 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.26 | Put | 347.36340 | | 0.34736 | 313.54140 | 0.31354 | 347.363 | 13.26 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.51 | Call | 238.34620 | | 0.23835 | 271.17460 | 0.27117 | 238.346 | 14.04 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.51 | Put | 513.34620 | | 0.51335 | 469.67460 | 0.46967 | 513.346 | 14.04 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 8.20 | Call | 1,066.78310 | | 1.06678 | 1,140.61580 | 1.14062 | 1,066.783 | 12.91 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 8.20 | Put | 31.78310 | | 0.03178 | 29.11580 | 0.02912 | 31.783 | 12.91 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.24 | Call | 330.51120 | | 0.33051 | 374.18100 | 0.37418 | 330.511 | 13.21 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.24 | Put | 335.51120 | | 0.33551 | 302.68100 | 0.30268 | 335.511 | 13.21 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | | | 9.26720 | | 9.26720 | 9.34390 | 9.34390 | | 13.40 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.47 | Call | 292.66230 | | 0.29266 | 328.24250 | 0.32824 | 292.662 | 14.05 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.47 | Put | 495.46230 | | 0.49546 | 454.34250 | 0.45434 | 495.462 | 14.05 | 0.00 | 0 | 3,000.00 |
| DAUS | On 22/10/2013 | Any day expiry | 10.07 | Call | 157.42400 | | 0.15742 | 177.73640 | 0.17774 | 157.424 | 15.87 | 0.00 | 0 | 6,000.00 |
| DAUS | On 22/10/2013 | Any day expiry | 10.07 | Put | 960.22400 | | 0.96022 | 903.83640 | 0.90384 | 960.224 | 15.87 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.39 | Call | 319.31260 | | 0.31931 | 357.40880 | 0.35741 | 319.313 | 13.81 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.39 | Put | 442.11260 | | 0.44211 | 403.50880 | 0.40351 | 442.113 | 13.81 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.40 | Call | 315.84450 | | 0.31584 | 353.62190 | 0.35362 | 315.845 | 13.84 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.40 | Put | 448.64450 | | 0.44864 | 409.72190 | 0.40972 | 448.644 | 13.84 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.41 | Call | 312.41590 | | 0.31242 | 349.87640 | 0.34988 | 312.416 | 13.87 | 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 22/10/2013 | Any day expiry | 9.41 | Put | 455.21590 | | 0.45522 | 415.97640 | 0.41598 | 455.216 | 13.87 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | | | 9.42730 | | 9.42730 | 9.50570 | 9.50570 | | 14.60 | 0.00 | 0 | 2,500.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.11 | Call | 656.19280 | | 0.65619 | 706.87930 | 0.70688 | 656.193 | 13.77 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.11 | Put | 338.89280 | | 0.33889 | 311.17930 | 0.31118 | 338.893 | 13.77 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.09 | Call | 666.19360 | | 0.66619 | 717.42790 | 0.71743 | 666.194 | 13.73 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.09 | Put | 328.89360 | | 0.32889 | 301.72790 | 0.30173 | 328.894 | 13.73 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.10 | Call | 661.17430 | | 0.66117 | 712.13460 | 0.71213 | 661.174 | 13.75 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.10 | Put | 333.87430 | | 0.33387 | 306.43460 | 0.30643 | 333.874 | 13.75 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | | | 9.45100 | | 9.45100 | 9.52970 | 9.52970 | | 14.65 | 0.00 | 0 | 3,000.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.11 | Call | 686.49950 | | 0.68650 | 737.67140 | 0.73767 | 686.499 | 13.83 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.11 | Put | 345.49950 | | 0.34550 | 317.97140 | 0.31797 | 345.499 | 13.83 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.09 | Call | 696.53770 | | 0.69654 | 748.24340 | 0.74824 | 696.538 | 13.79 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.09 | Put | 335.53770 | | 0.33554 | 308.54340 | 0.30854 | 335.538 | 13.79 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.10 | Call | 691.50020 | | 0.69150 | 742.93890 | 0.74294 | 691.500 | 13.81 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.10 | Put | 340.50020 | | 0.34050 | 313.23890 | 0.31324 | 340.500 | 13.81 | 0.00 | 0 | 0.00 |
| DAUS | On 13/06/2014 | Any day expiry | | | 9.60000 | | 9.60000 | 9.60000 | 9.60000 | | | 0.00 | 0 | 0.00 |
| DAUS | On 13/06/2014 | Any day expiry | 9.59 | Call | 10.00000 | | 0.01000 | 10.00000 | 0.01000 | 10.000 | | 0.00 | 0 | 0.00 |
| DAUS | On 13/06/2014 | Any day expiry | 9.59 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| DAUS | On 13/06/2014 | Any day expiry | 9.60 | Call | 0.00040 | | 0.00000 | 0.00040 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| DAUS | On 13/06/2014 | Any day expiry | 9.60 | Put | 0.00040 | | 0.00000 | 0.00040 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| DAUS | On 13/06/2014 | Any day expiry | 9.61 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| DAUS | On 13/06/2014 | Any day expiry | 9.61 | Put | 10.00000 | | 0.01000 | 10.00000 | 0.01000 | 10.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 02/05/2013 | Bond Future | | | 112.67859 | | 112.67859 | 112.67704 | 112.67704 | | | 0.00 | 0 | 0.00 |
| EL28 | On 02/05/2013 | Bond Future | 113.32 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 02/05/2013 | Bond Future | 113.32 | Put | 637.59000 | | 0.63759 | 639.14000 | 0.63914 | 637.590 | | 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| ES23 | On 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2013 | Bond Future | | | 8.34137 | 92.88893 | 8.48841 | 91.56378 | | | 0.00 | 0 | 3,363.00 |
| ES33 | On 02/05/2013 | Bond Future | 91.02 | Call | 83,708.67000 | 83.70867 | 82,383.52000 | 82.38352 | 83,708.670 | | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2013 | Bond Future | 91.02 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | | | 8.41737 | 94.09948 | 8.56868 | 92.75727 | | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 9.00 | Call | 5,007.28000 | 5.00728 | 3,665.07000 | 3.66507 | 5,007.280 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 9.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 91.02 | Call | 83,048.15000 | 83.04815 | 81,705.94000 | 81.70594 | 83,048.150 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 91.02 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | | | 449.29900 | 449.29900 | 445.90800 | 445.90800 | | | 0.00 | 0 | 97.00 |
| GOVI | On 02/05/2013 | GOVI | 432.99 | Call | 163,090.00000 | 16.30900 | 129,180.00000 | 12.91800 | 163,090.000 | | 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 | 162,990.00000 | 16.29900 | 129,080.00000 | 12.90800 | 162,990.000 | | 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 | 162,890.00000 | 16.28900 | 128,980.00000 | 12.89800 | 162,890.000 | | 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 |
| GOVI | On 01/08/2013 | GOVI | | | 455.15500 | 455.15500 | 451.72100 | 451.72100 | | | 0.00 | 0 | 280.00 |
| GOVI | On 01/08/2013 | GOVI | 445.99 | Call | 91,650.00000 | 9.16500 | 57,310.00000 | 5.73100 | 91,650.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 445.99 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.00 | Call | 91,550.00000 | 9.15500 | 57,210.00000 | 5.72100 | 91,550.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.01 | Call | 91,450.00000 | 9.14500 | 57,110.00000 | 5.71100 | 91,450.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.01 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | | | 461.69800 | 461.69800 | 458.21400 | 458.21400 | | | 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 07/11/2013 | GOVI | 445.99 | Call | 157,080.00000 | | 15.70800 | 122,240.00000 | 12.22400 | 157,080.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 445.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.00 | Call | 156,980.00000 | | 15.69800 | 122,140.00000 | 12.21400 | 156,980.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.01 | Call | 156,880.00000 | | 15.68800 | 122,040.00000 | 12.20400 | 156,880.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.01 | 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 |
| I2025 | On 31/01/2025 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On 02/05/2013 | Index Future | | | 204.83900 | | 204.83900 | 204.12700 | 204.12700 | | | 0.00 | 0 | 558.00 |
| IGOV | On 01/08/2013 | Index Future | | | 207.58700 | | 207.58700 | 206.86600 | 206.86600 | | | 0.00 | 0 | 172.00 |
| IGOV | On 07/11/2013 | Index Future | | | 210.62300 | | 210.62300 | 209.89100 | 209.89100 | | | 0.00 | 0 | 7.00 |
| ILBI | On 02/05/2013 | Index Future | | | 552.40200 | | 552.40200 | 551.95600 | 551.95600 | | | 0.00 | 0 | 183.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|--|---------------|------------------|---------------|
| JIBAR FUTURE | On 17/04/2013 | Jibar Tradeable Future | | | 5.12000 | | 94.88000 | 5.13000 | 94.87000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/05/2013 | Jibar Tradeable Future | | | 5.12000 | | 94.88000 | 5.13000 | 94.87000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2013 | Jibar Tradeable Future | | | 5.12000 | | 94.88000 | 5.13000 | 94.87000 | | | | 0.00 | 0 | 500.00 |
| JIBAR FUTURE | On 17/07/2013 | Jibar Tradeable Future | | | 5.12000 | | 94.88000 | 5.13000 | 94.87000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/08/2013 | Jibar Tradeable Future | | | 5.12000 | | 94.88000 | 5.13000 | 94.87000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2013 | Jibar Tradeable Future | | | 5.12000 | | 94.88000 | 5.13000 | 94.87000 | | | | 0.00 | 0 | 1,700.00 |
| JIBAR FUTURE | On 16/10/2013 | Jibar Tradeable Future | | | 5.11000 | | 94.89000 | 5.18000 | 94.82000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2013 | Jibar Tradeable Future | | | 5.12000 | | 94.88000 | 5.13000 | 94.87000 | | | | 0.00 | 0 | 1,500.00 |
| JIBAR FUTURE | On 19/03/2014 | Jibar Tradeable Future | | | 5.14000 | | 94.86000 | 5.13000 | 94.87000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/06/2014 | Jibar Tradeable Future | | | 5.21000 | | 94.79000 | 5.16000 | 94.84000 | | | | 0.00 | 0 | 800.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | | | 5.31000 | | 94.69000 | 5.24000 | 94.76000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | | | 5.46000 | | 94.54000 | 5.36000 | 94.64000 | | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | | | 7.68010 | | 7.68010 | 7.70330 | 7.70330 | | 8.07 | | 15,360,200.00 | 2,000 | 2,000.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.34 | Call | 356.60380 | | 0.35660 | 378.94030 | 0.37894 | 356.604 | 8.91 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.34 | Put | 16.50380 | | 0.01650 | 15.64030 | 0.01564 | 16.504 | 8.91 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.35 | Call | 347.70120 | | 0.34770 | 369.96550 | 0.36997 | 347.701 | 8.88 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.35 | Put | 17.60120 | | 0.01760 | 16.66550 | 0.01667 | 17.601 | 8.88 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.36 | Call | 338.86190 | | 0.33886 | 361.04840 | 0.36105 | 338.862 | 8.86 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.36 | Put | 18.76190 | | 0.01876 | 17.74840 | 0.01775 | 18.762 | 8.86 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | | | 7.72840 | | 7.72840 | 7.75230 | 7.75230 | | 10.08 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.59 | Call | 283.10780 | | 0.28311 | 300.55680 | 0.30056 | 283.108 | 10.18 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.59 | Put | 144.70780 | | 0.14471 | 138.25680 | 0.13826 | 144.708 | 10.18 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.60 | Call | 277.09680 | | 0.27710 | 294.36560 | 0.29437 | 277.097 | 10.18 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.60 | Put | 148.69680 | | 0.14870 | 142.06560 | 0.14207 | 148.697 | 10.18 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.61 | Call | 271.16230 | | 0.27116 | 288.24480 | 0.28824 | 271.162 | 10.17 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.61 | Put | 152.76230 | | 0.15276 | 145.94480 | 0.14594 | 152.762 | 10.17 | | 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 02/05/2013 | Bond Future | | | 6.53775 | | 110.09850 | 6.64941 | 109.25922 | | | 0.00 | 0 | 6,470.00 |
| R023 | On 02/05/2013 | Bond Future | 7.04 | Call | 3,710.70000 | | 3.71070 | 2,871.42000 | 2.87142 | 3,710.700 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.04 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.05 | Call | 3,782.92000 | | 3.78292 | 2,943.64000 | 2.94364 | 3,782.920 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.05 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.06 | Call | 3,855.08000 | | 3.85508 | 3,015.80000 | 3.01580 | 3,855.080 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.06 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | | | 6.58247 | | 111.53337 | 6.69825 | 110.68339 | | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.29 | Call | 5,063.55000 | | 5.06355 | 4,213.57000 | 4.21357 | 5,063.550 | | 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 | 5,132.92000 | | 5.13292 | 4,282.94000 | 4.28294 | 5,132.920 | | 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 | 5,202.23000 | | 5.20223 | 4,352.25000 | 4.35225 | 5,202.230 | | 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 02/05/2013 | Bond Future | | | 5.28617 | | 119.89927 | 5.33799 | 119.77305 | | 1.74 | 2,278,086.13 | 19 | 6,097.00 |
| R157 | On 02/05/2013 | Bond Future | 5.34 | Call | 283.69000 | | 0.28369 | 226.89000 | 0.22689 | 283.690 | 1.73 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.34 | Put | 152.58000 | | 0.15258 | 222.00000 | 0.22200 | 152.580 | 1.73 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.35 | Call | 298.55000 | | 0.29855 | 239.46000 | 0.23946 | 298.550 | 1.73 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.35 | Put | 143.10000 | | 0.14310 | 210.23000 | 0.21023 | 143.100 | 1.73 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.36 | Call | 313.82000 | | 0.31382 | 252.44000 | 0.25244 | 313.820 | 1.73 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.36 | Put | 134.04000 | | 0.13404 | 198.88000 | 0.19888 | 134.040 | 1.73 | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | | | 5.28359 | | 121.46186 | 5.34222 | 121.33433 | | 1.59 | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | 116.11 | Call | 92,006.23000 | | 92.00623 | 91,878.70000 | 91.87870 | 92,006.230 | 1.69 | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | 116.11 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 1.69 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | | | 5.26756 | | 116.40100 | 5.33596 | 116.27141 | | 1.46 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Call | 880.78000 | | 0.88078 | 798.17000 | 0.79817 | 880.780 | 1.47 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Put | 271.60000 | | 0.27160 | 318.58000 | 0.31858 | 271.600 | 1.47 | 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 07/11/2013 | Bond Future | 5.60 | Call | 893.89000 | | 0.89389 | 810.60000 | 0.81060 | 893.890 | 1.47 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.60 | Put | 265.89000 | | 0.26589 | 312.19000 | 0.31219 | 265.890 | 1.47 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.61 | Call | 907.11000 | | 0.90711 | 823.13000 | 0.82313 | 907.110 | 1.47 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.61 | Put | 260.29000 | | 0.26029 | 305.90000 | 0.30590 | 260.290 | 1.47 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | | | 5.24427 | | 117.97039 | 5.32476 | 117.83907 | | 1.28 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Call | 956.18000 | | 0.95618 | 870.45000 | 0.87045 | 956.180 | 1.29 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Put | 280.15000 | | 0.28015 | 325.74000 | 0.32574 | 280.150 | 1.29 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.64 | Call | 933.37000 | | 0.93337 | 848.74000 | 0.84874 | 933.370 | 1.29 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.64 | Put | 289.73000 | | 0.28973 | 336.42000 | 0.33642 | 289.730 | 1.29 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.65 | Call | 944.75000 | | 0.94475 | 859.57000 | 0.85957 | 944.750 | 1.29 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.65 | Put | 284.91000 | | 0.28491 | 331.05000 | 0.33105 | 284.910 | 1.29 | 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 02/05/2013 | Bond Future | | | 7.00095 | | 134.34181 | 7.14294 | 132.86835 | | 10.46 | 325,107,180.20 | 2,420 | 63,614.00 |
| R186 | On 02/05/2013 | Bond Future | 6.75 | Call | 469.51000 | | 0.46951 | 257.60000 | 0.25760 | 469.510 | 10.24 | 0.00 | 0 | 350.00 |
| R186 | On 02/05/2013 | Bond Future | 6.75 | Put | 3,131.27000 | | 3.13127 | 4,392.82000 | 4.39282 | 3,131.270 | 10.24 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.39 | Call | 4,213.22000 | | 4.21322 | 3,067.63000 | 3.06763 | 4,213.220 | 10.43 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.39 | Put | 230.64000 | | 0.23064 | 558.51000 | 0.55851 | 230.640 | 10.43 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.40 | Call | 4,300.54000 | | 4.30054 | 3,142.97000 | 3.14297 | 4,300.540 | 10.43 | 0.00 | 0 | 2,000.00 |
| R186 | On 02/05/2013 | Bond Future | 7.40 | Put | 217.84000 | | 0.21784 | 533.73000 | 0.53373 | 217.840 | 10.43 | 0.00 | 0 | 150.00 |
| R186 | On 02/05/2013 | Bond Future | 7.41 | Call | 4,388.34000 | | 4.38834 | 3,219.07000 | 3.21907 | 4,388.340 | 10.43 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.41 | Put | 205.63000 | | 0.20563 | 509.82000 | 0.50982 | 205.630 | 10.43 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.60 | Call | 6,124.41000 | | 6.12441 | 4,784.96000 | 4.78496 | 6,124.410 | 10.50 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.60 | Put | 62.32000 | | 0.06232 | 196.33000 | 0.19633 | 62.320 | 10.50 | 0.00 | 0 | 2,830.00 |
| R186 | On 02/05/2013 | Bond Future | 7.75 | Call | 7,539.49000 | | 7.53949 | 6,127.22000 | 6.12722 | 7,539.490 | 10.56 | 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 02/05/2013 | Bond Future | 7.75 | Put | 21.22000 | | 0.02122 | 82.41000 | 0.08241 | 21.220 | 10.56 | 0.00 | 0 | 100.00 |
| R186 | On 01/08/2013 | Bond Future | | | 7.05566 | | 130.80801 | 7.20234 | 129.31570 | | 11.92 | 0.00 | 0 | 3,000.00 |
| R186 | On 01/08/2013 | Bond Future | 7.25 | Call | 4,519.72000 | | 4.51972 | 3,714.01000 | 3.71401 | 4,519.720 | 11.85 | 0.00 | 0 | 4,315.00 |
| R186 | On 01/08/2013 | Bond Future | 7.25 | Put | 2,547.65000 | | 2.54765 | 3,234.25000 | 3.23425 | 2,547.650 | 11.85 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2013 | Bond Future | 128.26 | Call | 121,535.60000 | | 121.53560 | 120,043.29000 | 120.04329 | 121,535.600 | 12.34 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2013 | Bond Future | 128.26 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 12.34 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | | | 7.11230 | | 132.68884 | 7.26430 | 131.17491 | | 11.65 | 0.00 | 0 | 540.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Call | 15,623.14000 | | 15.62314 | 14,277.84000 | 14.27784 | 15,623.140 | 12.21 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Put | 536.87000 | | 0.53687 | 705.50000 | 0.70550 | 536.870 | 12.21 | 0.00 | 0 | 1,030.00 |
| R186 | On 07/11/2013 | Bond Future | 8.14 | Call | 11,096.79000 | | 11.09679 | 9,921.65000 | 9.92165 | 11,096.790 | 12.01 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.14 | Put | 1,325.12000 | | 1.32512 | 1,663.91000 | 1.66391 | 1,325.120 | 12.01 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.15 | Call | 11,169.09000 | | 11.16909 | 9,990.54000 | 9.99054 | 11,169.090 | 12.01 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.15 | Put | 1,307.50000 | | 1.30750 | 1,642.88000 | 1.64288 | 1,307.500 | 12.01 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Call | 11,241.49000 | | 11.24149 | 10,059.55000 | 10.05955 | 11,241.490 | 12.02 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Put | 1,290.08000 | | 1.29008 | 1,622.07000 | 1.62207 | 1,290.080 | 12.02 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | | | 7.16618 | | 129.18742 | 7.32335 | 127.65305 | | 11.58 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.74 | Call | 8,567.68000 | | 8.56768 | 7,585.59000 | 7.58559 | 8,567.680 | 11.72 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.74 | Put | 3,087.03000 | | 3.08703 | 3,639.31000 | 3.63931 | 3,087.030 | 11.72 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.75 | Call | 8,628.95000 | | 8.62895 | 7,642.94000 | 7.64294 | 8,628.950 | 11.72 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.75 | Put | 3,055.70000 | | 3.05570 | 3,604.06000 | 3.60406 | 3,055.700 | 11.72 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.76 | Call | 8,690.82000 | | 8.69082 | 7,700.91000 | 7.70091 | 8,690.820 | 11.73 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.76 | Put | 3,025.06000 | | 3.02506 | 3,569.52000 | 3.56952 | 3,025.060 | 11.73 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/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 |

| 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 | | | 297.20255 | | 297.20255 | 294.67092 | 294.67092 | | | 0.00 | 0 | 2,633.00 |
| R197 | On 02/05/2013 | Bond Future | 282.39 | Call | 14,812.55000 | | 14.81255 | 12,280.92000 | 12.28092 | 14,812.550 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.39 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.40 | Call | 14,802.55000 | | 14.80255 | 12,270.92000 | 12.27092 | 14,802.550 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.40 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.41 | Call | 14,792.55000 | | 14.79255 | 12,260.92000 | 12.26092 | 14,792.550 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.41 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | | | 5.20558 | | 108.73343 | 5.20038 | 108.74173 | | 1.05 | 0.00 | 0 | 4.00 |
| R201 | On 02/05/2013 | Bond Future | 4.04 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.99 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.04 | Put | 1,882.15000 | | 1.88215 | 1,873.85000 | 1.87385 | 1,882.150 | 0.99 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.05 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.99 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.05 | Put | 1,865.82000 | | 1.86582 | 1,857.52000 | 1.85752 | 1,865.820 | 0.99 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.06 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.99 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.06 | Put | 1,849.48000 | | 1.84948 | 1,841.18000 | 1.84118 | 1,849.480 | 0.99 | 0.00 | 0 | 0.00 |
| R201 | On 01/08/2013 | Bond Future | | | 5.19484 | | 105.74667 | 5.18841 | 105.75538 | | 0.94 | 0.00 | 0 | 0.00 |
| R201 | On 01/08/2013 | Bond Future | 107.45 | Call | 68,500.99000 | | 68.50099 | 68,509.70000 | 68.50970 | 68,500.990 | 1.01 | 0.00 | 0 | 0.00 |
| R201 | On 01/08/2013 | Bond Future | 107.45 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 1.01 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | | | 5.14146 | | 107.26719 | 5.13357 | 107.27582 | | 0.84 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Call | 119.20000 | | 0.11920 | 123.29000 | 0.12329 | 119.200 | 0.82 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Put | 504.79000 | | 0.50479 | 500.25000 | 0.50025 | 504.790 | 0.82 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Call | 122.34000 | | 0.12234 | 126.50000 | 0.12650 | 122.340 | 0.82 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Put | 496.93000 | | 0.49693 | 492.46000 | 0.49246 | 496.930 | 0.82 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Call | 125.54000 | | 0.12554 | 129.76000 | 0.12976 | 125.540 | 0.82 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Put | 489.13000 | | 0.48913 | 484.72000 | 0.48472 | 489.130 | 0.82 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | | | 5.05024 | | 104.30474 | 5.03995 | 104.31350 | | 0.71 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Call | 368.24000 | | 0.36824 | 374.84000 | 0.37484 | 368.240 | 0.71 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Put | 189.96000 | | 0.18996 | 187.80000 | 0.18780 | 189.960 | 0.71 | 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 06/02/2014 | Bond Future | 5.24 | Call | 357.72000 | | 0.35772 | 364.24000 | 0.36424 | 357.720 | 0.71 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.24 | Put | 196.42000 | | 0.19642 | 194.18000 | 0.19418 | 196.420 | 0.71 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Call | 362.77000 | | 0.36277 | 369.34000 | 0.36934 | 362.770 | 0.71 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Put | 192.98000 | | 0.19298 | 190.79000 | 0.19079 | 192.980 | 0.71 | 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 02/05/2013 | Bond Future | | | 220.03271 | | 220.03271 | 220.03237 | 220.03237 | | | 0.00 | 0 | 44,017.00 |
| R202 | On 02/05/2013 | Bond Future | 211.04 | Call | 8,992.71000 | | 8.99271 | 8,992.37000 | 8.99237 | 8,992.710 | | 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 | 8,982.71000 | | 8.98271 | 8,982.37000 | 8.98237 | 8,982.710 | | 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 | 8,972.71000 | | 8.97271 | 8,972.37000 | 8.97237 | 8,972.710 | | 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 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | | | 5.63717 | | 111.14482 | 5.72413 | 110.79382 | | 3.96 | 0.00 | 0 | 5,836.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Call | 1,127.54000 | | 1.12754 | 878.58000 | 0.87858 | 1,127.540 | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Put | 110.82000 | | 0.11082 | 212.86000 | 0.21286 | 110.820 | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Call | 1,160.45000 | | 1.16045 | 907.33000 | 0.90733 | 1,160.450 | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Put | 103.75000 | | 0.10375 | 201.63000 | 0.20163 | 103.750 | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.91 | Call | 1,193.71000 | | 1.19371 | 936.51000 | 0.93651 | 1,193.710 | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.91 | Put | 97.05000 | | 0.09705 | 190.85000 | 0.19085 | 97.050 | | 0.00 | 0 | 0.00 |
| R203 | On 01/08/2013 | Bond Future | | | 5.66068 | | 112.59328 | 5.75373 | 112.23803 | | 3.80 | 0.00 | 0 | 5,000.00 |
| R203 | On 01/08/2013 | Bond Future | 109.11 | Call | 99,380.08000 | | 99.38008 | 99,024.83000 | 99.02483 | 99,380.080 | | 0.00 | 0 | 0.00 |
| R203 | On 01/08/2013 | Bond Future | 109.11 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | | | 5.68353 | | 110.05211 | 5.78424 | 109.69155 | | 3.65 | 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 |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R203 | On 07/11/2013 | Bond Future | 6.01 | Call | 1,887.46000 | | 1.88746 | 1,667.99000 | 1.66799 | 1,887.460 | 3.65 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Put | 723.94000 | | 0.72394 | 865.03000 | 0.86503 | 723.940 | 3.65 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 571.00 | Call | 107,822.59000 | | 107.82259 | 107,462.03000 | 107.46203 | 107,822.590 | 3.85 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 571.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 3.85 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Call | 1,259.93000 | | 1.25993 | 1,090.16000 | 1.09016 | 1,259.930 | 3.62 | 0.00 | 0 | 15.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Put | 1,165.02000 | | 1.16502 | 1,355.81000 | 1.35581 | 1,165.020 | 3.62 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Call | 1,841.26000 | | 1.84126 | 1,624.98000 | 1.62498 | 1,841.260 | 3.65 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Put | 748.58000 | | 0.74858 | 892.86000 | 0.89286 | 748.580 | 3.65 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Call | 1,864.13000 | | 1.86413 | 1,646.25000 | 1.64625 | 1,864.130 | 3.65 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Put | 736.02000 | | 0.73602 | 878.70000 | 0.87870 | 736.020 | 3.65 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | | | 5.70660 | | 111.53589 | 5.81550 | 111.17047 | | 3.44 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Call | 2,281.69000 | | 2.28169 | 2,049.35000 | 2.04935 | 2,281.690 | 3.47 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Put | 770.20000 | | 0.77020 | 903.28000 | 0.90328 | 770.200 | 3.47 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Call | 1,834.50000 | | 1.83450 | 1,630.00000 | 1.63000 | 1,834.500 | 3.43 | 0.00 | 0 | 16.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Put | 1,019.84000 | | 1.01984 | 1,180.76000 | 1.18076 | 1,019.840 | 3.43 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Call | 2,236.72000 | | 2.23672 | 2,006.93000 | 2.00693 | 2,236.720 | 3.46 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Put | 791.36000 | | 0.79136 | 926.99000 | 0.92699 | 791.360 | 3.46 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Call | 2,259.15000 | | 2.25915 | 2,028.09000 | 2.02809 | 2,259.150 | 3.46 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Put | 780.72000 | | 0.78072 | 915.08000 | 0.91508 | 780.720 | 3.46 | 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 |
| R204 | On 02/05/2013 | Bond Future | | | 5.89584 | | 112.94836 | 5.99791 | 112.43835 | | 5.12 | 22,702,620.36 | 201 | 5,463.00 |
| R204 | On 02/05/2013 | Bond Future | 6.29 | Call | 2,016.98000 | | 2.01698 | 1,592.77000 | 1.59277 | 2,016.980 | 5.13 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.29 | Put | 63.38000 | | 0.06338 | 149.18000 | 0.14918 | 63.380 | 5.13 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.30 | Call | 2,061.64000 | | 2.06164 | 1,633.36000 | 1.63336 | 2,061.640 | 5.13 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.30 | Put | 59.03000 | | 0.05903 | 140.76000 | 0.14076 | 59.030 | 5.13 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.31 | Call | 2,106.52000 | | 2.10652 | 1,674.31000 | 1.67431 | 2,106.520 | 5.13 | 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 |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| R204 | On 02/05/2013 | Bond Future | 6.31 | Put | 54.93000 | | 0.05493 | 132.73000 | 0.13273 | 54.930 | 5.13 | 0.00 | 0 | 0.00 |
| R204 | On 01/08/2013 | Bond Future | | | 5.93187 | | 110.39398 | 6.03969 | 109.87770 | | 5.27 | 0.00 | 0 | 0.00 |
| R204 | On 01/08/2013 | Bond Future | 110.75 | Call | 101,510.48000 | | 101.51048 | 100,994.20000 | 100.99420 | 101,510.480 | 5.50 | 0.00 | 0 | 0.00 |
| R204 | On 01/08/2013 | Bond Future | 110.75 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 5.50 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | | | 5.96551 | | 111.98132 | 6.08029 | 111.45736 | | 4.84 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 7.00 | Call | 4,910.66000 | | 4.91066 | 4,471.53000 | 4.47153 | 4,910.660 | 5.06 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 7.00 | Put | 297.58000 | | 0.29758 | 382.41000 | 0.38241 | 297.580 | 5.06 | 0.00 | 0 | 1,270.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Call | 2,485.11000 | | 2.48511 | 2,170.07000 | 2.17007 | 2,485.110 | 4.85 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Put | 1,011.76000 | | 1.01176 | 1,220.68000 | 1.22068 | 1,011.760 | 4.85 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Call | 2,514.64000 | | 2.51464 | 2,197.42000 | 2.19742 | 2,514.640 | 4.85 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Put | 996.27000 | | 0.99627 | 1,203.01000 | 1.20301 | 996.270 | 4.85 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Call | 2,544.33000 | | 2.54433 | 2,224.95000 | 2.22495 | 2,544.330 | 4.86 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Put | 980.96000 | | 0.98096 | 1,185.54000 | 1.18554 | 980.960 | 4.86 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | | | 5.99780 | | 109.46028 | 6.11969 | 108.92928 | | 4.92 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.40 | Call | 2,953.22000 | | 2.95322 | 2,629.86000 | 2.62986 | 2,953.220 | 4.96 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.40 | Put | 1,213.07000 | | 1.21307 | 1,420.71000 | 1.42071 | 1,213.070 | 4.96 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.41 | Call | 2,981.37000 | | 2.98137 | 2,656.27000 | 2.65627 | 2,981.370 | 4.97 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.41 | Put | 1,198.39000 | | 1.19839 | 1,404.29000 | 1.40429 | 1,198.390 | 4.97 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.39 | Call | 2,925.18000 | | 2.92518 | 2,603.58000 | 2.60358 | 2,925.180 | 4.96 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.39 | Put | 1,227.88000 | | 1.22788 | 1,437.28000 | 1.43728 | 1,227.880 | 4.96 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/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 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | | | 5.28686 | | 103.79059 | 5.25958 | 103.80915 | | 0.41 | 0.00 | 0 | 23.00 |
| R206 | On 02/05/2013 | Bond Future | 3.39 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.39 | 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 02/05/2013 | Bond Future | 3.39 | Put | 1,304.60000 | | 1.30460 | 1,286.04000 | 1.28604 | 1,304.600 | 0.39 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.40 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.39 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.40 | Put | 1,297.65000 | | 1.29765 | 1,279.09000 | 1.27909 | 1,297.650 | 0.39 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.41 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.39 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.41 | Put | 1,290.70000 | | 1.29070 | 1,272.14000 | 1.27214 | 1,290.700 | 0.39 | 0.00 | 0 | 0.00 |
| R206 | On 01/08/2013 | Bond Future | | | 5.26392 | | 101.38141 | 5.22049 | 101.40051 | | 0.32 | 0.00 | 0 | 0.00 |
| R206 | On 01/08/2013 | Bond Future | 103.94 | Call | 30,383.30000 | | 30.38330 | 30,402.40000 | 30.40240 | 30,383.300 | 0.34 | 0.00 | 0 | 0.00 |
| R206 | On 01/08/2013 | Bond Future | 103.94 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.34 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | | | 5.05090 | | 102.83921 | 4.94366 | 102.85839 | | 0.14 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.29 | Call | 5.71000 | | 0.00571 | 8.30000 | 0.00830 | 5.710 | 0.14 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.29 | Put | 141.90000 | | 0.14190 | 125.31000 | 0.12531 | 141.900 | 0.14 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Call | 5.91000 | | 0.00591 | 8.56000 | 0.00856 | 5.910 | 0.14 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Put | 140.30000 | | 0.14030 | 123.77000 | 0.12377 | 140.300 | 0.14 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.31 | Call | 6.11000 | | 0.00611 | 8.83000 | 0.00883 | 6.110 | 0.14 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.31 | Put | 138.71000 | | 0.13871 | 122.25000 | 0.12225 | 138.710 | 0.14 | 0.00 | 0 | 0.00 |
| R206 | On 15/01/2014 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | | | 6.10246 | | 108.45725 | 6.20435 | 107.88526 | | 6.19 | 5,748,234.25 | 53 | 7,827.00 |
| R207 | On 02/05/2013 | Bond Future | 6.44 | Call | 1,996.43000 | | 1.99643 | 1,554.69000 | 1.55469 | 1,996.430 | 6.18 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.44 | Put | 115.93000 | | 0.11593 | 246.18000 | 0.24618 | 115.930 | 6.18 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.45 | Call | 2,044.31000 | | 2.04431 | 1,597.19000 | 1.59719 | 2,044.310 | 6.18 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.45 | Put | 108.72000 | | 0.10872 | 233.59000 | 0.23359 | 108.720 | 6.18 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.46 | Call | 2,092.53000 | | 2.09253 | 1,640.16000 | 1.64016 | 2,092.530 | 6.18 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.46 | Put | 101.89000 | | 0.10189 | 221.51000 | 0.22151 | 101.890 | 6.18 | 0.00 | 0 | 0.00 |
| R207 | On 01/08/2013 | Bond Future | | | 6.14464 | | 106.23431 | 6.25151 | 105.65511 | | 6.60 | 12,004,477.03 | 113 | 113.00 |
| R207 | On 01/08/2013 | Bond Future | 106.18 | Call | 98,663.12000 | | 98.66312 | 98,083.92000 | 98.08392 | 98,663.120 | 6.87 | 0.00 | 0 | 0.00 |
| R207 | On 01/08/2013 | Bond Future | 106.18 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 6.87 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | | | 6.18251 | | 107.76188 | 6.29516 | 107.17413 | | 6.22 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Call | 3,609.38000 | | 3.60938 | 3,220.62000 | 3.22062 | 3,609.380 | 6.29 | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R207 | On 07/11/2013 | Bond Future | 6.69 | Put | 992.84000 | | 0.99284 | 1,191.83000 | 1.19183 | 992.840 | 6.29 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Call | 3,645.48000 | | 3.64548 | 3,254.63000 | 3.25463 | 3,645.480 | 6.29 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Put | 978.18000 | | 0.97818 | 1,175.08000 | 1.17508 | 978.180 | 6.29 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Call | 3,681.72000 | | 3.68172 | 3,288.80000 | 3.28880 | 3,681.720 | 6.30 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Put | 963.70000 | | 0.96370 | 1,158.53000 | 1.15853 | 963.700 | 6.30 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | | | 6.21976 | | 105.57524 | 6.33828 | 104.97960 | | 6.28 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Call | 3,660.83000 | | 3.66083 | 3,294.49000 | 3.29449 | 3,660.830 | 6.33 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Put | 1,468.96000 | | 1.46896 | 1,698.26000 | 1.69826 | 1,468.960 | 6.33 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.64 | Call | 3,596.93000 | | 3.59693 | 3,234.27000 | 3.23427 | 3,596.930 | 6.33 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.64 | Put | 1,503.42000 | | 1.50342 | 1,736.40000 | 1.73640 | 1,503.420 | 6.33 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Call | 3,628.82000 | | 3.62882 | 3,264.32000 | 3.26432 | 3,628.820 | 6.33 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Put | 1,486.11000 | | 1.48611 | 1,717.25000 | 1.71725 | 1,486.110 | 6.33 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/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 02/05/2013 | Bond Future | | | 6.21116 | | 103.99815 | 6.31786 | 103.32910 | | 7.33 | 0.00 | 0 | 14,280.00 |
| R208 | On 02/05/2013 | Bond Future | 6.64 | Call | 2,733.16000 | | 2.73316 | 2,169.37000 | 2.16937 | 2,733.160 | 7.38 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.64 | Put | 76.28000 | | 0.07628 | 181.54000 | 0.18154 | 76.280 | 7.38 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.65 | Call | 2,789.07000 | | 2.78907 | 2,220.45000 | 2.22045 | 2,789.070 | 7.38 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.65 | Put | 71.24000 | | 0.07124 | 171.67000 | 0.17167 | 71.240 | 7.38 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.66 | Call | 2,845.21000 | | 2.84521 | 2,271.92000 | 2.27192 | 2,845.210 | 7.38 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.66 | Put | 66.49000 | | 0.06649 | 162.25000 | 0.16225 | 66.490 | 7.38 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2013 | Bond Future | | | 6.25006 | | 105.35344 | 6.36120 | 104.67602 | | 7.74 | 0.00 | 0 | 3,000.00 |
| R208 | On 01/08/2013 | Bond Future | 101.40 | Call | 96,308.97000 | | 96.30897 | 95,631.55000 | 95.63155 | 96,308.970 | 8.05 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2013 | Bond Future | 101.40 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 8.05 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | | | 6.28990 | | 103.47198 | 6.40629 | 102.78459 | | 7.60 | 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 | 7.50 | Call | 7,260.97000 | | 7.26097 | 6,674.65000 | 6.67465 | 7,260.970 | 7.90 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Put | 382.26000 | | 0.38226 | 483.33000 | 0.48333 | 382.260 | 7.90 | 0.00 | 0 | 1,520.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Call | 4,104.12000 | | 4.10412 | 3,653.38000 | 3.65338 | 4,104.120 | 7.62 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Put | 1,190.15000 | | 1.19015 | 1,426.80000 | 1.42680 | 1,190.150 | 7.62 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Call | 4,144.12000 | | 4.14412 | 3,690.97000 | 3.69097 | 4,144.120 | 7.62 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Put | 1,172.92000 | | 1.17292 | 1,407.16000 | 1.40716 | 1,172.920 | 7.62 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Call | 4,184.27000 | | 4.18427 | 3,728.73000 | 3.72873 | 4,184.270 | 7.62 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Put | 1,155.89000 | | 1.15589 | 1,387.74000 | 1.38774 | 1,155.890 | 7.62 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | | | 6.32799 | | 104.86703 | 6.44959 | 104.17038 | | 7.35 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Call | 4,132.82000 | | 4.13282 | 3,708.16000 | 3.70816 | 4,132.820 | 7.35 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Put | 1,739.77000 | | 1.73977 | 2,011.76000 | 2.01176 | 1,739.770 | 7.35 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Call | 4,169.07000 | | 4.16907 | 3,742.29000 | 3.74229 | 4,169.070 | 7.35 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Put | 1,720.15000 | | 1.72015 | 1,990.02000 | 1.99002 | 1,720.150 | 7.35 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.74 | Call | 4,097.42000 | | 4.09742 | 3,674.91000 | 3.67491 | 4,097.420 | 7.35 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.74 | Put | 1,760.28000 | | 1.76028 | 2,034.42000 | 2.03442 | 1,760.280 | 7.35 | 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 02/05/2013 | Bond Future | | | 7.78593 | | 84.32649 | 7.93264 | 82.98258 | | 16.19 | 0.00 | 0 | 10,695.00 |
| R209 | On 02/05/2013 | Bond Future | 7.99 | Call | 2,498.35000 | | 2.49835 | 1,716.66000 | 1.71666 | 2,498.350 | 16.09 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 7.99 | Put | 637.97000 | | 0.63797 | 1,200.19000 | 1.20019 | 637.970 | 16.09 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.00 | Call | 2,561.59000 | | 2.56159 | 1,766.52000 | 1.76652 | 2,561.590 | 16.09 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.00 | Put | 611.68000 | | 0.61168 | 1,160.52000 | 1.16052 | 611.680 | 16.09 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.01 | Call | 2,625.52000 | | 2.62552 | 1,817.17000 | 1.81717 | 2,625.520 | 16.09 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.01 | Put | 586.23000 | | 0.58623 | 1,121.79000 | 1.12179 | 586.230 | 16.09 | 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 01/08/2013 | Bond Future | | | 7.84220 | | 85.42541 | 7.99268 | 84.06430 | | 16.58 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2013 | Bond Future | 79.36 | Call | 75,476.30000 | | 75.47630 | 74,115.19000 | 74.11519 | 75,476.300 | 17.14 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2013 | Bond Future | 79.36 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 17.14 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | | | 7.90220 | | 83.50895 | 8.05694 | 82.12814 | | 18.01 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Call | 13,391.64000 | | 13.39164 | 12,197.57000 | 12.19757 | 13,391.640 | 18.78 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Put | 682.84000 | | 0.68284 | 869.58000 | 0.86958 | 682.840 | 18.78 | 0.00 | 0 | 980.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Call | 9,162.79000 | | 9.16279 | 8,153.25000 | 8.15325 | 9,162.790 | 18.43 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Put | 1,697.39000 | | 1.69739 | 2,068.66000 | 2.06866 | 1,697.390 | 18.43 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Call | 9,220.96000 | | 9.22096 | 8,208.23000 | 8.20823 | 9,220.960 | 18.44 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Put | 1,677.48000 | | 1.67748 | 2,045.56000 | 2.04556 | 1,677.480 | 18.44 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Call | 9,279.21000 | | 9.27921 | 8,263.32000 | 8.26332 | 9,279.210 | 18.45 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Put | 1,657.77000 | | 1.65777 | 2,022.69000 | 2.02269 | 1,657.770 | 18.45 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | | | 7.95883 | | 84.63485 | 8.11765 | 83.23543 | | 17.42 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Call | 8,108.55000 | | 8.10855 | 7,209.62000 | 7.20962 | 8,108.550 | 17.46 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Put | 3,078.53000 | | 3.07853 | 3,579.02000 | 3.57902 | 3,078.530 | 17.46 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Call | 8,160.77000 | | 8.16077 | 7,258.59000 | 7.25859 | 8,160.770 | 17.46 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Put | 3,049.76000 | | 3.04976 | 3,547.00000 | 3.54700 | 3,049.760 | 17.46 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.54 | Call | 8,056.42000 | | 8.05642 | 7,160.77000 | 7.16077 | 8,056.420 | 17.45 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.54 | Put | 3,107.53000 | | 3.10753 | 3,611.30000 | 3.61130 | 3,107.530 | 17.45 | 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 02/05/2013 | Bond Future | | | 165.42317 | | 165.42317 | 165.21529 | 165.21529 | | | 0.00 | 0 | 1,244.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R210 | On 02/05/2013 | Bond Future | 161.14 | Call | 4,283.17000 | | 4.28317 | 4,075.29000 | 4.07529 | 4,283.170 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.14 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.15 | Call | 4,273.17000 | | 4.27317 | 4,065.29000 | 4.06529 | 4,273.170 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.15 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.16 | Call | 4,263.17000 | | 4.26317 | 4,055.29000 | 4.05529 | 4,263.170 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.16 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | | | 129.36286 | | 129.36286 | 129.37027 | 129.37027 | | | 0.00 | 0 | 529.00 |
| R211 | On 02/05/2013 | Bond Future | 125.69 | Call | 3,672.86000 | | 3.67286 | 3,680.27000 | 3.68027 | 3,672.860 | | 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 | 3,662.86000 | | 3.66286 | 3,670.27000 | 3.67027 | 3,662.860 | | 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 | 3,652.86000 | | 3.65286 | 3,660.27000 | 3.66027 | 3,652.860 | | 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 02/05/2013 | Bond Future | | | 137.89223 | | 137.89223 | 137.24222 | 137.24222 | | | 0.00 | 0 | 21,870.00 |
| R212 | On 02/05/2013 | Bond Future | 131.09 | Call | 6,802.23000 | | 6.80223 | 6,152.22000 | 6.15222 | 6,802.230 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.09 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.10 | Call | 6,792.23000 | | 6.79223 | 6,142.22000 | 6.14222 | 6,792.230 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.10 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.11 | Call | 6,782.23000 | | 6.78223 | 6,132.22000 | 6.13222 | 6,782.230 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.11 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | | | 7.52587 | | 96.16477 | 7.66257 | 94.89637 | | 13.76 | 54,429,259.82 | 566 | 8,813.00 |
| R213 | On 02/05/2013 | Bond Future | 7.84 | Call | 3,234.90000 | | 3.23490 | 2,348.92000 | 2.34892 | 3,234.900 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.84 | Put | 356.16000 | | 0.35616 | 738.58000 | 0.73858 | 356.160 | | 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 | 3,307.30000 | | 3.30730 | 2,409.74000 | 2.40974 | 3,307.300 | 13.71 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.85 | Put | 338.99000 | | 0.33899 | 709.83000 | 0.70983 | 338.990 | 13.71 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.86 | Call | 3,380.25000 | | 3.38025 | 2,471.28000 | 2.47128 | 3,380.250 | 13.71 | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.86 | Put | 322.49000 | | 0.32249 | 681.92000 | 0.68192 | 322.490 | 13.71 | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2013 | Bond Future | | | 7.58193 | | 97.41796 | 7.72240 | 96.13332 | | 14.58 | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2013 | Bond Future | 91.25 | Call | 86,802.94000 | | 86.80294 | 85,518.30000 | 85.51830 | 86,802.940 | 15.08 | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2013 | Bond Future | 91.25 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 15.08 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | | | 7.64302 | | 95.28130 | 7.78777 | 93.97797 | | 15.53 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Call | 9,588.81000 | | 9.58881 | 8,613.73000 | 8.61373 | 9,588.810 | 15.94 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Put | 1,512.17000 | | 1.51217 | 1,840.42000 | 1.84042 | 1,512.170 | 15.94 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Call | 9,650.07000 | | 9.65007 | 8,672.00000 | 8.67200 | 9,650.070 | 15.95 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Put | 1,493.57000 | | 1.49357 | 1,818.83000 | 1.81883 | 1,493.570 | 15.95 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Call | 9,711.43000 | | 9.71143 | 8,730.38000 | 8.73038 | 9,711.430 | 15.96 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Put | 1,475.19000 | | 1.47519 | 1,797.47000 | 1.79747 | 1,475.190 | 15.96 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | | | 7.70182 | | 96.56593 | 7.85074 | 95.24504 | | 14.89 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Call | 8,137.14000 | | 8.13714 | 7,282.44000 | 7.28244 | 8,137.140 | 14.93 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Put | 2,906.71000 | | 2.90671 | 3,372.90000 | 3.37290 | 2,906.710 | 14.93 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.29 | Call | 8,029.11000 | | 8.02911 | 7,180.80000 | 7.18080 | 8,029.110 | 14.92 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.29 | Put | 2,963.93000 | | 2.96393 | 3,436.51000 | 3.43651 | 2,963.930 | 14.92 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Call | 8,083.06000 | | 8.08306 | 7,231.55000 | 7.23155 | 8,083.060 | 14.92 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Put | 2,935.20000 | | 2.93520 | 3,404.58000 | 3.40458 | 2,935.200 | 14.92 | 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 02/05/2013 | Bond Future | | | 7.82525 | | 86.25334 | 7.96688 | 84.87005 | | 16.63 | 0.00 | 0 | 2,034.00 |
| R214 | On 02/05/2013 | Bond Future | 84.31 | Call | 77,473.72000 | | 77.47372 | 76,090.43000 | 76.09043 | 77,473.720 | 17.22 | 0.00 | 0 | 0.00 |
| R214 | On 02/05/2013 | Bond Future | 84.31 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 17.22 | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2013 | Bond Future | | | 7.87905 | | 87.37743 | 8.02427 | 85.97641 | | 17.64 | 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 | |
|--------------------------------|---------------|-------------------------|-------|-------|--------------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|------|
| R214 | On 01/08/2013 | Bond Future | 84.31 | Call | 76,929.53000 | 76.92953 | 75,528.51000 | 75.52851 | 76,929.530 | 18.22 | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2013 | Bond Future | 84.31 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.22 | 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 14/06/2013 | Foreign Exchange Future | | | 1.46300 | 1.46300 | 1.47570 | 1.47570 | | 12.53 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.39 | Call | 796.78470 | 0.07968 | 911.72260 | 0.09117 | 796.785 | 12.35 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.39 | Put | 66.78470 | 0.00668 | 54.72260 | 0.00547 | 66.785 | 12.35 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.40 | Call | 714.99690 | 0.07150 | 826.44420 | 0.08264 | 714.997 | 12.29 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.40 | Put | 84.99690 | 0.00850 | 69.44420 | 0.00694 | 84.997 | 12.29 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.41 | Call | 638.82070 | 0.06388 | 745.87970 | 0.07459 | 638.821 | 12.34 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.41 | Put | 108.82070 | 0.01088 | 88.87970 | 0.00889 | 108.821 | 12.34 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | | | 1.47590 | 1.47590 | 1.48830 | 1.48830 | | 13.27 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.49 | Call | 475.81240 | 0.04758 | 540.58240 | 0.05406 | 475.812 | 13.83 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.49 | Put | 616.81240 | 0.06168 | 557.58240 | 0.05576 | 616.812 | 13.83 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.50 | Call | 438.65850 | 0.04387 | 499.54530 | 0.04995 | 438.658 | 13.98 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.50 | Put | 679.65850 | 0.06797 | 616.54530 | 0.06165 | 679.659 | 13.98 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.51 | Call | 405.08420 | 0.04051 | 462.40750 | 0.04624 | 405.084 | 14.14 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.51 | Put | 746.08420 | 0.07461 | 679.40750 | 0.06794 | 746.084 | 14.14 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | 944,659,949.29 | 315,903 | 1 957 423.00 | |

i-Bonds

| | | | | | | | | | | | | | |
|------|---------------|-----------|--|--|-----------|---------|-----------|---------|--|--------------------|-----------|--------------|---------------|
| AA02 | On 28/03/2016 | Spot Bond | | | 100.21782 | 0.00000 | 100.20151 | | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | | 110.87098 | 6.23500 | 110.75157 | 6.28500 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | | 100.35846 | 0.00000 | 100.33985 | | | 602,150,770,938.00 | 6,000,000 | 3,000,000.00 | |
| AA05 | On 22/03/2019 | Spot Bond | | | 110.34113 | 7.20500 | 109.81563 | 7.30500 | | | 0.00 | 0 | 58,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| AB010 | On 21/11/2022 | Spot Bond | 100.94447 | 0.00000 | 100.92488 | | | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | 100.95779 | 0.00000 | 100.93792 | | | | | 0.00 | 0 | 0.00 |
| AB012 | On 21/11/2022 | Spot Bond | 8.00000 | 47.05462 | 8.00000 | 47.04443 | | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | 104.79944 | 7.94000 | 104.32767 | 8.04000 | | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | 103.53010 | 6.33500 | 103.41978 | 6.38500 | | | 37,063,775,800.00 | | 358,000 | 11,542,000.00 |
| AB07 | On 07/03/2014 | Spot Bond | 102.94393 | 6.35500 | 102.93085 | 6.35000 | | | | 0.00 | 0 | 9,900,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | 101.30162 | 0.00000 | 101.28113 | | | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | 114.70669 | 7.33000 | 114.37191 | 7.41500 | | | | 0.00 | 0 | 5,000,000.00 |
| ABCL1 | On 22/09/2013 | Spot Bond | 100.34596 | 0.00000 | 100.32797 | | | | | 0.00 | 0 | 0.00 |
| ABCP12 | On 20/09/2014 | Spot Bond | 133.27309 | 0.75000 | 133.25708 | 0.75000 | | | | 0.00 | 0 | 0.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 280.12507 | 1.29000 | 277.72145 | 1.39000 | | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | 100.84218 | 0.00000 | 100.82304 | | | | | 0.00 | 0 | 0.00 |
| ABFN05 | On 17/03/2014 | Spot Bond | 100.88633 | 0.00000 | 100.87014 | | | | | 0.00 | 0 | 0.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | 101.10173 | 0.00000 | 101.08390 | | | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 100.43557 | 0.00000 | 100.41688 | | | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 100.45510 | 0.00000 | 100.43560 | | | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 100.46802 | 0.00000 | 100.44797 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ABL10A | On 15/03/2015 | Spot Bond | 109.57209 | 6.59500 | 109.45847 | 6.64500 | | | 0.00 | 0 | 3,700,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 103.01289 | 0.00000 | 102.99250 | | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 103.81705 | 6.95500 | 103.80480 | 6.95000 | | | 0.00 | 0 | 0.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 101.40285 | 0.00000 | 101.38315 | | | | 0.00 | 0 | 0.00 |
| ABL12B | On 08/03/2015 | Spot Bond | 101.05734 | 0.00000 | 101.03663 | | | | 0.00 | 0 | 0.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 99.99982 | 0.00000 | 99.97999 | | | | 0.00 | 0 | 0.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 100.03680 | 0.00000 | 100.01840 | | | | 0.00 | 0 | 0.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 100.04012 | 0.00000 | 100.02000 | | | | 0.00 | 0 | 0.00 |
| ABL16 | On 25/03/2016 | Spot Bond | 100.33280 | 0.00000 | 100.31251 | | | | 0.00 | 0 | 0.00 |
| ABL8A | On 19/09/2013 | Spot Bond | 103.72956 | 6.05500 | 103.71504 | 6.05000 | | 896,845,775,760.00 | 8,646,000 | 2,954,000.00 | |
| ABL8B | On 19/09/2013 | Spot Bond | 101.43957 | 0.00000 | 101.42229 | | | | 0.00 | 0 | 0.00 |
| ABLC08 | On 19/08/2013 | Spot Bond | 100.75724 | 0.00000 | 100.74208 | | | | 0.00 | 0 | 0.00 |
| ABLI02 | On 08/05/2014 | Spot Bond | 131.31536 | 4.50000 | 131.28610 | 4.50000 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 122.42635 | 2.49000 | 122.18152 | 2.59000 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 115.27582 | 2.00000 | 115.25801 | 2.00000 | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 102.24621 | 2.90000 | 102.22786 | 2.90000 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 119.80560 | 9.63000 | 119.51791 | 9.71500 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 99.88017 | 0.00000 | 99.84999 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABLS3 | On 31/03/2018 | Spot Bond | 100.22497 | 0.00000 | 100.19917 | | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 100.23796 | 0.00000 | 100.21083 | | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 100.38669 | 0.00000 | 100.35828 | | | | 0.00 | 0 | 0.00 |
| ABLS11 | On 29/06/2019 | Spot Bond | 111.76522 | 3.30000 | 111.74401 | 3.30000 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 27.84521 | 100.00000 | 27.77776 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 169.25714 | 1.03000 | 168.01668 | 1.13000 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 149.16606 | 2.91000 | 149.13932 | 2.91000 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 176.57263 | 1.06000 | 174.99491 | 1.16000 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 173.67076 | 1.64000 | 173.64565 | 1.64000 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 73.47859 | 6.62625 | 73.08609 | 6.71125 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 73.47859 | 6.62625 | 73.08609 | 6.71125 | | | 0.00 | 0 | 0.00 |
| ABN37 | On 07/07/2016 | Spot Bond | 84.61000 | 13.73317 | 84.61000 | 13.71012 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 90.79000 | 0.00000 | 90.97000 | | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 100.38215 | 0.00000 | 100.36246 | | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 92.85000 | 0.00000 | 93.08000 | | | | 0.00 | 0 | 0.00 |
| ABN41 | On 01/10/2014 | Spot Bond | 100.00000 | 35.99897 | 100.00000 | 35.93067 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 91.73000 | 0.00000 | 91.93000 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN44 | On 14/12/2015 | Spot Bond | 92.59000 | 0.00000 | 92.80000 | | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 87.66000 | 0.00000 | 87.77000 | | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 87.69000 | 0.00000 | 87.81000 | | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 100.10246 | 0.00000 | 100.08537 | | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 99.93394 | 0.00000 | 99.91728 | | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 87.61000 | 0.00000 | 87.66000 | | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 111.48278 | 6.49500 | 111.45325 | 6.49000 | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 103.47000 | 0.00000 | 103.86000 | | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 92.34000 | 0.00000 | 92.40000 | | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 93.84000 | 0.00000 | 94.13000 | | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 92.66000 | 0.00000 | 92.74000 | | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 100.25651 | 0.00000 | 100.23936 | | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 117.37599 | 6.12500 | 117.19721 | 6.17500 | | | 0.00 | 0 | 0.00 |
| ABN57 | On 05/07/2013 | Spot Bond | 104.60000 | 0.00000 | 106.50000 | | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 99.90959 | 0.00000 | 99.89136 | | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 89.93000 | 0.00000 | 89.99000 | | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 89.15000 | 0.00000 | 89.22000 | | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 104.78504 | 1.91000 | 104.16913 | 1.96000 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ABN62 | On 31/03/2028 | Spot Bond | 150.22563 | 2.15500 | 150.01515 | 2.16500 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 199.93203 | 2.24000 | 199.89980 | 2.24000 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 95.40000 | 0.00000 | 95.40000 | | | | 0.00 | 0 | 0.00 |
| ABN65 | On 05/07/2013 | Spot Bond | 108.15000 | 0.00000 | 110.11000 | | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 89.97000 | 0.00000 | 90.06000 | | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 98.28987 | 8.13500 | 97.48146 | 8.25500 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABN69 | On 29/02/2016 | Spot Bond | 98.65000 | 0.00000 | 99.29000 | | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 93.75000 | 0.00000 | 100.00000 | 6.27452 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 95.54000 | 0.00000 | 100.00000 | 12.54891 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 112.80955 | 6.93000 | 112.41337 | 7.01500 | | 48,733,725,600.00 | 432,000 | 3,868,000.00 | |
| ABS5 | On 01/05/2015 | Spot Bond | 107.80676 | 6.13500 | 107.69094 | 6.18500 | | 182,193,424,400.00 | 1,690,000 | 3,746,000.00 | |
| ABS6 | On 01/06/2020 | Spot Bond | 106.25099 | 7.59000 | 105.67605 | 7.69000 | | 33,681,563,830.00 | 317,000 | 2,783,000.00 | |
| ABS7 | On 11/09/2026 | Spot Bond | 101.70804 | 8.67500 | 100.58782 | 8.81500 | | 2,034,160,800,000.00 | 20,000,000 | 23,000,000.00 | |
| ABS9 | On 17/03/2016 | Spot Bond | 108.02737 | 6.55500 | 107.87095 | 6.60500 | | 0.00 | 0 | 0.00 | |
| ABSI1 | On 11/06/2014 | Spot Bond | 127.23008 | 0.75000 | 127.21475 | 0.75000 | | 0.00 | 0 | 0.00 | |
| ABSI1 | On 11/06/2014 | Spot Bond | 4.00000 | 122.66066 | 4.00000 | 122.63505 | | 0.00 | 0 | 0.00 | |
| ABSI2 | On 07/12/2023 | Spot Bond | 284.92905 | 1.09000 | 282.47731 | 1.19000 | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ABSI3 | On 31/01/2017 | Spot Bond | 126.36750 | 0.01000 | 126.35491 | -0.01000 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | 132.06141 | 1.00000 | 131.31814 | 1.07000 | | | 0.00 | 0 | 0.00 |
| ACL001 | On 31/07/2013 | Spot Bond | 100.49564 | 0.00000 | 100.47152 | | | | 0.00 | 0 | 0.00 |
| ACL019 | On 20/06/2013 | Spot Bond | 100.42607 | 0.00000 | 100.40613 | | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | 23.21693 | 100.00000 | 23.16007 | | | 0.00 | 0 | 0.00 |
| ACL020 | On 31/08/2013 | Spot Bond | 100.93296 | 0.00000 | 100.91020 | | | | 0.00 | 0 | 0.00 |
| ACL024 | On 20/04/2013 | Spot Bond | 99.83583 | 0.00000 | 99.82051 | | | | 0.00 | 0 | 0.00 |
| ACL025 | On 31/08/2013 | Spot Bond | 100.93296 | 0.00000 | 100.91020 | | | | 0.00 | 0 | 0.00 |
| ACL026 | On 08/05/2013 | Spot Bond | 101.30966 | 0.00000 | 101.29418 | | | | 0.00 | 0 | 0.00 |
| ACL027 | On 20/05/2013 | Spot Bond | 105.48596 | 8.77500 | 105.45512 | 8.82500 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 107.72206 | 10.28500 | 107.58300 | 10.33500 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 101.24241 | 0.00000 | 101.21721 | | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | 1.45443 | 100.00000 | 1.44999 | | 16,900,000,000,000.00 | 169,000,000 | 151,000,000.00 | |
| ACL033 | On 20/08/2015 | Spot Bond | 101.27632 | 0.00000 | 101.25043 | | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 101.75695 | 0.00000 | 101.72132 | | | | 0.00 | 0 | 0.00 |
| ACL039 | On 20/09/2013 | Spot Bond | 100.39987 | 0.00000 | 100.38112 | | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | 100.00000 | 8.66907 | 100.00000 | 8.64261 | | 5,000,000,000,000.00 | 50,000,000 | 50,000,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ACL041 | On 20/09/2013 | Spot Bond | 100.39630 | 0.00000 | 100.37771 | | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 101.20849 | 0.00000 | 101.18397 | | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 56.14300 | 11.00000 | 56.12695 | 11.00000 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | 100.00000 | 5.54820 | 100.00000 | 5.53127 | | 25,400,000,000,000.00 | 254,000,000 | 254,000,000.00 | |
| ACL068 | On 22/02/2014 | Spot Bond | 100.92499 | 0.00000 | 100.90539 | | | | 0.00 | 0 | 0.00 |
| ACL070 | On 31/12/2013 | Spot Bond | 100.17695 | 0.00000 | 100.15653 | | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL075 | On 20/09/2013 | Spot Bond | 100.44383 | 0.00000 | 100.42307 | | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | 100.46566 | 0.00000 | 100.44389 | | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 100.51480 | 0.00000 | 100.49079 | | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 100.44372 | 0.00000 | 100.42296 | | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 100.45855 | 0.00000 | 100.43710 | | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 100.46507 | 0.00000 | 100.44332 | | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 101.45658 | 0.00000 | 101.43546 | | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 101.45658 | 0.00000 | 101.43546 | | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 101.46586 | 0.00000 | 101.44461 | | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL085 | On 20/12/2015 | Spot Bond | 100.43188 | 0.00000 | 100.41166 | | | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 101.46586 | 0.00000 | 101.44461 | | | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 101.44728 | 0.00000 | 101.42631 | | | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 81.65761 | 0.00000 | 81.63895 | | | | | 0.00 | 0 | 0.00 |
| ACL089 | On 20/12/2014 | Spot Bond | 100.42351 | 0.00000 | 100.40368 | | | | | 0.00 | 0 | 0.00 |
| ACL091 | On 20/12/2013 | Spot Bond | 100.41712 | 0.00000 | 100.39758 | | | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 100.30942 | 0.00000 | 100.28935 | | | | | 0.00 | 0 | 0.00 |
| ACL093 | On 20/12/2013 | Spot Bond | 100.41712 | 0.00000 | 100.39758 | | | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 100.44969 | 0.00000 | 100.42865 | | | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 100.46431 | 0.00000 | 100.44260 | | | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 100.47023 | 0.00000 | 100.44825 | | | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 100.45839 | 0.00000 | 100.43695 | | | | | 0.00 | 0 | 0.00 |
| ACL099 | On 20/12/2013 | Spot Bond | 100.38739 | 0.00000 | 100.36921 | | | | | 0.00 | 0 | 0.00 |
| ACL100 | On 20/12/2017 | Spot Bond | 100.43188 | 0.00000 | 100.41166 | | | | | 0.00 | 0 | 0.00 |
| ACL102 | On 12/07/2013 | Spot Bond | 99.98288 | 0.00000 | 99.96569 | | | | | 0.00 | 0 | 0.00 |
| ACL104 | On 20/12/2019 | Spot Bond | 111.53521 | 7.88000 | 110.99011 | | 7.98000 | | | 0.00 | 0 | 0.00 |
| ACL114 | On 20/03/2014 | Spot Bond | 100.39638 | 0.00000 | 100.37779 | | | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL115 | On 31/01/2014 | Spot Bond | 103.11516 | 7.24000 | 103.11451 | 7.21500 | | | | 0.00 | 0 | 0.00 |
| ACL116 | On 31/01/2014 | Spot Bond | 101.29498 | 0.00000 | 101.27597 | | | | | 0.00 | 0 | 0.00 |
| ACL118 | On 26/01/2021 | Spot Bond | 101.46630 | 0.00000 | 101.44600 | | | | | 0.00 | 0 | 0.00 |
| ACL120 | On 26/01/2021 | Spot Bond | 102.27474 | 0.00000 | 102.25249 | | | | | 0.00 | 0 | 0.00 |
| ACL122 | On 20/06/2016 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| ACL123 | On 27/01/2014 | Spot Bond | 101.37048 | 0.00000 | 101.35126 | | | | | 0.00 | 0 | 0.00 |
| ACL124 | On 09/06/2018 | Spot Bond | 100.00000 | 4.83566 | 100.00000 | 4.82490 | | | | 0.00 | 0 | 0.00 |
| ACL125 | On 20/09/2017 | Spot Bond | 100.00000 | 5.03078 | 100.00000 | 5.01970 | | | | 0.00 | 0 | 0.00 |
| ACL126 | On 20/09/2016 | Spot Bond | 74.76570 | 0.00000 | 74.74564 | | | | | 0.00 | 0 | 0.00 |
| ACL127 | On 20/09/2021 | Spot Bond | 135.05922 | 0.00000 | 136.05376 | | | | | 0.00 | 0 | 0.00 |
| ACL128 | On 20/09/2021 | Spot Bond | 135.06705 | 0.00000 | 136.06040 | | | | | 0.00 | 0 | 0.00 |
| ACL129 | On 20/09/2021 | Spot Bond | 100.44367 | 0.00000 | 100.42291 | | | | | 0.00 | 0 | 0.00 |
| ACL130 | On 18/08/2014 | Spot Bond | 100.93164 | 0.00000 | 100.91343 | | | | | 0.00 | 0 | 0.00 |
| ACL131 | On 18/08/2014 | Spot Bond | 100.93164 | 0.00000 | 100.91343 | | | | | 0.00 | 0 | 0.00 |
| ACL132 | On 27/01/2014 | Spot Bond | 101.37048 | 0.00000 | 101.35126 | | | | | 0.00 | 0 | 0.00 |
| ACL133 | On 26/08/2014 | Spot Bond | 100.80331 | 0.00000 | 100.78465 | | | | | 0.00 | 0 | 0.00 |
| ACL134 | On 20/09/2014 | Spot Bond | 100.42883 | 0.00000 | 100.40875 | | | | | 0.00 | 0 | 0.00 |
| ACL135 | On 20/09/2014 | Spot Bond | 100.42527 | 0.00000 | 100.40536 | | | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL136 | On 20/09/2021 | Spot Bond | 101.66196 | 0.00000 | 101.63819 | | | | | 0.00 | 0 | 0.00 |
| ACL137 | On 02/09/2016 | Spot Bond | 100.73744 | 0.00000 | 100.71758 | | | | | 0.00 | 0 | 0.00 |
| ACL138 | On 20/09/2021 | Spot Bond | 101.66183 | 0.00000 | 101.63809 | | | | | 0.00 | 0 | 0.00 |
| ACL139 | On 30/07/2017 | Spot Bond | 101.44062 | 0.00000 | 101.41979 | | | | | 0.00 | 0 | 0.00 |
| ACL141 | On 30/07/2017 | Spot Bond | 102.27212 | 0.00000 | 102.25180 | | | | | 0.00 | 0 | 0.00 |
| ACL142 | On 20/12/2014 | Spot Bond | 100.55595 | 0.00000 | 100.53605 | | | | | 0.00 | 0 | 0.00 |
| ACL143 | On 20/12/2016 | Spot Bond | 100.94285 | 0.00000 | 100.92111 | | | | | 0.00 | 0 | 0.00 |
| ACL144 | On 20/12/2016 | Spot Bond | 100.29729 | 0.00000 | 100.27735 | | | | | 0.00 | 0 | 0.00 |
| ACL145 | On 20/12/2021 | Spot Bond | 100.44547 | 0.00000 | 100.42463 | | | | | 0.00 | 0 | 0.00 |
| ACL146 | On 30/11/2013 | Spot Bond | 101.63953 | 0.00000 | 101.59962 | | | | | 0.00 | 0 | 0.00 |
| ACL149 | On 20/03/2014 | Spot Bond | 100.54768 | 0.00000 | 100.53009 | | | | | 0.00 | 0 | 0.00 |
| ACL150 | On 20/03/2014 | Spot Bond | 100.36720 | 0.00000 | 100.34994 | | | | | 0.00 | 0 | 0.00 |
| ACL151 | On 20/03/2017 | Spot Bond | 100.43613 | 0.00000 | 100.41572 | | | | | 0.00 | 0 | 0.00 |
| ACL152 | On 08/02/2014 | Spot Bond | 101.03467 | 0.00000 | 101.01786 | | | | | 0.00 | 0 | 0.00 |
| ACL153 | On 20/03/2015 | Spot Bond | 100.38863 | 0.00000 | 100.37039 | | | | | 0.00 | 0 | 0.00 |
| ACL154 | On 20/03/2015 | Spot Bond | 100.37851 | 0.00000 | 100.36073 | | | | | 0.00 | 0 | 0.00 |
| ACL155 | On 20/03/2015 | Spot Bond | 100.39815 | 0.00000 | 100.37948 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL156 | On 20/03/2017 | Spot Bond | 100.43494 | 0.00000 | 100.41459 | | | | 0.00 | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | 100.41415 | 0.00000 | 100.39474 | | | | 0.00 | 0 | 0.00 |
| ACL158 | On 20/03/2015 | Spot Bond | 100.39042 | 0.00000 | 100.37210 | | | | 0.00 | 0 | 0.00 |
| ACL159 | On 20/03/2015 | Spot Bond | 100.39696 | 0.00000 | 100.37835 | | | | 0.00 | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 100.59823 | 10.23000 | 100.57097 | 10.23000 | | | 0.00 | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 100.40336 | 0.00000 | 100.38444 | | | | 0.00 | 0 | 0.00 |
| ACL163 | On 20/03/2015 | Spot Bond | 100.39339 | 0.00000 | 100.37494 | | | | 0.00 | 0 | 0.00 |
| ACL164 | On 20/06/2014 | Spot Bond | 100.55063 | 0.00000 | 100.52499 | | | | 0.00 | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | 101.01349 | 0.00000 | 100.96698 | | | | 0.00 | 0 | 0.00 |
| ACL166 | On 20/03/2014 | Spot Bond | 100.36902 | 0.00000 | 100.35218 | | | | 0.00 | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 111.57356 | 8.01500 | 111.04421 | 8.11500 | | | 0.00 | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 100.43310 | 0.00000 | 100.41283 | | | | 0.00 | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 105.70861 | 1.75000 | 105.69298 | 1.75000 | | | 0.00 | 0 | 0.00 |
| ACL170 | On 20/03/2015 | Spot Bond | 100.39637 | 0.00000 | 100.37778 | | | | 0.00 | 0 | 0.00 |
| ACL172 | On 20/06/2015 | Spot Bond | 100.39741 | 0.00000 | 100.37876 | | | | 0.00 | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 100.42073 | 0.00000 | 100.40152 | | | | 0.00 | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 100.43539 | 0.00000 | 100.41552 | | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 100.40606 | 0.00000 | 100.38753 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL177 | On 20/09/2013 | Spot Bond | 100.39841 | 0.00000 | 100.38024 | | | | 0.00 | 0 | 0.00 |
| ACL178 | On 20/09/2014 | Spot Bond | 100.43246 | 0.00000 | 100.41272 | | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 100.41779 | 0.00000 | 100.39873 | | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 100.45004 | 0.00000 | 100.42949 | | | | 0.00 | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 100.42073 | 0.00000 | 100.40152 | | | | 0.00 | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | 100.43832 | 0.00000 | 100.41832 | | | | 0.00 | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | 100.43011 | 0.00000 | 100.41048 | | | | 0.00 | 0 | 0.00 |
| ACL185 | On 20/09/2022 | Spot Bond | 100.43246 | 0.00000 | 100.41272 | | | | 0.00 | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 100.41457 | 0.00000 | 100.39565 | | | | 0.00 | 0 | 0.00 |
| ACL187 | On 20/09/2020 | Spot Bond | 100.43950 | 0.00000 | 100.41944 | | | | 0.00 | 0 | 0.00 |
| ACL188 | On 20/09/2020 | Spot Bond | 100.44711 | 0.00000 | 100.42670 | | | | 0.00 | 0 | 0.00 |
| ACL189 | On 20/09/2013 | Spot Bond | 100.35429 | 0.00000 | 100.33813 | | | | 0.00 | 0 | 0.00 |
| ACL190 | On 20/09/2013 | Spot Bond | 100.35783 | 0.00000 | 100.34150 | | | | 0.00 | 0 | 0.00 |
| ACL191 | On 20/09/2015 | Spot Bond | 100.38548 | 0.00000 | 100.36790 | | | | 0.00 | 0 | 0.00 |
| ACL192 | On 20/12/2015 | Spot Bond | 100.39431 | 0.00000 | 100.37631 | | | | 0.00 | 0 | 0.00 |
| ACL193 | On 20/09/2022 | Spot Bond | 100.44887 | 0.00000 | 100.42837 | | | | 0.00 | 0 | 0.00 |
| ACL194 | On 20/09/2022 | Spot Bond | 100.44887 | 0.00000 | 100.42837 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL195 | On 20/06/2017 | Spot Bond | 100.48222 | 0.00000 | 100.46020 | | | | 0.00 | 0 | 0.00 |
| ACL196 | On 20/12/2017 | Spot Bond | 100.42366 | 0.00000 | 100.40433 | | | | 0.00 | 0 | 0.00 |
| ACL197 | On 20/06/2017 | Spot Bond | 100.47753 | 0.00000 | 100.45573 | | | | 0.00 | 0 | 0.00 |
| ACL198 | On 20/06/2017 | Spot Bond | 100.47929 | 0.00000 | 100.45741 | | | | 0.00 | 0 | 0.00 |
| ACL199 | On 20/06/2017 | Spot Bond | 100.48222 | 0.00000 | 100.46020 | | | | 0.00 | 0 | 0.00 |
| ACL200 | On 21/11/2016 | Spot Bond | 87.34813 | 0.00000 | 87.33085 | | | | 0.00 | 0 | 0.00 |
| ACL201 | On 20/12/2022 | Spot Bond | 100.45882 | 0.00000 | 100.43787 | | | | 0.00 | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | 100.45882 | 0.00000 | 100.43787 | | | | 0.00 | 0 | 0.00 |
| ACL203 | On 30/01/2023 | Spot Bond | 101.19741 | 0.00000 | 102.02591 | | | | 0.00 | 0 | 0.00 |
| ACL204 | On 14/02/2023 | Spot Bond | 101.92162 | 0.00000 | 102.75550 | | | | 0.00 | 0 | 0.00 |
| ACL205 | On 20/03/2016 | Spot Bond | 100.39431 | 0.00000 | 100.37631 | | | | 0.00 | 0 | 0.00 |
| ACL206 | On 21/05/2013 | Spot Bond | 100.70061 | 0.00000 | 100.68601 | | | | 0.00 | 0 | 0.00 |
| ACL207 | On 22/05/2013 | Spot Bond | 100.68601 | 0.00000 | 100.67141 | | | | 0.00 | 0 | 0.00 |
| ACL208 | On 20/03/2018 | Spot Bond | 100.39019 | 0.00000 | 100.37239 | | | | 0.00 | 0 | 0.00 |
| ADB03S | On 09/04/2013 | Spot Bond | 99.98929 | 54.76795 | 99.98929 | 54.76794 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | 101.47711 | 0.00000 | 101.45511 | | | | 0.00 | 0 | 3,000,000.00 |
| ADCP01 | On 10/06/2013 | Spot Bond | 100.50283 | 0.00000 | 100.48804 | | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 4.00840 | 100.00000 | 3.99837 | | | 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 | 100.85303 | 0.00000 | 100.83527 | | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | 100.95223 | 0.00000 | 100.93241 | | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | 101.01827 | 0.00000 | 100.99708 | | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 101.49979 | 0.00000 | 101.48201 | | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 101.67005 | 0.00000 | 101.65018 | | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 101.89702 | 0.00000 | 101.87437 | | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 107.01043 | 7.23500 | 106.49721 | 7.33500 | | | 11,450,116,010.00 | 107,000 | 3,893,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 129.63949 | 8.08500 | 128.51471 | 8.22500 | | | 0.00 | 0 | 0.00 |
| AIR02U | On 05/10/2014 | Spot Bond | 100.00000 | 39.75244 | 100.00000 | 39.65508 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 112.53697 | 6.43500 | 112.37738 | 6.48500 | | | 29,147,075,230.00 | 259,000 | 8,641,000.00 |
| AIR03U | On 26/10/2014 | Spot Bond | 100.00000 | 34.56495 | 100.00000 | 34.47935 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 16.81377 | 100.00000 | 16.77635 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 157.48976 | 2.40500 | 157.27976 | 2.41500 | | | 0.00 | 0 | 0.00 |
| AIRL02 | On 18/02/2014 | Spot Bond | 125.21246 | 4.00000 | 125.18626 | 4.00000 | | | 0.00 | 0 | 6,900,000.00 |
| ANG02 | On 11/10/2013 | Spot Bond | 99.98393 | 0.00000 | 99.96787 | | | | 0.00 | 0 | 0.00 |
| ANG03 | On 18/04/2013 | Spot Bond | 101.76030 | 0.00000 | 101.74538 | | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 100.24270 | 0.00000 | 100.22350 | | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| BAW11 | On 01/10/2018 | Spot Bond | 110.50419 | 7.48500 | 110.01293 | 7.58500 | | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | 99.90025 | 0.00000 | 99.88342 | | | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 99.89560 | 0.00000 | 99.87802 | | | | | 0.00 | 0 | 0.00 |
| BAW14U | On 01/01/2014 | Spot Bond | 100.00000 | 55.72425 | 100.00000 | 55.58778 | | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 101.20075 | 0.00000 | 101.18268 | | | | | 0.00 | 0 | 0.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 111.38809 | 6.72500 | 111.24778 | 6.77500 | | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 100.19085 | 0.00000 | 100.16879 | | | | | 0.00 | 0 | 0.00 |
| BAW4 | On 15/09/2013 | Spot Bond | 100.50735 | 0.00000 | 100.48797 | | | | 2,010,147,019,400.00 | 20,000,000 | | 0.00 |
| BAW5 | On 15/09/2013 | Spot Bond | 101.33274 | 6.47500 | 101.32593 | 6.45000 | | | | 0.00 | 0 | 3,500,000.00 |
| BAW6 | On 02/10/2014 | Spot Bond | 100.17279 | 0.00000 | 100.15276 | | | | 761,313,187,713.20 | 7,600,000 | | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | 102.68804 | 6.93500 | 102.67594 | 6.93000 | | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 109.65025 | 7.43000 | 109.29189 | 7.51500 | | | | 0.00 | 0 | 0.00 |
| BAW9 | On 03/02/2014 | Spot Bond | 101.20253 | 0.00000 | 101.18355 | | | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 104.31260 | 9.89055 | 104.20267 | 9.94337 | | | | 0.00 | 0 | 0.00 |
| BAYA02 | On 30/06/2013 | Spot Bond | 100.24370 | 0.00000 | 100.21588 | | | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 102.11429 | 10.03222 | 102.04298 | 10.06613 | | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 102.06594 | 10.04554 | 101.98915 | 10.08354 | | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 100.24355 | 0.00000 | 100.21573 | | | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA07 | On 31/12/2015 | Spot Bond | 102.06307 | 10.05905 | 101.97872 | 10.09969 | | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 104.77113 | 10.56345 | 104.44551 | 10.64163 | | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 100.24964 | 0.00000 | 100.22114 | | | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 100.24964 | 0.00000 | 100.22114 | | | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 100.24969 | 0.00000 | 100.22120 | | | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 101.55934 | 10.14055 | 101.45179 | 10.19337 | | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 102.35049 | 10.10818 | 102.24954 | 10.15647 | | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 102.11429 | 10.03222 | 102.04298 | 10.06613 | | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 102.82804 | 9.94896 | 102.70784 | 10.00530 | | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 102.49790 | 9.08333 | 102.35498 | 9.15020 | | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 100.23630 | 0.00000 | 100.20928 | | | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 100.23118 | 0.00000 | 100.20544 | | | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 100.23118 | 0.00000 | 100.20544 | | | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 100.21816 | 0.00000 | 100.19388 | | | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 101.43805 | 9.93059 | 101.25210 | 10.00775 | | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 100.33112 | 11.09000 | 100.30098 | 11.09000 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA25 | On 30/06/2017 | Spot Bond | 100.04691 | 0.00000 | 100.04691 | | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 100.82227 | 10.22500 | 100.38445 | 10.22500 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 93.18242 | 0.00000 | 93.18242 | | | | 0.00 | 0 | 0.00 |
| BAYA28 | On 30/09/2013 | Spot Bond | 100.16458 | 0.00000 | 100.14626 | | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 100.20868 | 0.00000 | 100.18545 | | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 100.27762 | 12.22500 | 100.25235 | 12.22500 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 100.22764 | 0.00000 | 100.20230 | | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 101.71176 | 10.10750 | 101.67067 | 10.10750 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 100.22053 | 0.00000 | 100.19598 | | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 100.22645 | 0.00000 | 100.20124 | | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 100.22645 | 0.00000 | 100.20124 | | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 100.62073 | 0.00000 | 100.62073 | | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 100.21769 | 0.00000 | 100.19346 | | | | 0.00 | 0 | 0.00 |
| BAYA38 | On 31/03/2014 | Spot Bond | 100.16458 | 0.00000 | 100.14626 | | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 104.30033 | 12.89055 | 104.18385 | 12.94337 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 104.24938 | 14.00874 | 104.01408 | 14.07547 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 102.92072 | 12.86646 | 102.74438 | 12.93955 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 100.30282 | 0.00000 | 100.26908 | | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYB06 | On 31/12/2019 | Spot Bond | 100.30282 | 0.00000 | 100.26908 | | | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 100.30282 | 0.00000 | 100.26908 | | | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 100.31447 | 0.00000 | 100.27943 | | | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 7.57144 | 100.00000 | 7.55708 | | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 19.20099 | 100.00000 | 19.15396 | | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 17.47506 | 100.00000 | 17.43227 | | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 10.78708 | 100.00000 | 10.76066 | | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 10.81011 | 100.00000 | 10.78391 | | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 13.04209 | 100.00000 | 13.01015 | | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 11.30075 | 100.00000 | 11.27307 | | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | 100.24981 | 0.00000 | 100.22133 | | | | | 0.00 | 0 | 0.00 |
| BCP2 | On 30/09/2015 | Spot Bond | 100.25586 | 0.00000 | 100.22670 | | | | | 0.00 | 0 | 0.00 |
| BCP67U | On 24/04/2013 | Spot Bond | 100.00000 | 96.56085 | 100.00000 | 96.30607 | | | | 0.00 | 0 | 0.00 |
| BCP68U | On 15/05/2013 | Spot Bond | 100.00000 | 91.47870 | 100.00000 | 91.25000 | | | | 0.00 | 0 | 0.00 |
| BCP69U | On 07/06/2013 | Spot Bond | 100.00000 | 86.49289 | 100.00000 | 86.28842 | | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 174.63669 | 1.00000 | 173.69644 | 1.10000 | | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 159.38083 | 7.00500 | 156.08256 | 7.14500 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| BD0206 | On 02/03/2028 | Spot Bond | 159.50868 | 7.00500 | 156.23496 | 7.14500 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 106.40345 | 7.39000 | 105.07907 | 7.53000 | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | 101.38462 | 0.00000 | 101.36211 | | | | 0.00 | 0 | 0.00 |
| BD310B | On 03/07/2013 | Spot Bond | 100.16582 | 0.00000 | 100.14423 | | | | 0.00 | 0 | 0.00 |
| BD310C | On 18/02/2014 | Spot Bond | 100.99663 | 0.00000 | 100.97715 | | | | 0.00 | 0 | 0.00 |
| BD311A | On 08/02/2014 | Spot Bond | 100.86564 | 0.00000 | 100.85159 | | | | 0.00 | 0 | 0.00 |
| BD311B | On 04/07/2013 | Spot Bond | 101.06022 | 0.00000 | 101.04500 | | | | 0.00 | 0 | 0.00 |
| BD311C | On 31/10/2013 | Spot Bond | 101.17654 | 0.00000 | 101.15925 | | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 100.68704 | 0.00000 | 100.66705 | | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 100.40777 | 0.00000 | 100.38865 | | | | 0.00 | 0 | 0.00 |
| BD32AU | On 08/05/2014 | Spot Bond | 100.00000 | 38.27897 | 100.00000 | 38.18312 | | | 0.00 | 0 | 0.00 |
| BEER01 | On 19/07/2013 | Spot Bond | 100.00000 | 82.57141 | 100.00000 | 82.39384 | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 101.67930 | 6.78500 | 101.24270 | 6.88500 | | | 0.00 | 0 | 145,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 101.42490 | 0.00000 | 101.40714 | | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 101.43584 | 0.00000 | 101.41794 | | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 101.46865 | 0.00000 | 101.45034 | | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 101.57802 | 0.00000 | 101.55832 | | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 101.68737 | 0.00000 | 101.66628 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| BG22D1 | On 21/07/2016 | Spot Bond | 101.99331 | 0.00000 | 101.96833 | | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 6.70366 | 100.00000 | 6.68706 | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 101.21645 | 0.00000 | 101.19882 | | | 449,304,084,670.70 | 4,439,042 | 2,219,521.00 | |
| BG32A2 | On 30/10/2016 | Spot Bond | 101.28428 | 0.00000 | 101.26567 | | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 101.31334 | 0.00000 | 101.29432 | | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 101.32303 | 0.00000 | 101.30387 | | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 101.43925 | 0.00000 | 101.41843 | | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 101.59416 | 0.00000 | 101.57113 | | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 4.19567 | 100.00000 | 4.18528 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 4.19567 | 100.00000 | 4.18528 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 100.46726 | 0.00000 | 100.44938 | | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 100.50744 | 0.00000 | 100.48807 | | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 100.51840 | 0.00000 | 100.49861 | | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 106.19928 | 7.15000 | 105.77869 | 7.23500 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 100.55123 | 0.00000 | 100.53023 | | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 100.60945 | 0.00000 | 100.58627 | | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 3.75656 | 100.00000 | 3.74746 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 3.75656 | 100.00000 | 3.74746 | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | 106.80468 | 6.18000 | 106.79323 | 6.17500 | | 1,615,848,003,720.00 | 15,129,000 | 8,971,000.00 | |
| BID04 | On 23/11/2017 | Spot Bond | 100.78801 | 0.00000 | 100.77018 | | | 201,576,024,332.00 | 2,000,000 | 4,625,000.00 | |
| BIDC26 | On 02/08/2013 | Spot Bond | 98.30907 | 0.00000 | 98.29410 | | | 0.00 | 0 | 0.00 | |
| BIDC29 | On 08/05/2013 | Spot Bond | 99.62114 | 0.00000 | 99.60711 | | | 0.00 | 0 | 0.00 | |
| BIDC30 | On 20/06/2013 | Spot Bond | 99.00458 | 0.00000 | 98.99036 | | | 0.00 | 0 | 0.00 | |
| BLG1A4 | On 21/11/2015 | Spot Bond | 100.74705 | 0.00000 | 100.73148 | | | 0.00 | 0 | 0.00 | |
| BLG1A5 | On 21/11/2032 | Spot Bond | 100.00000 | 7.15180 | 100.00000 | 7.13389 | | 0.00 | 0 | 0.00 | |
| BLG1A6 | On 21/11/2032 | Spot Bond | 100.89771 | 0.00000 | 100.87909 | | | 0.00 | 0 | 0.00 | |
| BLG1B | On 21/11/2015 | Spot Bond | 100.74969 | 0.00000 | 100.73407 | | | 0.00 | 0 | 0.00 | |
| BLG1C | On 21/11/2015 | Spot Bond | 100.79343 | 0.00000 | 100.77691 | | | 0.00 | 0 | 0.00 | |
| BLG1D | On 21/11/2015 | Spot Bond | 100.87289 | 0.00000 | 100.85471 | | | 0.00 | 0 | 0.00 | |
| BLG1E | On 21/11/2015 | Spot Bond | 101.20282 | 0.00000 | 101.17777 | | | 0.00 | 0 | 0.00 | |
| BLG1F | On 21/11/2032 | Spot Bond | 101.74669 | 0.00000 | 101.71051 | | | 0.00 | 0 | 0.00 | |
| BMWFO3 | On 15/06/2013 | Spot Bond | 100.48904 | 0.00000 | 100.47034 | | | 0.00 | 0 | 0.00 | |
| BSR05 | On 01/07/2013 | Spot Bond | 100.32284 | 0.00000 | 100.30429 | | | 0.00 | 0 | 0.00 | |
| BSR09 | On 20/12/2013 | Spot Bond | 100.43198 | 0.00000 | 100.41176 | | | 0.00 | 0 | 0.00 | |
| BSR10 | On 07/06/2013 | Spot Bond | 101.98836 | 0.00000 | 101.97245 | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 10.25946 | 100.00000 | 10.23433 | | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 114.74794 | 6.80500 | 114.73447 | 6.80000 | | | | 22,146,352,420.00 | 193,000 | 3,207,000.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 124.68537 | 8.03000 | 124.37034 | 8.11500 | | | | 13,840,076,070.00 | 111,000 | 2,111,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 102.00917 | 0.00000 | 101.98066 | | | | | 0.00 | 0 | 0.00 |
| CBL10 | On 06/05/2014 | Spot Bond | 101.27857 | 0.00000 | 101.25755 | | | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 112.01677 | 7.73000 | 111.75437 | 7.81500 | | | | 14,226,129,790.00 | 127,000 | 8,173,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 107.36759 | 9.79500 | 106.91223 | 9.89500 | | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 101.81198 | 0.00000 | 101.78493 | | | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 108.67243 | 10.04500 | 108.19372 | 10.14500 | | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 101.31847 | 0.00000 | 101.29952 | | | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 108.40945 | 8.08000 | 108.08572 | 8.16500 | | | | 55,722,457,300.00 | 514,000 | 1,986,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 101.17770 | 0.00000 | 101.15115 | | | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 104.03287 | 10.48500 | 103.54042 | 10.58500 | | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 101.24613 | 0.00000 | 101.22658 | | | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 100.73721 | 0.00000 | 100.71034 | | | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 128.50443 | 8.83500 | 127.39786 | 8.97500 | | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 124.88942 | 8.63500 | 123.73568 | 8.77500 | | | | 0.00 | 0 | 1,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CCT03 | On 15/03/2025 | Spot Bond | 123.18950 | 8.18500 | 121.95822 | 8.32500 | | | 0.00 | 0 | 42,600,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 100.96981 | 0.00000 | 100.94077 | | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 104.87113 | 10.28000 | 104.62425 | 10.36500 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 101.25713 | 0.00000 | 101.23421 | | | | 0.00 | 0 | 0.00 |
| CGR7 | On 22/07/2014 | Spot Bond | 102.83163 | 0.00000 | 102.79548 | | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 103.26270 | 0.00000 | 103.22093 | | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 100.82829 | 0.00000 | 100.80490 | | | | 0.00 | 0 | 0.00 |
| CLN104 | On 15/06/2014 | Spot Bond | 100.84138 | 0.00000 | 100.80952 | | | | 0.00 | 0 | 0.00 |
| CLN108 | On 20/06/2013 | Spot Bond | 100.42905 | 0.00000 | 100.40897 | | | | 0.00 | 0 | 0.00 |
| CLN114 | On 20/06/2013 | Spot Bond | 100.42905 | 0.00000 | 100.40897 | | | | 0.00 | 0 | 0.00 |
| CLN115 | On 20/06/2013 | Spot Bond | 100.42905 | 0.00000 | 100.40897 | | | | 0.00 | 0 | 0.00 |
| CLN116 | On 31/08/2013 | Spot Bond | 100.92768 | 0.00000 | 100.90507 | | | | 0.00 | 0 | 0.00 |
| CLN117 | On 20/06/2013 | Spot Bond | 100.43202 | 0.00000 | 100.41180 | | | | 0.00 | 0 | 0.00 |
| CLN118 | On 20/06/2013 | Spot Bond | 100.40229 | 0.00000 | 100.38343 | | | | 0.00 | 0 | 0.00 |
| CLN120 | On 20/06/2013 | Spot Bond | 100.37849 | 0.00000 | 100.36071 | | | | 0.00 | 0 | 0.00 |
| CLN123 | On 23/05/2013 | Spot Bond | 101.07983 | 0.00000 | 101.06495 | | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 101.70829 | 0.00000 | 101.67365 | | | | 0.00 | 0 | 0.00 |
| CLN127 | On 01/07/2013 | Spot Bond | 100.17699 | 0.00000 | 100.15657 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN130 | On 20/08/2015 | Spot Bond | 101.68937 | 0.00000 | 101.65510 | | | | 0.00 | 0 | 0.00 |
| CLN132 | On 20/09/2013 | Spot Bond | 100.40225 | 0.00000 | 100.38339 | | | | 0.00 | 0 | 0.00 |
| CLN133 | On 20/09/2013 | Spot Bond | 100.38143 | 0.00000 | 100.36352 | | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 101.78938 | 0.00000 | 101.75309 | | | | 0.00 | 0 | 0.00 |
| CLN135 | On 22/08/2013 | Spot Bond | 100.92527 | 0.00000 | 100.90566 | | | | 0.00 | 0 | 0.00 |
| CLN136 | On 22/08/2013 | Spot Bond | 100.88220 | 0.00000 | 100.86350 | | | | 0.00 | 0 | 0.00 |
| CLN138 | On 31/08/2013 | Spot Bond | 101.02948 | 0.00000 | 101.00440 | | | | 0.00 | 0 | 0.00 |
| CLN140 | On 20/06/2013 | Spot Bond | 100.43796 | 0.00000 | 100.41747 | | | | 0.00 | 0 | 0.00 |
| CLN141 | On 20/06/2013 | Spot Bond | 100.41716 | 0.00000 | 100.39762 | | | | 0.00 | 0 | 0.00 |
| CLN143 | On 20/09/2013 | Spot Bond | 100.42305 | 0.00000 | 100.40324 | | | | 0.00 | 0 | 0.00 |
| CLN145 | On 20/09/2013 | Spot Bond | 102.60175 | 9.84500 | 102.55331 | 9.89500 | | | 0.00 | 0 | 0.00 |
| CLN147 | On 19/04/2013 | Spot Bond | 99.78948 | 9.62500 | 99.76335 | 9.62000 | | | 0.00 | 0 | 0.00 |
| CLN149 | On 20/09/2013 | Spot Bond | 101.71791 | 7.42500 | 101.67591 | 7.47500 | | | 0.00 | 0 | 0.00 |
| CLN152 | On 20/08/2013 | Spot Bond | 101.26958 | 0.00000 | 101.24382 | | | | 0.00 | 0 | 0.00 |
| CLN154 | On 20/03/2014 | Spot Bond | 100.55076 | 0.00000 | 100.52513 | | | | 0.00 | 0 | 0.00 |
| CLN156 | On 20/12/2013 | Spot Bond | 101.02248 | 0.00000 | 101.00010 | | | | 0.00 | 0 | 0.00 |
| CLN157 | On 20/12/2013 | Spot Bond | 101.02248 | 0.00000 | 101.00010 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN158 | On 19/04/2013 | Spot Bond | 99.85095 | 0.00000 | 99.83205 | | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 101.17519 | 0.00000 | 101.15396 | | | | 0.00 | 0 | 0.00 |
| CLN162 | On 20/09/2015 | Spot Bond | 100.00000 | 21.37655 | 100.00000 | 21.32476 | | | 0.00 | 0 | 0.00 |
| CLN163 | On 20/09/2015 | Spot Bond | 100.00000 | 21.20303 | 100.00000 | 21.15167 | | | 0.00 | 0 | 0.00 |
| CLN164 | On 30/04/2014 | Spot Bond | 100.00000 | 48.93059 | 100.00000 | 48.80806 | | | 0.00 | 0 | 0.00 |
| CLN165 | On 30/04/2014 | Spot Bond | 100.00000 | 48.93059 | 100.00000 | 48.80806 | | | 0.00 | 0 | 0.00 |
| CLN166 | On 30/04/2014 | Spot Bond | 100.00000 | 48.93059 | 100.00000 | 48.80806 | | | 0.00 | 0 | 0.00 |
| CLN167 | On 30/04/2014 | Spot Bond | 100.00000 | 48.93059 | 100.00000 | 48.80806 | | | 0.00 | 0 | 0.00 |
| CLN168 | On 30/04/2014 | Spot Bond | 100.00000 | 48.93059 | 100.00000 | 48.80806 | | | 0.00 | 0 | 0.00 |
| CLN169 | On 30/04/2014 | Spot Bond | 100.00000 | 48.93059 | 100.00000 | 48.80806 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 100.44374 | 0.00000 | 100.42298 | | | | 0.00 | 0 | 0.00 |
| CLN172 | On 30/04/2014 | Spot Bond | 100.00000 | 48.93059 | 100.00000 | 48.80806 | | | 0.00 | 0 | 0.00 |
| CLN178 | On 15/04/2014 | Spot Bond | 100.00000 | 45.62696 | 100.00000 | 45.51397 | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 100.41105 | 0.00000 | 100.39178 | | | | 0.00 | 0 | 0.00 |
| CLN180 | On 26/05/2013 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLN181 | On 26/05/2013 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | 100.67491 | 0.00000 | 100.64929 | | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 102.76197 | 10.11000 | 102.73398 | 10.11000 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN185 | On 15/06/2016 | Spot Bond | 100.67491 | 0.00000 | 100.64929 | | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 100.01320 | 0.00000 | 100.03476 | | | | 0.00 | 0 | 0.00 |
| CLN187 | On 15/06/2014 | Spot Bond | 101.01446 | 0.00000 | 100.97612 | | | | 0.00 | 0 | 0.00 |
| CLN188 | On 20/06/2014 | Spot Bond | 100.96219 | 0.00000 | 100.91769 | | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 109.32188 | 2.76000 | 109.30268 | 2.76000 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 101.04023 | 0.00000 | 101.04023 | | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 109.21905 | 3.14000 | 109.19872 | 3.14000 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 100.92695 | 8.25000 | 100.90477 | 8.25000 | | | 0.00 | 0 | 0.00 |
| CLN195 | On 15/06/2014 | Spot Bond | 101.14374 | 0.00000 | 101.10054 | | | | 0.00 | 0 | 0.00 |
| CLN196 | On 15/06/2016 | Spot Bond | 100.67491 | 0.00000 | 100.64929 | | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 100.67491 | 0.00000 | 100.64929 | | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 108.84805 | 3.10000 | 108.82809 | 3.10000 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 108.78884 | 2.40000 | 108.77092 | 2.40000 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 100.64119 | 0.00000 | 100.61138 | | | | 0.00 | 0 | 0.00 |
| CLN210 | On 20/06/2013 | Spot Bond | 100.49909 | 0.00000 | 100.47582 | | | | 0.00 | 0 | 0.00 |
| CLN211 | On 20/12/2013 | Spot Bond | 100.60433 | 0.00000 | 100.57624 | | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | 99.98360 | 0.00000 | 99.96722 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN214 | On 12/10/2014 | Spot Bond | 99.98335 | 0.00000 | 99.96673 | | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 103.94639 | 7.18500 | 103.76950 | 7.23500 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | 99.99985 | 0.00000 | 99.98284 | | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | 99.99986 | 0.00000 | 99.98313 | | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 99.79023 | 0.00000 | 99.77121 | | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 99.79883 | 0.00000 | 99.78015 | | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 104.10881 | 7.23500 | 103.93136 | 7.28500 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 104.10881 | 7.23500 | 103.93136 | 7.28500 | | | 0.00 | 0 | 0.00 |
| CLN223 | On 15/06/2014 | Spot Bond | 108.36835 | 0.00000 | 108.36835 | | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | 111.58329 | 0.00000 | 111.58329 | | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 107.33023 | 7.28500 | 107.14658 | 7.33500 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 100.45561 | 0.00000 | 100.43430 | | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 100.50655 | 0.00000 | 100.48292 | | | | 0.00 | 0 | 0.00 |
| CLN228 | On 14/06/2013 | Spot Bond | 100.45741 | 0.00000 | 100.44062 | | | | 0.00 | 0 | 0.00 |
| CLN229 | On 14/06/2013 | Spot Bond | 100.46045 | 0.00000 | 100.44355 | | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | 99.90002 | 0.00000 | 99.88318 | | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | 99.90002 | 0.00000 | 99.88318 | | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | 100.17539 | 46.25125 | 100.17539 | 46.13903 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN234 | On 19/04/2013 | Spot Bond | 99.83590 | 0.00000 | 99.81512 | | | | 0.00 | 0 | 0.00 |
| CLN235 | On 19/04/2013 | Spot Bond | 99.83590 | 0.00000 | 99.81512 | | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | 100.72938 | 0.00000 | 100.70172 | | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 101.01076 | 0.00000 | 100.99249 | | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 100.46254 | 0.00000 | 100.44093 | | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | 100.80982 | 0.00000 | 100.79148 | | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 100.86722 | 0.00000 | 100.84759 | | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 101.16796 | 9.35000 | 101.14242 | 9.35000 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 101.16796 | 9.35000 | 101.14242 | 9.35000 | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | 100.80917 | 0.00000 | 100.79077 | | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | 100.81161 | 0.00000 | 100.79316 | | | | 0.00 | 0 | 0.00 |
| CLN246 | On 24/02/2017 | Spot Bond | 100.69210 | 0.00000 | 100.69210 | | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 101.37917 | 0.00000 | 101.34804 | | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 100.49374 | 0.00000 | 100.47565 | | | | 0.00 | 0 | 0.00 |
| CLN249 | On 24/02/2017 | Spot Bond | 101.35120 | 0.00000 | 101.32070 | | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 100.28460 | 0.00000 | 100.26611 | | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 100.28460 | 0.00000 | 100.26611 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN252 | On 26/03/2015 | Spot Bond | 100.28460 | 0.00000 | 100.26611 | | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 100.28460 | 0.00000 | 100.26611 | | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 100.28460 | 0.00000 | 100.26611 | | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 100.29238 | 0.00000 | 100.27340 | | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 100.30520 | 0.00000 | 100.28541 | | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 100.30520 | 0.00000 | 100.28541 | | | | 0.00 | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | 100.30520 | 0.00000 | 100.28541 | | | | 0.00 | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | 100.30520 | 0.00000 | 100.28541 | | | | 0.00 | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | 100.30520 | 0.00000 | 100.28541 | | | | 0.00 | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | 100.30735 | 0.00000 | 100.28743 | | | | 0.00 | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | 109.01997 | 7.81500 | 108.50444 | 7.91500 | | | 0.00 | 0 | 0.00 |
| CLN263 | On 20/06/2014 | Spot Bond | 100.53642 | 0.00000 | 100.51143 | | | | 0.00 | 0 | 0.00 |
| CLN264 | On 18/08/2014 | Spot Bond | 100.89175 | 0.00000 | 100.87426 | | | | 0.00 | 0 | 0.00 |
| CLN266 | On 16/03/2014 | Spot Bond | 100.39820 | 0.00000 | 100.38154 | | | | 0.00 | 0 | 0.00 |
| CLN267 | On 16/03/2014 | Spot Bond | 100.39820 | 0.00000 | 100.38154 | | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | 101.33172 | 0.00000 | 101.31229 | | | | 0.00 | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | 100.52378 | 0.00000 | 100.49936 | | | | 0.00 | 0 | 0.00 |
| CLN270 | On 24/02/2017 | Spot Bond | 101.27179 | 0.00000 | 101.24295 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN271 | On 20/06/2017 | Spot Bond | 100.61241 | 0.00000 | 100.58393 | | | | 0.00 | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | 100.41486 | 0.00000 | 100.39593 | | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 100.41193 | 0.00000 | 100.39312 | | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 100.42301 | 0.00000 | 100.40320 | | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 100.87301 | 0.00000 | 100.85450 | | | | 0.00 | 0 | 0.00 |
| CLN276 | On 24/05/2017 | Spot Bond | 100.99326 | 0.00000 | 100.97081 | | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 100.99252 | 0.00000 | 100.97001 | | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 100.42182 | 0.00000 | 100.40206 | | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | 100.57253 | 0.00000 | 100.54636 | | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | 100.67289 | 0.00000 | 100.65331 | | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | 100.36059 | 0.00000 | 100.34199 | | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | 100.26581 | 0.00000 | 100.24735 | | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | 100.40018 | 0.00000 | 100.38192 | | | | 0.00 | 0 | 0.00 |
| CLN284 | On 20/06/2017 | Spot Bond | 100.46760 | 0.00000 | 100.44624 | | | | 0.00 | 0 | 0.00 |
| CLN285 | On 20/06/2017 | Spot Bond | 100.46760 | 0.00000 | 100.44624 | | | | 0.00 | 0 | 0.00 |
| CLN286 | On 20/06/2017 | Spot Bond | 100.46760 | 0.00000 | 100.44624 | | | | 0.00 | 0 | 0.00 |
| CLN287 | On 20/06/2017 | Spot Bond | 100.46760 | 0.00000 | 100.44624 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN288 | On 10/08/2017 | Spot Bond | 101.12147 | 0.00000 | 101.10230 | | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | 100.80257 | 0.00000 | 100.78298 | | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | 100.34812 | 0.00000 | 100.32629 | | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | 100.34812 | 0.00000 | 100.32629 | | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | 100.34388 | 0.00000 | 100.32232 | | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 100.19322 | 0.00000 | 100.17171 | | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 100.34388 | 0.00000 | 100.32232 | | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | 100.19442 | 0.00000 | 100.17278 | | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 100.48046 | 0.00000 | 100.45852 | | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 100.19322 | 0.00000 | 100.17171 | | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | 100.19322 | 0.00000 | 100.17171 | | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 100.19442 | 0.00000 | 100.17278 | | | | 0.00 | 0 | 0.00 |
| CLN300 | On 20/12/2017 | Spot Bond | 100.00000 | 5.63647 | 100.00000 | 5.62282 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 106.86951 | 0.00000 | 106.86951 | | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 100.47344 | 0.00000 | 100.45183 | | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 107.62975 | 0.00000 | 107.62975 | | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 106.33159 | 0.00000 | 106.33159 | | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 107.13774 | 0.00000 | 107.13774 | | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN306 | On 18/04/2013 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| CLN307 | On 11/07/2013 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| CLN308 | On 18/04/2013 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| CLN309 | On 11/07/2013 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| CLN312 | On 20/03/2018 | Spot Bond | 106.74459 | 0.00000 | 106.74459 | | | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 100.86663 | 0.00000 | 100.84510 | | | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 103.31104 | 9.41500 | 102.48932 | 9.53500 | | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 101.39835 | 9.93500 | 100.62392 | 10.04500 | | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 100.18488 | 0.00000 | 100.16431 | | | | | 0.00 | 0 | 0.00 |
| CLN317 | On 20/03/2023 | Spot Bond | 100.48922 | 0.00000 | 100.46688 | | | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 100.62405 | 0.00000 | 100.60311 | | | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 100.56467 | 0.00000 | 100.54509 | | | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 100.62707 | 0.00000 | 100.60532 | | | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 102.63714 | 8.80500 | 102.54505 | 8.80500 | | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 100.26961 | 0.00000 | 100.25030 | | | | | 0.00 | 0 | 20,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN39 | On 07/02/2016 | Spot Bond | 100.00000 | 22.37863 | 100.00000 | 22.32855 | | | 0.00 | 0 | 0.00 |
| CLN40 | On 07/02/2016 | Spot Bond | 100.00000 | 22.37863 | 100.00000 | 22.32855 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 36.14683 | 7.01000 | 36.14012 | 7.01000 | | | 0.00 | 0 | 0.00 |
| CLN52 | On 30/04/2013 | Spot Bond | 101.17002 | 0.00000 | 101.15305 | | | | 0.00 | 0 | 0.00 |
| CLN54 | On 30/04/2013 | Spot Bond | 101.17002 | 0.00000 | 101.15305 | | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 165.41197 | 0.00000 | 162.92578 | | | | 0.00 | 0 | 0.00 |
| CLN56 | On 30/04/2013 | Spot Bond | 103.47347 | 6.12410 | 103.47347 | 6.12410 | | | 0.00 | 0 | 0.00 |
| CLN57 | On 30/04/2013 | Spot Bond | 103.48340 | 6.12410 | 103.48340 | 6.12410 | | | 0.00 | 0 | 0.00 |
| CLN61 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| CLN71 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00057 | 100.00000 | 0.00057 | | | 0.00 | 0 | 0.00 |
| CLN72 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00057 | 100.00000 | 0.00057 | | | 0.00 | 0 | 0.00 |
| CLN78 | On 19/04/2013 | Spot Bond | 99.85282 | 6.72500 | 99.83322 | 6.77500 | | | 0.00 | 0 | 0.00 |
| CLN81 | On 18/04/2028 | Spot Bond | 133.01301 | 7.39000 | 131.67495 | 7.53000 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 159.38083 | 7.00500 | 156.08256 | 7.14500 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 159.50868 | 7.00500 | 156.23496 | 7.14500 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 82.34773 | 0.00000 | 82.32858 | | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 82.19679 | 0.00000 | 82.17748 | | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 100.01909 | 0.00000 | 99.99983 | | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|-------------------|---------|------------------|----------------|
| CLNF04 | On 10/10/2016 | Spot Bond | 100.01909 | 0.00000 | 99.99983 | | | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 100.46151 | 0.00000 | 100.43993 | | | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 100.42832 | 0.00000 | 100.40826 | | | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 100.43488 | 0.00000 | 100.41453 | | | | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2013 | Spot Bond | 100.02011 | 0.00000 | 100.00000 | | | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 100.43246 | 0.00000 | 100.41272 | | | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 101.48851 | 0.00000 | 101.46876 | | | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 100.38901 | 0.00000 | 100.37127 | | | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 108.84086 | 7.78500 | 108.71506 | 7.83500 | | | | 0.00 | 0 | 0.00 |
| COJ03 | On 26/04/2013 | Spot Bond | 104.59446 | 5.94500 | 104.57519 | 5.99500 | | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 108.47864 | 7.72000 | 108.08912 | 7.80500 | | | 27,119,660,000.00 | 250,000 | 250,000.00 | |
| COJ05 | On 05/06/2023 | Spot Bond | 127.93131 | 8.65000 | 127.09473 | 8.75500 | | | | 0.00 | 0 | 341,747,000.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 112.16304 | 7.23500 | 112.01550 | 7.28500 | | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 115.39900 | 8.20000 | 114.71452 | 8.30500 | | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 102.72571 | 8.72500 | 101.96991 | 8.83500 | | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 103.84425 | 9.73500 | 102.70509 | 9.87500 | | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 100.76878 | 0.00000 | 100.75002 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|----------------|
| CPL003 | On 28/02/2017 | Spot Bond | 100.78599 | 0.00000 | 100.76685 | | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 100.74915 | 0.00000 | 100.73030 | | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 101.22896 | 0.00000 | 101.21048 | | | | 0.00 | 0 | 0.00 |
| CPL012 | On 09/05/2013 | Spot Bond | 101.02532 | 0.00000 | 101.01088 | | | | 0.00 | 0 | 0.00 |
| CPL013 | On 28/05/2013 | Spot Bond | 100.65256 | 0.00000 | 100.63806 | | | | 0.00 | 0 | 0.00 |
| CPL014 | On 13/06/2013 | Spot Bond | 100.49696 | 0.00000 | 100.48234 | | | | 0.00 | 0 | 0.00 |
| CPL015 | On 23/07/2013 | Spot Bond | 100.34286 | 0.00000 | 100.32795 | | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 101.18101 | 0.00000 | 101.16442 | | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 101.68437 | 6.68000 | 101.24165 | 6.79500 | | | 0.00 | 0 | 0.00 |
| DENG45 | On 29/04/2013 | Spot Bond | 101.15748 | 0.00000 | 101.14301 | | | | 0.00 | 0 | 0.00 |
| DRD03 | On 02/07/2014 | Spot Bond | 100.21054 | 0.00000 | 100.18336 | | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 100.22118 | 0.00000 | 100.19267 | | | | 0.00 | 0 | 0.00 |
| DRD05 | On 03/10/2013 | Spot Bond | 100.19593 | 0.00000 | 100.17140 | | | | 0.00 | 0 | 0.00 |
| DV13 | On 25/08/2013 | Spot Bond | 102.66405 | 6.18500 | 102.62823 | 6.23500 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 130.54210 | 5.98500 | 130.35555 | 6.03500 | | | 0.00 | 0 | 14,300,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 115.67412 | 6.84000 | 115.06960 | 6.94000 | | 124,465,353,120.00 | | 1,076,000 | 46,644,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 119.13175 | 7.40500 | 118.26236 | 7.51500 | | 1,297,821,284,500.00 | | 10,894,000 | 312,727,000.00 |
| E170 | On 01/08/2020 | Spot Bond | 143.26966 | 6.43000 | 142.52736 | 6.53000 | | 171,923,592,000.00 | | 1,200,000 | 24,700,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| EDC01 | On 04/04/2016 | Spot Bond | 105.36070 | 0.00000 | 105.33082 | | | | 0.00 | 0 | 0.00 |
| EFC01 | On 31/08/2014 | Spot Bond | 100.99859 | 0.00000 | 100.97434 | | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 101.08276 | 0.00000 | 101.05645 | | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 101.13877 | 0.00000 | 101.11111 | | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 101.19471 | 0.00000 | 101.16568 | | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 129.93548 | 0.30000 | 129.92358 | -0.30000 | | 168,916,124,000.00 | | 1,300,000 | 20,650,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 119.87238 | 1.58500 | 119.70486 | 1.59500 | | 95,897,904,000.00 | | 800,000 | 15,400,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 106.30184 | 1.67500 | 106.13612 | 1.68500 | | 31,890,552,000.00 | | 300,000 | 150,000.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 115.75693 | 8.05000 | 115.11329 | 8.15500 | | 0.00 | | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 116.55160 | 8.01000 | 115.86185 | 8.11500 | | 0.00 | | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 113.21170 | 8.78500 | 112.15482 | 8.92500 | | 0.00 | | 0 | 0.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 100.90687 | 0.00000 | 100.88880 | | | | 0.00 | 0 | 0.00 |
| EPFC02 | On 07/11/2013 | Spot Bond | 101.00038 | 0.00000 | 100.98392 | | | | 0.00 | 0 | 0.00 |
| EPFC04 | On 21/05/2013 | Spot Bond | 100.75379 | 0.00000 | 100.73929 | | | | 0.00 | 0 | 0.00 |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | 35.32681 | 100.00000 | 35.24123 | | | 0.00 | 0 | 0.00 |
| EQ187U | On 21/02/2014 | Spot Bond | 100.00000 | 57.89285 | 100.00000 | 57.74788 | | | 0.00 | 0 | 0.00 |
| EQ188U | On 25/04/2013 | Spot Bond | 100.00000 | 98.92126 | 100.00000 | 98.66094 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| EQ189U | On 15/05/2013 | Spot Bond | 100.00000 | 93.94908 | 100.00000 | 93.71421 | | | 0.00 | 0 | 0.00 |
| EQ190U | On 12/06/2013 | Spot Bond | 100.00000 | 85.48009 | 100.00000 | 85.28037 | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 127.55483 | 3.00000 | 127.53161 | 3.00000 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 108.93272 | 10.14500 | 108.80194 | 10.19500 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 106.31606 | 0.00000 | 106.29220 | | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 101.62400 | 0.00000 | 101.60245 | | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 100.00000 | 1.55287 | 100.00000 | 1.54797 | | 136,000,000,000,000.00 | 360,000,000 | 680,000,000.00 | |
| EQS07 | On 09/04/2018 | Spot Bond | 5.00000 | 100.02699 | 5.00000 | 100.01350 | | 2,070,000,000,000.00 | 414,000,000 | 0.00 | |
| ERS3A8 | On 17/11/2014 | Spot Bond | 101.08061 | 0.00000 | 101.05957 | | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 100.98868 | 0.00000 | 100.96942 | | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 100.96288 | 0.00000 | 100.94399 | | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 101.10182 | 0.00000 | 101.08036 | | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 101.06822 | 0.00000 | 101.04727 | | | | 0.00 | 0 | 0.00 |
| ERSA10 | On 17/08/2013 | Spot Bond | 100.87540 | 0.00000 | 100.85834 | | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 100.91083 | 0.00000 | 100.89308 | | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 100.93919 | 0.00000 | 100.92089 | | | | 0.00 | 0 | 0.00 |
| ERSA13 | On 17/08/2013 | Spot Bond | 100.87965 | 0.00000 | 100.86251 | | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 100.88553 | 0.00000 | 100.86815 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| ERSA15 | On 17/11/2025 | Spot Bond | 100.92773 | 0.00000 | 100.90953 | | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 105.60735 | 5.60500 | 105.47782 | 5.65500 | | | 0.00 | 0 | 6,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 113.14022 | 6.12000 | 112.66127 | 6.22000 | | 45,298,402,442,280.00 | 400,374,000 | 158,660,000.00 | |
| ES23 | On 25/01/2023 | Spot Bond | 123.56128 | 6.94000 | 122.66419 | 7.05000 | | 110,216,661,760,000.00 | 892,000,000 | 38,066,000.00 | |
| ES26 | On 02/04/2026 | Spot Bond | 102.51951 | 7.56500 | 101.34493 | 7.70500 | | 15,862,433,704,260.00 | 154,726,000 | 15,266,000.00 | |
| ES33 | On 15/09/2033 | Spot Bond | 92.54941 | 8.32000 | 91.21626 | 8.46500 | | 93,891,839,192,050.00 | 014,505,000 | 615,362,000.00 | |
| FIFB01 | On 24/08/2015 | Spot Bond | 100.83070 | 0.00000 | 100.81190 | | | | 0.00 | 0 | 0.00 |
| FIFC03 | On 09/10/2013 | Spot Bond | 100.20062 | 0.00000 | 100.18624 | | | | 0.00 | 0 | 0.00 |
| FIFC05 | On 12/06/2013 | Spot Bond | 100.41693 | 0.00000 | 100.40204 | | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 12.13702 | 100.00000 | 12.10663 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 11.81094 | 100.00000 | 11.78137 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On 15/08/2013 | Spot Bond | 101.03075 | 0.00000 | 101.01179 | | | | 0.00 | 0 | 0.00 |
| FR2B3C | On 15/08/2013 | Spot Bond | 101.06818 | 0.00000 | 101.04854 | | | | 0.00 | 0 | 0.00 |
| FR2C3C | On 15/08/2013 | Spot Bond | 101.18790 | 0.00000 | 101.16605 | | | | 0.00 | 0 | 0.00 |
| FR2D3D | On 15/08/2013 | Spot Bond | 101.25521 | 0.00000 | 101.23212 | | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 104.37084 | 6.23500 | 104.28430 | 6.28500 | | 2,603,530,603,800.00 | 24,945,000 | 18,755,000.00 | |
| FRB05 | On 21/12/2018 | Spot Bond | 105.35099 | 7.88500 | 104.86993 | 7.98500 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRB08 | On 10/06/2016 | Spot Bond | 100.49983 | 0.00000 | 100.48333 | | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 100.49977 | 0.00000 | 100.48327 | | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 101.47861 | 0.00000 | 101.45899 | | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 102.03727 | 0.00000 | 102.01386 | | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 113.57995 | 9.68500 | 113.09413 | 9.78500 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 98.67837 | 0.00000 | 98.65761 | | | | 0.00 | 0 | 0.00 |
| FRBI01 | On 30/06/2014 | Spot Bond | 100.00000 | 64.50110 | 100.00000 | 64.35035 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On 07/07/2013 | Spot Bond | 101.84364 | 0.00000 | 101.84364 | | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 131.02526 | 1.10000 | 130.28823 | 1.17000 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 283.96036 | 1.13000 | 281.51832 | 1.23000 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 150.59976 | 2.13500 | 150.38875 | 2.14500 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 203.30710 | 2.13000 | 203.27496 | 2.13000 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 116.71588 | 6.39500 | 116.57407 | 6.44500 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On 15/09/2015 | Spot Bond | 100.00000 | 26.41684 | 100.00000 | 26.35869 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On 15/09/2015 | Spot Bond | 100.00000 | 26.41684 | 100.00000 | 26.35869 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 54.20439 | 8.16500 | 54.15245 | 8.16700 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 34.15909 | 9.50700 | 34.12332 | 9.50800 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 32.93612 | 9.74000 | 32.89117 | 9.74000 | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC01U | On 30/09/2013 | Spot Bond | 100.00000 | 83.26842 | 100.00000 | 83.08297 | | | | 0.00 | 0 | 0.00 |
| FRC04 | On 03/06/2014 | Spot Bond | 103.47577 | 0.00000 | 103.44693 | | | | | 0.00 | 0 | 0.00 |
| FRC08 | On 29/04/2013 | Spot Bond | 101.41075 | 0.00000 | 101.39071 | | | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | 101.32687 | 0.00000 | 101.29692 | | | | | 0.00 | 0 | 0.00 |
| FRC103 | On 20/03/2014 | Spot Bond | 100.73679 | 0.00000 | 100.70265 | | | | | 0.00 | 0 | 0.00 |
| FRC104 | On 20/03/2014 | Spot Bond | 100.45882 | 0.00000 | 100.43738 | | | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | 101.28793 | 0.00000 | 101.25886 | | | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | 101.28793 | 0.00000 | 101.25886 | | | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 100.95575 | 0.00000 | 100.93020 | | | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | 101.26481 | 0.00000 | 101.23625 | | | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 100.52083 | 0.00000 | 100.49654 | | | | | 0.00 | 0 | 0.00 |
| FRC11 | On 26/05/2013 | Spot Bond | 100.78656 | 0.00000 | 100.76828 | | | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | 100.70615 | 0.00000 | 100.67936 | | | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 100.44379 | 0.00000 | 100.42302 | | | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 100.49240 | 0.00000 | 100.46942 | | | | | 0.00 | 0 | 0.00 |
| FRC114 | On 20/06/2014 | Spot Bond | 100.56381 | 0.00000 | 100.53804 | | | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 98.00000 | 7.47000 | 98.00000 | 7.47000 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC116 | On 20/06/2017 | Spot Bond | 100.00000 | 7.47000 | 100.00000 | 7.47000 | | | 0.00 | 0 | 0.00 |
| FRC117 | On 15/06/2016 | Spot Bond | 100.69525 | 0.00000 | 100.66887 | | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 100.48222 | 0.00000 | 100.46020 | | | | 0.00 | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | 100.59285 | 0.00000 | 100.56575 | | | | 0.00 | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | 100.64209 | 0.00000 | 100.61272 | | | | 0.00 | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | 100.45706 | 0.00000 | 100.43620 | | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 105.19225 | 0.00000 | 105.16535 | | | | 0.00 | 0 | 0.00 |
| FRC123 | On 20/06/2017 | Spot Bond | 100.71076 | 0.00000 | 100.67823 | | | | 0.00 | 0 | 0.00 |
| FRC124 | On 20/06/2017 | Spot Bond | 100.47344 | 0.00000 | 100.45183 | | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 100.00000 | 6.00000 | 100.00000 | 6.00000 | | | 0.00 | 0 | 0.00 |
| FRC126 | On 20/09/2017 | Spot Bond | 100.56149 | 0.00000 | 100.53582 | | | | 0.00 | 0 | 0.00 |
| FRC127 | On 20/09/2017 | Spot Bond | 100.67213 | 0.00000 | 100.64138 | | | | 0.00 | 0 | 0.00 |
| FRC128 | On 20/09/2017 | Spot Bond | 100.50674 | 0.00000 | 100.48359 | | | | 0.00 | 0 | 0.00 |
| FRC129 | On 20/09/2017 | Spot Bond | 100.54171 | 0.00000 | 100.51695 | | | | 0.00 | 0 | 0.00 |
| FRC130 | On 20/09/2017 | Spot Bond | 100.63804 | 0.00000 | 100.60886 | | | | 0.00 | 0 | 0.00 |
| FRC131 | On 20/09/2017 | Spot Bond | 100.59111 | 0.00000 | 100.56408 | | | | 0.00 | 0 | 0.00 |
| FRC132 | On 20/09/2017 | Spot Bond | 100.66636 | 0.00000 | 100.63588 | | | | 0.00 | 0 | 0.00 |
| FRC133 | On 20/09/2017 | Spot Bond | 100.70788 | 0.00000 | 100.67548 | | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC134 | On 20/09/2017 | Spot Bond | 100.63630 | 0.00000 | 100.60720 | | | | | 0.00 | 0 | 0.00 |
| FRC135 | On 20/09/2017 | Spot Bond | 100.61604 | 0.00000 | 100.58787 | | | | | 0.00 | 0 | 0.00 |
| FRC136 | On 20/09/2017 | Spot Bond | 100.55044 | 0.00000 | 100.52528 | | | | | 0.00 | 0 | 0.00 |
| FRC137 | On 20/09/2017 | Spot Bond | 100.53996 | 0.00000 | 100.51528 | | | | | 0.00 | 0 | 0.00 |
| FRC138 | On 20/09/2017 | Spot Bond | 100.68137 | 0.00000 | 100.65020 | | | | | 0.00 | 0 | 0.00 |
| FRC139 | On 20/09/2017 | Spot Bond | 100.67271 | 0.00000 | 100.64194 | | | | | 0.00 | 0 | 0.00 |
| FRC140 | On 20/09/2017 | Spot Bond | 100.64902 | 0.00000 | 100.61934 | | | | | 0.00 | 0 | 0.00 |
| FRC141 | On 20/09/2017 | Spot Bond | 100.68252 | 0.00000 | 100.65130 | | | | | 0.00 | 0 | 0.00 |
| FRC142 | On 20/09/2017 | Spot Bond | 100.57659 | 0.00000 | 100.55024 | | | | | 0.00 | 0 | 0.00 |
| FRC143 | On 20/09/2017 | Spot Bond | 100.09221 | 11.21239 | 100.09221 | | 11.18521 | | | 0.00 | 0 | 0.00 |
| FRC144 | On 20/09/2017 | Spot Bond | 100.42484 | 0.00000 | 100.40544 | | | | | 0.00 | 0 | 0.00 |
| FRC145 | On 20/09/2017 | Spot Bond | 100.71537 | 0.00000 | 100.68262 | | | | | 0.00 | 0 | 0.00 |
| FRC146 | On 20/09/2014 | Spot Bond | 100.50907 | 0.00000 | 100.48582 | | | | | 0.00 | 0 | 0.00 |
| FRC147 | On 20/09/2015 | Spot Bond | 100.57543 | 0.00000 | 100.54913 | | | | | 0.00 | 0 | 0.00 |
| FRC148 | On 24/02/2017 | Spot Bond | 101.16341 | 0.00000 | 101.13703 | | | | | 0.00 | 0 | 0.00 |
| FRC149 | On 20/09/2015 | Spot Bond | 100.54811 | 0.00000 | 100.52306 | | | | | 0.00 | 0 | 0.00 |
| FRC150 | On 20/09/2017 | Spot Bond | 100.47169 | 0.00000 | 100.45015 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC151 | On 20/09/2017 | Spot Bond | 98.00000 | 0.00000 | 98.00000 | | | | 0.00 | 0 | 0.00 |
| FRC152 | On 20/12/2017 | Spot Bond | 100.47753 | 0.00000 | 100.45573 | | | | 0.00 | 0 | 0.00 |
| FRC153 | On 20/12/2017 | Spot Bond | 100.43129 | 0.00000 | 100.41160 | | | | 0.00 | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | 100.44711 | 0.00000 | 100.42670 | | | | 0.00 | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | 100.60155 | 0.00000 | 100.57405 | | | | 0.00 | 0 | 0.00 |
| FRC157 | On 30/09/2013 | Spot Bond | 100.13939 | 0.00000 | 100.12389 | | | | 0.00 | 0 | 0.00 |
| FRC158 | On 11/06/2014 | Spot Bond | 100.51220 | 0.00000 | 100.49527 | | | | 0.00 | 0 | 0.00 |
| FRC159 | On 30/09/2013 | Spot Bond | 100.13939 | 0.00000 | 100.12389 | | | | 0.00 | 0 | 0.00 |
| FRC160 | On 12/06/2014 | Spot Bond | 100.49572 | 0.00000 | 100.47877 | | | | 0.00 | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | 100.43832 | 0.00000 | 100.41832 | | | | 0.00 | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | 101.05250 | 13.22500 | 101.01472 | 13.22500 | | | 0.00 | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | 100.41017 | 0.00000 | 100.39145 | | | | 0.00 | 0 | 0.00 |
| FRC164 | On 30/09/2013 | Spot Bond | 100.13458 | 0.00000 | 100.11962 | | | | 0.00 | 0 | 0.00 |
| FRC165 | On 30/09/2013 | Spot Bond | 100.13458 | 0.00000 | 100.11962 | | | | 0.00 | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | 100.41075 | 0.00000 | 100.39200 | | | | 0.00 | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | 100.63320 | 0.00000 | 100.60378 | | | | 0.00 | 0 | 0.00 |
| FRC17 | On 03/06/2014 | Spot Bond | 103.64732 | 0.00000 | 103.61706 | | | | 0.00 | 0 | 0.00 |
| FRC29 | On 22/07/2014 | Spot Bond | 101.67717 | 0.00000 | 101.65594 | | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC37 | On 20/06/2015 | Spot Bond | 100.48222 | 0.00000 | 100.45969 | | | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 100.47931 | 0.00000 | 100.45692 | | | | | 0.00 | 0 | 0.00 |
| FRC41 | On 25/10/2013 | Spot Bond | 101.63447 | 0.00000 | 101.61278 | | | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 98.79696 | 0.00000 | 98.77634 | | | | | 0.00 | 0 | 0.00 |
| FRC55 | On 11/07/2013 | Spot Bond | 100.00001 | 0.00000 | 99.98341 | | | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | 100.40526 | 0.00000 | 100.38627 | | | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 101.46012 | 0.00000 | 101.43966 | | | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 118.91525 | 2.34000 | 118.25092 | 2.40000 | | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 100.48876 | 0.00000 | 100.46594 | | | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 100.49409 | 0.00000 | 100.47102 | | | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 119.10017 | 2.32000 | 118.43474 | 2.38000 | | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | 116.27294 | 0.33000 | 116.26027 | 0.33000 | | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 118.91525 | 2.34000 | 118.25092 | 2.40000 | | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 120.45000 | 1.31000 | 120.43362 | 1.31000 | | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 122.13362 | 1.38000 | 122.11682 | 1.38000 | | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 101.66335 | 0.00000 | 101.64006 | | | | | 0.00 | 0 | 0.00 |
| FRC77 | On 15/06/2016 | Spot Bond | 100.00000 | 18.44661 | 100.00000 | 18.40192 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC78 | On 15/06/2016 | Spot Bond | 100.89665 | 0.00000 | 100.86273 | | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | 100.78014 | 0.00000 | 100.75059 | | | | 0.00 | 0 | 0.00 |
| FRC80 | On 15/06/2016 | Spot Bond | 4.73000 | 109.55375 | 4.73000 | 109.52873 | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | 100.79463 | 0.00000 | 100.76454 | | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 100.41999 | 0.00000 | 100.40031 | | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 100.48524 | 0.00000 | 100.46258 | | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 100.64746 | 0.00000 | 100.61736 | | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 100.57277 | 0.00000 | 100.54610 | | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 100.55032 | 0.00000 | 100.52468 | | | | 0.00 | 0 | 0.00 |
| FRC94 | On 20/03/2017 | Spot Bond | 100.46937 | 0.00000 | 100.44744 | | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | 100.72212 | 0.00000 | 100.69473 | | | | 0.00 | 0 | 0.00 |
| FRC96 | On 20/03/2017 | Spot Bond | 100.46877 | 0.00000 | 100.44687 | | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 98.53426 | 0.00000 | 98.50628 | | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | 102.95692 | 0.00000 | 102.92874 | | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | 101.33660 | 0.00000 | 101.30643 | | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On 02/08/2013 | Spot Bond | 100.58222 | 0.00000 | 100.56223 | | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On 02/08/2013 | Spot Bond | 101.90317 | 10.13500 | 101.87301 | 10.13000 | | | 0.00 | 0 | 0.00 |
| FRE2B1 | On 02/08/2013 | Spot Bond | 100.34323 | 0.00000 | 100.32059 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| FRE2B2 | On 02/08/2013 | Spot Bond | 102.94082 | 6.94500 | 102.91937 | 6.94000 | | | 0.00 | 0 | 0.00 |
| FRE2C | On 02/08/2013 | Spot Bond | 99.45305 | 0.00000 | 99.42132 | | | | 0.00 | 0 | 0.00 |
| FRE2D | On 02/08/2013 | Spot Bond | 101.12190 | 0.00000 | 101.10426 | | | | 0.00 | 0 | 0.00 |
| FRE2E | On 02/08/2013 | Spot Bond | 101.31105 | 0.00000 | 101.29050 | | | | 0.00 | 0 | 0.00 |
| FRE2F | On 02/08/2013 | Spot Bond | 101.54327 | 0.00000 | 101.51917 | | | | 0.00 | 0 | 0.00 |
| FRE2G | On 02/08/2013 | Spot Bond | 101.68900 | 0.00000 | 101.66266 | | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 135.78147 | 3.45000 | 135.75528 | 3.45000 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On 01/09/2013 | Spot Bond | 101.09068 | 0.00000 | 101.07540 | | | 1,617,450,955,856.00 | 16,000,000 | 4,000,000.00 | |
| FRJ14 | On 20/07/2014 | Spot Bond | 103.66804 | 0.00000 | 103.65229 | | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 100.73361 | 0.00000 | 100.66034 | | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 103.86568 | 0.00000 | 103.84832 | | | 4,154,627,309,000.00 | 40,000,000 | 43,000,000.00 | |
| FRJ17 | On 04/04/2017 | Spot Bond | 101.55888 | 0.00000 | 101.43405 | | | 4,671,708,361,596.00 | 46,000,000 | 46,000,000.00 | |
| FRJ18 | On 21/02/2018 | Spot Bond | 102.74753 | 0.00000 | 102.60230 | | | 4,109,901,389,600.00 | 40,000,000 | 46,000,000.00 | |
| FRJ19 | On 04/04/2019 | Spot Bond | 100.00000 | 8.54131 | 100.00000 | 8.52510 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 271.95132 | 1.64000 | 269.62938 | 1.74000 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 283.71881 | 1.14000 | 281.27918 | 1.24000 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 266.96116 | 1.86000 | 264.68903 | 1.96000 | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS46 | On 31/01/2022 | Spot Bond | 127.27094 | 1.47000 | 126.55646 | 1.54000 | | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 101.36043 | 0.00000 | 101.34135 | | | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 127.31934 | 1.07000 | 126.70275 | 1.13000 | | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 101.57303 | 0.00000 | 101.55359 | | | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 100.01473 | 0.00000 | 100.03573 | | | | | 0.00 | 0 | 0.00 |
| FRS61 | On 02/08/2013 | Spot Bond | 101.41008 | 0.00000 | 101.38802 | | | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 101.24616 | 0.00000 | 101.22623 | | | | | 0.00 | 0 | 0.00 |
| FRS63 | On 22/12/2013 | Spot Bond | 100.37027 | 0.00000 | 100.35106 | | | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 99.22028 | 2.34000 | 99.20400 | 2.34000 | | | | 0.00 | 0 | 0.00 |
| FRS67 | On 25/05/2013 | Spot Bond | 100.67703 | 0.00000 | 100.66159 | | | | | 0.00 | 0 | 0.00 |
| FRS68 | On 09/11/2024 | Spot Bond | 100.00000 | 0.88183 | 100.00000 | 0.87962 | | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | 12.43242 | 104.97509 | 12.40097 | | | | 0.00 | 0 | 0.00 |
| FRS70 | On 04/06/2013 | Spot Bond | 100.53343 | 0.00000 | 100.51895 | | | | | 0.00 | 0 | 0.00 |
| FRS71 | On 08/06/2013 | Spot Bond | 100.48271 | 0.00000 | 100.46812 | | | | | 0.00 | 0 | 0.00 |
| FRS72 | On 09/11/2024 | Spot Bond | 101.06950 | 0.00000 | 101.05101 | | | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | 16.47701 | 101.07593 | 16.43671 | | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | 8.58034 | 100.44759 | 8.55948 | | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | 100.45976 | 0.00000 | 100.44383 | | | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | 14.90888 | 100.76967 | 14.87252 | | | | 0.00 | 0 | 0.00 |
| FRS77 | On 19/07/2014 | Spot Bond | 101.19896 | 0.00000 | 101.18366 | | | | | 0.00 | 0 | 0.00 |
| FRS78 | On 08/08/2013 | Spot Bond | 101.16810 | 0.00000 | 101.14887 | | | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | 100.02709 | 0.00000 | 99.99970 | | | | | 0.00 | 0 | 0.00 |
| FRS80 | On 24/10/2013 | Spot Bond | 101.07715 | 0.00000 | 101.06313 | | | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | 110.05087 | 1.96000 | 110.03398 | 1.96000 | | | | 0.00 | 0 | 0.00 |
| FRS82 | On 21/11/2017 | Spot Bond | 101.19714 | 0.00000 | 101.17234 | | | | | 0.00 | 0 | 0.00 |
| FRS83 | On 13/12/2013 | Spot Bond | 100.43990 | 0.00000 | 100.42429 | | | | | 0.00 | 0 | 0.00 |
| FRS84 | On 30/03/2014 | Spot Bond | 100.09718 | 0.00000 | 100.08329 | | | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | 104.60430 | 5.71500 | 104.62217 | 5.69000 | | | 10,774,242,900.00 | 103,000 | 103,000.00 | |
| FRX15 | On 14/03/2015 | Spot Bond | 105.90933 | 5.82500 | 105.79985 | 5.87500 | | | 1,130,476,188,420.00 | 10,674,000 | 3,974,000.00 | |
| FRX16 | On 15/09/2016 | Spot Bond | 105.35499 | 6.42500 | 105.13408 | 6.47500 | | | 23,599,517,760,000.00 | 224,000,000 | 224,000,000.00 | |
| FRX17 | On 15/09/2017 | Spot Bond | 107.29472 | 6.73000 | 106.82468 | 6.81500 | | | | 0.00 | 0 | 30,000,000.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 115.37707 | 6.80500 | 114.89921 | 6.90500 | | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 111.60327 | 7.45000 | 111.04321 | 7.55000 | | | 6,751,997,835,000.00 | 60,500,000 | 169,000,000.00 | |
| FRX24 | On 10/12/2024 | Spot Bond | 121.87274 | 8.27500 | 120.69069 | 8.41500 | | | 12,187,274,000,000.00 | 100,000,000 | 103,000,000.00 | |
| FRX31 | On 21/02/2031 | Spot Bond | 106.67650 | 8.89000 | 105.41537 | 9.02500 | | | 16,108,151,500,000.00 | 151,000,000 | 274,000,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRX45 | On 14/04/2045 | Spot Bond | 87.30594 | 9.23500 | 86.02842 | 9.37500 | | | 0.00 | 0 | 0.00 |
| FTG1 | On 05/09/2016 | Spot Bond | 101.07170 | 0.00000 | 101.04219 | | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 100.13386 | 0.00000 | 100.11587 | | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 100.01775 | 0.00000 | 99.99998 | | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 105.94106 | 7.73000 | 105.62113 | 7.81500 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 22.00 |
| GPT22 | On 30/04/2013 | Spot Bond | 101.13923 | 0.00000 | 101.12462 | | | | 0.00 | 0 | 0.00 |
| GPT23 | On 28/05/2013 | Spot Bond | 100.60791 | 0.00000 | 100.59343 | | | | 0.00 | 0 | 0.00 |
| GRA302 | On 17/05/2013 | Spot Bond | 99.48434 | 0.00000 | 99.47001 | | | | 0.00 | 0 | 0.00 |
| GRA303 | On 19/06/2013 | Spot Bond | 99.00286 | 0.00000 | 98.98841 | | | | 0.00 | 0 | 0.00 |
| GRA304 | On 27/06/2013 | Spot Bond | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| GRB90 | On 26/04/2013 | Spot Bond | 99.78579 | 0.00000 | 99.77151 | | | | 0.00 | 0 | 0.00 |
| GRB91 | On 26/07/2013 | Spot Bond | 100.00000 | 99.99898 | 100.00000 | 99.99891 | | | 0.00 | 0 | 0.00 |
| GRD183 | On 12/04/2013 | Spot Bond | 99.98564 | 0.00000 | 99.97128 | | | | 0.00 | 0 | 0.00 |
| GRD184 | On 17/04/2013 | Spot Bond | 99.91432 | 0.00000 | 99.90004 | | | | 0.00 | 0 | 0.00 |
| GRD185 | On 02/05/2013 | Spot Bond | 99.69955 | 0.00000 | 99.68524 | | | | 0.00 | 0 | 0.00 |
| GRD186 | On 08/05/2013 | Spot Bond | 99.61382 | 0.00000 | 99.59951 | | | | 0.00 | 0 | 0.00 |
| GRD187 | On 12/07/2013 | Spot Bond | 100.00000 | 99.99993 | 100.00000 | 99.99986 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| GRD188 | On 17/07/2013 | Spot Bond | 100.00000 | 99.99959 | 100.00000 | 99.99952 | | | 0.00 | 0 | 0.00 |
| GRD189 | On 01/08/2013 | Spot Bond | 100.00000 | 99.99857 | 100.00000 | 99.99850 | | | 0.00 | 0 | 0.00 |
| GRD190 | On 07/08/2013 | Spot Bond | 100.00000 | 99.99816 | 100.00000 | 99.99810 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | 100.01500 | 0.00000 | 99.99993 | | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | 100.01967 | 0.00000 | 99.99974 | | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | 101.28231 | 0.00000 | 101.26509 | | | 1,050,890,056,213.50 | | 10,375,850 | 5,187,925.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 101.31340 | 0.00000 | 101.29575 | | | 810,507,200,000.00 | | 8,000,000 | 4,000,000.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 101.37348 | 0.00000 | 101.35502 | | | | 0.00 | 0 | 0.00 |
| GRH1A4 | On 25/10/2017 | Spot Bond | 100.00000 | 2.50886 | 100.00000 | 2.50239 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 101.44805 | 0.00000 | 101.42858 | | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 101.55158 | 0.00000 | 101.53071 | | | | 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 | 100.62659 | 0.00000 | 100.60774 | | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | 101.75675 | 0.00000 | 101.73921 | | | | 0.00 | 0 | 100,000.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 99.93171 | 0.00000 | 99.91450 | | | | 0.00 | 0 | 250,000.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 100.49275 | 0.00000 | 100.47392 | | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | 101.93416 | 0.00000 | 101.91714 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRT06 | On 11/12/2017 | Spot Bond | 100.56673 | 0.00000 | 100.54803 | | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 100.33403 | 0.00000 | 100.31374 | | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | 99.88206 | 0.00000 | 99.86499 | | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 100.53018 | 0.00000 | 100.51144 | | | | 0.00 | 0 | 0.00 |
| HILC03 | On 17/04/2013 | Spot Bond | 101.34572 | 0.00000 | 101.33109 | | | | 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 19/04/2013 | Spot Bond | 101.25737 | 0.00000 | 101.24230 | | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/04/2013 | Spot Bond | 101.25737 | 0.00000 | 101.24230 | | | | 0.00 | 0 | 0.00 |
| HMS1B5 | On 19/07/2013 | Spot Bond | 100.00000 | 50.00097 | 100.00000 | 50.00096 | | | 0.00 | 0 | 0.00 |
| HMS1B6 | On 19/07/2013 | Spot Bond | 100.00000 | 86.75829 | 100.00000 | 86.57172 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2013 | Spot Bond | 101.43524 | 0.00000 | 101.41754 | | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 101.47894 | 0.00000 | 101.46069 | | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 109.38367 | 6.78741 | 109.24965 | 6.83658 | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/04/2013 | Spot Bond | 101.32436 | 0.00000 | 101.30862 | | | | 0.00 | 0 | 0.00 |
| HMS1C3 | On 19/07/2013 | Spot Bond | 101.48996 | 0.00000 | 101.47157 | | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 101.55553 | 0.00000 | 101.53630 | | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 117.06290 | 7.14125 | 117.06290 | 7.19037 | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| HMS1D2 | On 19/04/2013 | Spot Bond | 101.41088 | 0.00000 | 101.39428 | | | | | 0.00 | 0 | 0.00 |
| HMS1D3 | On 19/07/2013 | Spot Bond | 101.58845 | 0.00000 | 101.56881 | | | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 101.65399 | 0.00000 | 101.63351 | | | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 114.94363 | 7.59293 | 114.94363 | 7.64200 | | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/04/2013 | Spot Bond | 101.71782 | 0.00000 | 101.69816 | | | | | 0.00 | 0 | 0.00 |
| HMS1E3 | On 19/07/2013 | Spot Bond | 101.71976 | 0.00000 | 101.69845 | | | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 101.77431 | 0.00000 | 101.75231 | | | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/04/2013 | Spot Bond | 101.88383 | 0.00000 | 101.86044 | | | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/04/2013 | Spot Bond | 102.32131 | 0.00000 | 102.29234 | | | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 119.26309 | 6.70000 | 118.61185 | 6.80000 | | | 78,952,165,580.00 | 662,000 | 31,300,000.00 | |
| HWAY23 | On 07/12/2023 | Spot Bond | 289.33775 | 0.91000 | 286.84181 | 1.01000 | | | | 0.00 | 0 | 78,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 289.83266 | 0.89000 | 287.33175 | 0.99000 | | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 110.55294 | 8.36000 | 109.01523 | 8.50500 | | | 20,010,082,140.00 | 181,000 | 29,800,000.00 | |
| HWAY35 | On 31/07/2035 | Spot Bond | 110.91431 | 8.34000 | 109.34428 | 8.48500 | | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 115.66071 | 0.97000 | 115.03664 | 1.02000 | | | 7,679,871,144,000.00 | 66,400,000 | 450,609,150.00 | |
| I2038 | On 31/01/2038 | Spot Bond | 112.48414 | 1.83000 | 112.46723 | 1.83000 | | | 1,653,516,858,000.00 | 14,700,000 | 486,245,146.00 | |
| I2050 | On 31/12/2050 | Spot Bond | 117.22456 | 2.01500 | 117.20636 | 2.01500 | | | 1,512,196,824,000.00 | 12,900,000 | 532,083,022.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IBC01 | On 16/03/2015 | Spot Bond | 93.50000 | 0.00000 | 93.45000 | | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 108.07316 | 6.28500 | 107.96159 | 6.33500 | | 2,161,463,200,000.00 | 20,000,000 | 10,000,000.00 | |
| IBL13 | On 12/03/2015 | Spot Bond | 102.13186 | 0.00000 | 102.11369 | | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 100.82750 | 0.00000 | 100.80837 | | | | 0.00 | 0 | 0.00 |
| IBL15 | On 28/06/2013 | Spot Bond | 100.25416 | 0.00000 | 100.23526 | | | | 0.00 | 0 | 0.00 |
| IBL18 | On 10/12/2013 | Spot Bond | 100.52927 | 0.00000 | 100.51182 | | | | 0.00 | 0 | 0.00 |
| IBL19 | On 15/03/2014 | Spot Bond | 101.16899 | 0.00000 | 101.15281 | | | | 0.00 | 0 | 0.00 |
| IBL20 | On 15/03/2014 | Spot Bond | 102.38721 | 6.76500 | 102.39120 | 6.74000 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 107.81237 | 6.78500 | 107.65627 | 6.83500 | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 112.64989 | 7.08000 | 112.25545 | 7.16500 | | | 0.00 | 0 | 0.00 |
| IBL23 | On 21/04/2014 | Spot Bond | 101.49638 | 6.69500 | 105.72444 | 6.67000 | | | 0.00 | 0 | 0.00 |
| IBL24 | On 21/04/2014 | Spot Bond | 99.82100 | 0.00000 | 101.34233 | | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 100.88210 | 0.00000 | 100.86485 | | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 107.07296 | 3.30000 | 107.05257 | 3.30000 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 106.11400 | 6.60500 | 105.94207 | 6.65500 | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 101.10352 | 0.00000 | 101.08606 | | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 101.17550 | 0.00000 | 101.15694 | | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 125.63247 | 0.15000 | 125.61939 | 0.15000 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL36 | On 31/01/2022 | Spot Bond | 131.33513 | 1.07000 | 130.59623 | 1.14000 | | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 100.15582 | 0.00000 | 100.13768 | | | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 100.16300 | 0.00000 | 100.14405 | | | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 107.30517 | 7.05000 | 106.91875 | 7.13500 | | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 100.67307 | 0.00000 | 100.65526 | | | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 101.76426 | 0.00000 | 101.74496 | | | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 100.93330 | 0.00000 | 100.91613 | | | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 105.56689 | 7.31500 | 104.98600 | 7.41500 | | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 99.16263 | 7.74000 | 98.65779 | 7.84000 | | | | 0.00 | 0 | 0.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 100.45623 | 0.00000 | 100.43878 | | | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 101.52296 | 7.01000 | 101.14964 | 7.09500 | | | | 0.00 | 0 | 0.00 |
| IC02 | On 09/05/2013 | Spot Bond | 100.00000 | 101.23409 | 100.00000 | 100.97716 | | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00166 | 100.00000 | 0.00165 | | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 99.89152 | 5.00000 | 99.87797 | 5.00000 | | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 99.89152 | 5.00000 | 99.87797 | 5.00000 | | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 100.95953 | 5.00000 | 100.94577 | 5.00000 | | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 99.89152 | 5.00000 | 99.87797 | 5.00000 | | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IDCP05 | On 14/03/2018 | Spot Bond | 100.30180 | 4.00000 | 100.29100 | 4.00000 | | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 101.20984 | 0.00000 | 101.18651 | | | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 101.14489 | 0.00000 | 101.12212 | | | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 100.21105 | 0.00000 | 100.18755 | | | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 111.26788 | 8.28500 | 111.10509 | 8.33500 | | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 100.18198 | 0.00000 | 100.16103 | | | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 100.18198 | 0.00000 | 100.16103 | | | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 101.08065 | 0.00000 | 101.05961 | | | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 7.80548 | 100.00000 | 7.78657 | | | | 0.00 | 0 | 0.00 |
| IN01E | On 23/07/2013 | Spot Bond | 102.30494 | 0.00000 | 102.27458 | | | | | 0.00 | 0 | 0.00 |
| IN02E | On 06/08/2013 | Spot Bond | 101.88216 | 0.00000 | 101.85204 | | | | | 0.00 | 0 | 0.00 |
| IN03E | On 13/08/2013 | Spot Bond | 101.67169 | 0.00000 | 101.64168 | | | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 101.71649 | 8.28500 | 101.60593 | 8.33500 | | | | 0.00 | 0 | 0.00 |
| IN04E | On 27/08/2013 | Spot Bond | 100.65663 | 0.00000 | 100.64103 | | | | | 0.00 | 0 | 0.00 |
| IN05E | On 14/11/2013 | Spot Bond | 100.84803 | 0.00000 | 100.83257 | | | | | 0.00 | 0 | 0.00 |
| IN06E | On 10/03/2014 | Spot Bond | 100.46711 | 0.00000 | 100.45197 | | | | | 0.00 | 0 | 0.00 |
| IN07 | On 16/05/2013 | Spot Bond | 103.70890 | 7.95500 | 103.68698 | 7.95000 | | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 100.39826 | 0.00000 | 100.37332 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IN189U | On 25/04/2013 | Spot Bond | 100.00000 | 96.30607 | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| IN205U | On 20/06/2013 | Spot Bond | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | | 0.00 | 0 | 0.00 |
| IND234 | On 21/08/2013 | Spot Bond | 100.00000 | 73.44064 | 100.00000 | 73.29317 | | | 0.00 | 0 | 0.00 |
| IND315 | On 09/04/2013 | Spot Bond | 99.91459 | 50.02139 | 99.91459 | 50.02137 | | | 0.00 | 0 | 0.00 |
| IND316 | On 16/04/2013 | Spot Bond | 99.88616 | 5.20000 | 99.84353 | 5.20000 | | | 0.00 | 0 | 0.00 |
| IND317 | On 23/04/2013 | Spot Bond | 99.78676 | 5.20000 | 99.74422 | 5.20000 | | | 0.00 | 0 | 0.00 |
| IND318 | On 30/04/2013 | Spot Bond | 99.68157 | 5.30000 | 99.63830 | 5.30000 | | | 0.00 | 0 | 0.00 |
| IND319 | On 07/05/2013 | Spot Bond | 99.58067 | 5.30000 | 99.53749 | 5.30000 | | | 0.00 | 0 | 0.00 |
| IND320 | On 14/05/2013 | Spot Bond | 99.47998 | 5.30000 | 99.43689 | 5.30000 | | | 0.00 | 0 | 0.00 |
| IND321 | On 21/05/2013 | Spot Bond | 99.37949 | 5.30000 | 99.33649 | 5.30000 | | | 0.00 | 0 | 0.00 |
| IND322 | On 28/05/2013 | Spot Bond | 99.27246 | 5.35000 | 99.22914 | 5.35000 | | | 0.00 | 0 | 0.00 |
| IND323 | On 04/06/2013 | Spot Bond | 99.17144 | 5.35000 | 99.12821 | 5.35000 | | | 0.00 | 0 | 0.00 |
| IND324 | On 11/06/2013 | Spot Bond | 99.07064 | 5.35000 | 99.02750 | 5.35000 | | | 0.00 | 0 | 0.00 |
| IND325 | On 18/06/2013 | Spot Bond | 98.97003 | 5.35000 | 98.92698 | 5.35000 | | | 0.00 | 0 | 0.00 |
| IND326 | On 02/05/2013 | Spot Bond | 100.00000 | 94.55959 | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |
| IND327 | On 03/05/2013 | Spot Bond | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | | 0.00 | 0 | 0.00 |
| IND328 | On 04/05/2013 | Spot Bond | 100.00000 | 94.07216 | 100.00000 | 93.83033 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND329 | On 05/05/2013 | Spot Bond | 100.00000 | 93.83033 | 100.00000 | 93.58974 | | | 0.00 | 0 | 0.00 |
| IND330 | On 06/05/2013 | Spot Bond | 100.00000 | 93.58974 | 100.00000 | 93.35038 | | | 0.00 | 0 | 0.00 |
| IND331 | On 07/05/2013 | Spot Bond | 100.00000 | 93.35038 | 100.00000 | 93.11224 | | | 0.00 | 0 | 0.00 |
| IND332 | On 08/05/2013 | Spot Bond | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | 0.00 | 0 | 0.00 |
| IND333 | On 09/05/2013 | Spot Bond | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | | 0.00 | 0 | 0.00 |
| IND334 | On 20/08/2013 | Spot Bond | 100.00000 | 73.58871 | 100.00000 | 73.44064 | | | 0.00 | 0 | 0.00 |
| IND335 | On 27/08/2013 | Spot Bond | 100.00000 | 72.56461 | 100.00000 | 72.42063 | | | 0.00 | 0 | 0.00 |
| IND336 | On 03/09/2013 | Spot Bond | 100.00000 | 71.56863 | 100.00000 | 71.42857 | | | 0.00 | 0 | 0.00 |
| IND337 | On 10/09/2013 | Spot Bond | 100.00000 | 70.59961 | 100.00000 | 70.46332 | | | 0.00 | 0 | 0.00 |
| IND338 | On 17/09/2013 | Spot Bond | 100.00000 | 69.65649 | 100.00000 | 69.52381 | | | 0.00 | 0 | 0.00 |
| IND339 | On 25/09/2013 | Spot Bond | 100.00000 | 68.60902 | 100.00000 | 68.48030 | | | 0.00 | 0 | 0.00 |
| IND340 | On 01/10/2013 | Spot Bond | 100.00000 | 67.84387 | 100.00000 | 67.71800 | | | 0.00 | 0 | 0.00 |
| IND341 | On 08/10/2013 | Spot Bond | 100.00000 | 66.97248 | 100.00000 | 66.84982 | | | 0.00 | 0 | 0.00 |
| IND342 | On 15/10/2013 | Spot Bond | 100.00000 | 70.10898 | 100.00000 | 69.97597 | | | 0.00 | 0 | 0.00 |
| IND343 | On 22/10/2013 | Spot Bond | 100.00000 | 69.18318 | 100.00000 | 69.05192 | | | 0.00 | 0 | 0.00 |
| IND344 | On 29/10/2013 | Spot Bond | 100.00000 | 68.26959 | 100.00000 | 68.14007 | | | 0.00 | 0 | 0.00 |
| IND345 | On 05/11/2013 | Spot Bond | 100.00000 | 67.36808 | 100.00000 | 67.24026 | | | 0.00 | 0 | 0.00 |
| IND346 | On 12/11/2013 | Spot Bond | 100.00000 | 66.47846 | 100.00000 | 66.35234 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND347 | On 19/11/2013 | Spot Bond | 100.00000 | 65.60060 | 100.00000 | 65.47614 | | | 0.00 | 0 | 0.00 |
| IND348 | On 26/11/2013 | Spot Bond | 100.00000 | 64.73432 | 100.00000 | 64.61151 | | | 0.00 | 0 | 0.00 |
| IND349 | On 03/12/2013 | Spot Bond | 100.00000 | 63.87949 | 100.00000 | 63.75829 | | | 0.00 | 0 | 0.00 |
| IND350 | On 10/12/2013 | Spot Bond | 100.00000 | 63.03594 | 100.00000 | 62.91635 | | | 0.00 | 0 | 0.00 |
| IND351 | On 17/12/2013 | Spot Bond | 100.00000 | 62.20354 | 100.00000 | 62.08552 | | | 0.00 | 0 | 0.00 |
| INF001 | On 30/07/2013 | Spot Bond | 101.06898 | 0.00000 | 101.05284 | | | | 0.00 | 0 | 0.00 |
| INF073 | On 30/07/2013 | Spot Bond | 100.00000 | 93.75000 | 100.00000 | 93.44262 | | | 0.00 | 0 | 0.00 |
| ING100 | On 19/05/2013 | Spot Bond | 101.03865 | 0.00000 | 101.01797 | | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 100.20728 | 0.00000 | 100.18350 | | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 103.57156 | 9.89055 | 103.46242 | 9.94337 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 101.93722 | 9.89055 | 101.82981 | 9.94337 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 100.42399 | 0.00000 | 100.40207 | | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 100.81844 | 0.00000 | 100.79160 | | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 100.41515 | 0.00000 | 100.39369 | | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | 100.13992 | 6.50000 | 100.12242 | | | 0.00 | 0 | 0.00 |
| ING157 | On 12/04/2013 | Spot Bond | 99.98464 | 0.00000 | 99.96930 | | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 100.46760 | 0.00000 | 100.44624 | | | | 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 |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING167 | | On 30/09/2014 | Spot Bond | 100.15380 | 0.00000 | 100.13669 | | | 0.00 | 0 | 0.00 |
| ING169 | | On 07/06/2013 | Spot Bond | 100.25042 | 88.83059 | 100.25042 | 88.62013 | | 0.00 | 0 | 0.00 |
| ING174 | | On 28/05/2013 | Spot Bond | 100.61209 | 0.00000 | 100.59719 | | | 0.00 | 0 | 0.00 |
| ING175 | | On 28/08/2013 | Spot Bond | 100.61209 | 0.00000 | 100.59719 | | | 0.00 | 0 | 0.00 |
| ING177 | | On 28/02/2015 | Spot Bond | 100.00000 | 23.30036 | 100.00000 | 23.24202 | | 0.00 | 0 | 0.00 |
| ING178 | | On 28/08/2015 | Spot Bond | 100.00000 | 14.91223 | 100.00000 | 14.87489 | | 0.00 | 0 | 0.00 |
| ING183 | | On 11/06/2013 | Spot Bond | 100.45661 | 0.00000 | 100.44182 | | | 0.00 | 0 | 0.00 |
| ING185 | | On 18/06/2013 | Spot Bond | 100.34670 | 0.00000 | 100.33221 | | | 0.00 | 0 | 0.00 |
| ING187 | | On 01/07/2013 | Spot Bond | 100.13338 | 0.00000 | 100.11854 | | | 0.00 | 0 | 0.00 |
| ING188 | | On 01/07/2013 | Spot Bond | 100.13338 | 0.00000 | 100.11854 | | | 0.00 | 0 | 0.00 |
| ING190 | | On 24/04/2013 | Spot Bond | 101.21765 | 0.00000 | 101.20316 | | | 0.00 | 0 | 0.00 |
| ING192 | | On 18/02/2014 | Spot Bond | 100.76415 | 0.00000 | 100.74885 | | | 0.00 | 0 | 0.00 |
| ING193 | | On 18/02/2014 | Spot Bond | 100.76415 | 0.00000 | 100.74885 | | | 0.00 | 0 | 0.00 |
| ING194 | | On 11/02/2014 | Spot Bond | 100.76575 | 0.00000 | 100.75044 | | | 0.00 | 0 | 0.00 |
| ING195 | | On 04/02/2014 | Spot Bond | 100.76737 | 0.00000 | 100.75204 | | | 0.00 | 0 | 0.00 |
| ING196 | | On 30/06/2027 | Spot Bond | 99.97720 | 0.00000 | 99.97558 | | | 0.00 | 0 | 0.00 |
| ING197 | | On 28/05/2013 | Spot Bond | 100.60215 | 0.00000 | 100.58782 | | | 0.00 | 0 | 0.00 |
| ING198 | | On 28/08/2013 | Spot Bond | 100.60415 | 0.00000 | 100.58944 | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING199 | On 28/02/2014 | Spot Bond | 100.63772 | 0.00000 | 100.62213 | | | | | 0.00 | 0 | 0.00 |
| ING201 | On 07/06/2013 | Spot Bond | 100.50735 | 0.00000 | 100.49278 | | | | | 0.00 | 0 | 0.00 |
| ING202 | On 07/09/2013 | Spot Bond | 100.51629 | 0.00000 | 100.50147 | | | | | 0.00 | 0 | 0.00 |
| ING203 | On 07/12/2013 | Spot Bond | 100.52003 | 0.00000 | 100.50509 | | | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 100.49113 | 0.00000 | 100.47351 | | | | | 0.00 | 0 | 0.00 |
| ING206 | On 18/09/2013 | Spot Bond | 100.34670 | 0.00000 | 100.33221 | | | | | 0.00 | 0 | 0.00 |
| ING207 | On 19/06/2013 | Spot Bond | 100.33870 | 0.00000 | 100.32397 | | | | | 0.00 | 0 | 0.00 |
| ING208 | On 19/09/2013 | Spot Bond | 100.33221 | 0.00000 | 100.31772 | | | | | 0.00 | 0 | 0.00 |
| ING32 | On 30/04/2013 | Spot Bond | 101.16338 | 0.00000 | 101.14641 | | | | | 0.00 | 0 | 0.00 |
| ING33 | On 31/10/2013 | Spot Bond | 101.18298 | 0.00000 | 101.16601 | | | | | 0.00 | 0 | 0.00 |
| ING34 | On 31/10/2013 | Spot Bond | 101.18298 | 0.00000 | 101.16601 | | | | | 0.00 | 0 | 0.00 |
| ING46 | On 16/10/2013 | Spot Bond | 99.91049 | 0.00000 | 101.57497 | | | | | 0.00 | 0 | 0.00 |
| ING60U | On 28/02/2014 | Spot Bond | 100.00000 | 63.18816 | 100.00000 | 63.03508 | | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | 100.21816 | 0.00000 | 100.19388 | | | | | 0.00 | 0 | 0.00 |
| INJ02 | On 30/04/2015 | Spot Bond | 102.19232 | 0.00000 | 102.16028 | | | | | 0.00 | 0 | 0.00 |
| IPB3 | On 04/12/2013 | Spot Bond | 100.79117 | 0.00000 | 100.76986 | | | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | 99.93238 | 0.00000 | 99.91531 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IPF02 | On 13/04/2016 | Spot Bond | 99.93072 | 0.00000 | 99.91325 | | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 99.92965 | 0.00000 | 99.91191 | | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 105.09957 | 7.29500 | 104.90261 | 7.34500 | | | 0.00 | 0 | 0.00 |
| IPL4 | On 29/03/2014 | Spot Bond | 102.74218 | 6.40500 | 102.72930 | 6.40000 | | 2,774,038,860,000.00 | 27,000,000 | 4,500,000.00 | |
| IPL5 | On 28/09/2015 | Spot Bond | 100.83600 | 0.00000 | 100.81614 | | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 109.35086 | 7.38000 | 108.99410 | 7.46500 | | | 0.00 | 0 | 12,500,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 100.10914 | 0.00000 | 100.08999 | | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | 101.00271 | 0.00000 | 100.97947 | | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 100.43243 | 0.00000 | 100.41010 | | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 109.30187 | 7.46500 | 109.17609 | 7.51500 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | 100.47040 | 0.00000 | 100.44842 | | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 100.77965 | 0.00000 | 100.75763 | | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 120.59147 | 2.16000 | 119.91709 | 2.22000 | | | 0.00 | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | 130.26261 | 3.31500 | 130.07975 | 3.32500 | | | 0.00 | 0 | 0.00 |
| IV01E | On 29/08/2013 | Spot Bond | 100.64082 | 0.00000 | 100.62521 | | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 100.18826 | 0.00000 | 100.16648 | | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 99.99989 | 0.00000 | 99.98006 | | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 101.92044 | 0.00000 | 101.89844 | | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IV025 | On 12/09/2019 | Spot Bond | 100.62957 | 0.00000 | 100.60813 | | | | | 0.00 | 0 | 530,000.00 |
| IV026 | On 27/09/2024 | Spot Bond | 100.31227 | 0.00000 | 100.29071 | | | | | 0.00 | 0 | 0.00 |
| IV02E | On 17/10/2013 | Spot Bond | 101.28829 | 0.00000 | 101.27263 | | | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 93.87717 | 2.97000 | 93.33013 | 3.02000 | | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 96.73824 | 2.97000 | 96.41822 | 3.02000 | | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 100.68828 | 0.00000 | 100.66564 | | | | | 0.00 | 0 | 0.00 |
| IV03E | On 18/11/2013 | Spot Bond | 100.78625 | 0.00000 | 100.77082 | | | | | 0.00 | 0 | 0.00 |
| IV04E | On 10/03/2014 | Spot Bond | 100.46711 | 0.00000 | 100.45197 | | | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 119.04705 | 10.38500 | 118.59735 | 10.48500 | | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 101.69602 | 0.00000 | 101.67120 | | | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 130.26261 | 3.31500 | 130.07975 | 3.32500 | | | | 0.00 | 0 | 0.00 |
| IVA229 | On 19/07/2013 | Spot Bond | 100.00000 | 78.66379 | 100.00000 | 78.49462 | | | | 0.00 | 0 | 0.00 |
| IVA234 | On 23/08/2013 | Spot Bond | 100.00000 | 73.14629 | 100.00000 | 73.00000 | | | | 0.00 | 0 | 0.00 |
| IVA315 | On 11/04/2013 | Spot Bond | 99.95728 | 5.20000 | 99.91459 | 5.20000 | | | | 0.00 | 0 | 0.00 |
| IVA316 | On 18/04/2013 | Spot Bond | 99.85774 | 5.20000 | 99.81514 | 5.20000 | | | | 0.00 | 0 | 0.00 |
| IVA317 | On 25/04/2013 | Spot Bond | 99.75839 | 5.20000 | 99.71588 | 5.20000 | | | | 0.00 | 0 | 0.00 |
| IVA318 | On 02/05/2013 | Spot Bond | 99.65272 | 5.30000 | 99.60948 | 5.30000 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA319 | On 09/05/2013 | Spot Bond | 99.55188 | 5.30000 | 99.50873 | 5.30000 | | | 0.00 | 0 | 0.00 |
| IVA320 | On 13/05/2013 | Spot Bond | 99.45125 | 5.30000 | 99.40818 | 5.30000 | | | 0.00 | 0 | 0.00 |
| IVA321 | On 23/05/2013 | Spot Bond | 99.35082 | 5.30000 | 99.30784 | 5.30000 | | | 0.00 | 0 | 0.00 |
| IVA322 | On 30/05/2013 | Spot Bond | 99.24357 | 5.35000 | 99.20028 | 5.35000 | | | 0.00 | 0 | 0.00 |
| IVA323 | On 06/06/2013 | Spot Bond | 99.14262 | 5.35000 | 99.09942 | 5.35000 | | | 0.00 | 0 | 0.00 |
| IVA324 | On 13/06/2013 | Spot Bond | 99.04187 | 5.35000 | 98.99876 | 5.35000 | | | 0.00 | 0 | 0.00 |
| IVA325 | On 20/06/2013 | Spot Bond | 98.94133 | 5.35000 | 98.89830 | 5.35000 | | | 0.00 | 0 | 0.00 |
| IVA326 | On 27/06/2013 | Spot Bond | 98.84099 | 5.35000 | 98.79805 | 5.35000 | | | 0.00 | 0 | 0.00 |
| IVA327 | On 20/05/2013 | Spot Bond | 100.00000 | 90.34653 | 100.00000 | 90.12346 | | | 0.00 | 0 | 0.00 |
| IVA328 | On 21/05/2013 | Spot Bond | 100.00000 | 90.12346 | 100.00000 | 89.90148 | | | 0.00 | 0 | 0.00 |
| IVA329 | On 22/05/2013 | Spot Bond | 100.00000 | 89.90148 | 100.00000 | 89.68059 | | | 0.00 | 0 | 0.00 |
| IVA330 | On 23/05/2013 | Spot Bond | 100.00000 | 89.68059 | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |
| IVA331 | On 24/05/2013 | Spot Bond | 100.00000 | 89.46078 | 100.00000 | 89.24205 | | | 0.00 | 0 | 0.00 |
| IVA332 | On 25/05/2013 | Spot Bond | 100.00000 | 89.24205 | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| IVA333 | On 15/08/2013 | Spot Bond | 100.00000 | 74.33809 | 100.00000 | 74.18699 | | | 0.00 | 0 | 0.00 |
| IVA334 | On 22/08/2013 | Spot Bond | 100.00000 | 73.29317 | 100.00000 | 73.14629 | | | 0.00 | 0 | 0.00 |
| IVA335 | On 29/08/2013 | Spot Bond | 100.00000 | 72.27723 | 100.00000 | 72.13439 | | | 0.00 | 0 | 0.00 |
| IVA336 | On 05/09/2013 | Spot Bond | 100.00000 | 71.28906 | 100.00000 | 71.15010 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA337 | On 12/09/2013 | Spot Bond | 100.00000 | 70.32755 | 100.00000 | 70.19231 | | | 0.00 | 0 | 0.00 |
| IVA338 | On 19/09/2013 | Spot Bond | 100.00000 | 69.39163 | 100.00000 | 69.25996 | | | 0.00 | 0 | 0.00 |
| IVA339 | On 26/09/2013 | Spot Bond | 100.00000 | 68.48030 | 100.00000 | 68.35206 | | | 0.00 | 0 | 0.00 |
| IVA340 | On 03/10/2013 | Spot Bond | 100.00000 | 67.59259 | 100.00000 | 67.46765 | | | 0.00 | 0 | 0.00 |
| IVA341 | On 10/10/2013 | Spot Bond | 100.00000 | 66.72761 | 100.00000 | 70.64357 | | | 0.00 | 0 | 0.00 |
| IVA342 | On 17/10/2013 | Spot Bond | 100.00000 | 69.84321 | 100.00000 | 69.71070 | | | 0.00 | 0 | 0.00 |
| IVA343 | On 24/10/2013 | Spot Bond | 100.00000 | 68.92091 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |
| IVA344 | On 31/10/2013 | Spot Bond | 100.00000 | 68.01079 | 100.00000 | 67.88176 | | | 0.00 | 0 | 0.00 |
| IVA345 | On 07/11/2013 | Spot Bond | 100.00000 | 67.11269 | 100.00000 | 66.98536 | | | 0.00 | 0 | 0.00 |
| IVA346 | On 14/11/2013 | Spot Bond | 100.00000 | 66.22645 | 100.00000 | 66.10080 | | | 0.00 | 0 | 0.00 |
| IVA347 | On 21/11/2013 | Spot Bond | 100.00000 | 65.35191 | 100.00000 | 65.22793 | | | 0.00 | 0 | 0.00 |
| IVA348 | On 28/11/2013 | Spot Bond | 100.00000 | 64.48892 | 100.00000 | 64.36657 | | | 0.00 | 0 | 0.00 |
| IVA349 | On 05/12/2013 | Spot Bond | 100.00000 | 63.63733 | 100.00000 | 63.51659 | | | 0.00 | 0 | 0.00 |
| IVA350 | On 12/12/2013 | Spot Bond | 100.00000 | 62.79698 | 100.00000 | 62.67784 | | | 0.00 | 0 | 0.00 |
| IVA351 | On 19/12/2013 | Spot Bond | 100.00000 | 61.96773 | 100.00000 | 61.85016 | | | 0.00 | 0 | 0.00 |
| IVC001 | On 05/07/2013 | Spot Bond | 100.11488 | 0.00000 | 100.02530 | | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 101.12586 | 0.00000 | 101.10624 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVC004 | On 29/04/2014 | Spot Bond | 101.31245 | 0.00000 | 101.29378 | | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 101.34066 | 0.00000 | 101.32186 | | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 101.25080 | 0.00000 | 101.23324 | | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 100.12091 | 0.00000 | 100.10273 | | | | 0.00 | 0 | 0.00 |
| IVC009 | On 15/03/2014 | Spot Bond | 100.48183 | 0.00000 | 100.46340 | | | | 0.00 | 0 | 0.00 |
| IVC010 | On 29/04/2014 | Spot Bond | 100.43333 | 0.00000 | 100.41721 | | | | 0.00 | 0 | 0.00 |
| IVF002 | On 01/08/2013 | Spot Bond | 101.06894 | 0.00000 | 101.05280 | | | | 0.00 | 0 | 0.00 |
| IVF004 | On 09/05/2013 | Spot Bond | 100.85488 | 0.00000 | 100.84010 | | | | 0.00 | 0 | 0.00 |
| IVF073 | On 25/07/2013 | Spot Bond | 101.11648 | 0.00000 | 101.10149 | | | | 0.00 | 0 | 0.00 |
| JDC01U | On 14/05/2013 | Spot Bond | 100.00000 | 96.89008 | 100.00000 | 96.64724 | | | 0.00 | 0 | 0.00 |
| JDC02U | On 14/11/2013 | Spot Bond | 100.00000 | 58.91787 | 100.00000 | 58.77034 | | | 0.00 | 0 | 0.00 |
| JDC03U | On 29/01/2014 | Spot Bond | 100.00000 | 61.20656 | 100.00000 | 61.05499 | | | 0.00 | 0 | 0.00 |
| JDC04U | On 13/03/2014 | Spot Bond | 100.00000 | 57.91485 | 100.00000 | 57.77301 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 101.34835 | 0.00000 | 101.32884 | | | | 0.00 | 0 | 0.00 |
| JDG02 | On 20/02/2016 | Spot Bond | 100.00000 | 9.73719 | 100.00000 | 9.71281 | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | 31.59496 | 100.00000 | 31.51673 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | 9.71281 | 100.00000 | 9.68849 | | | 0.00 | 0 | 0.00 |
| KCF01U | On 30/04/2013 | Spot Bond | 100.00000 | 100.13736 | 100.00000 | 99.87727 | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-------------------|---------|------------------|---------------|
| KCF02U | On 30/04/2013 | Spot Bond | 100.00000 | 99.81419 | 100.00000 | 99.55493 | | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 100.85827 | 0.00000 | 100.83717 | | | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 101.58650 | 0.00000 | 101.56277 | | | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 153.28679 | 7.38500 | 151.57647 | 7.52500 | | | | 0.00 | 0 | 0.00 |
| LBK01 | On 25/10/2013 | Spot Bond | 101.63281 | 0.00000 | 101.61549 | | | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 100.94476 | 0.00000 | 100.92699 | | | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 102.06972 | 7.43000 | 101.73712 | 7.51500 | | | 29,396,079,360.00 | 288,000 | 4,212,000.00 | |
| LGL03 | On 03/04/2018 | Spot Bond | 100.81905 | 7.48000 | 100.45003 | 7.56500 | | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 100.80386 | 0.00000 | 100.77561 | | | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 103.84281 | 10.53500 | 103.69918 | 10.58500 | | | | 0.00 | 0 | 9,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 100.88174 | 0.00000 | 100.85078 | | | | | 0.00 | 0 | 0.00 |
| MAQ015 | On 23/08/2013 | Spot Bond | 100.00000 | 73.14629 | 100.00000 | 73.00000 | | | | 0.00 | 0 | 0.00 |
| MAQ01U | On 24/04/2013 | Spot Bond | 100.00000 | 96.56085 | 100.00000 | 96.30607 | | | | 0.00 | 0 | 0.00 |
| MAQ020 | On 02/08/2013 | Spot Bond | 101.02278 | 0.00000 | 101.00665 | | | | | 0.00 | 0 | 0.00 |
| MAQ025 | On 11/10/2013 | Spot Bond | 99.99999 | 0.00000 | 99.98542 | | | | | 0.00 | 0 | 0.00 |
| MAQ028 | On 12/04/2013 | Spot Bond | 99.98560 | 0.00000 | 99.97120 | | | | | 0.00 | 0 | 0.00 |
| MAQ029 | On 23/04/2013 | Spot Bond | 99.82895 | 0.00000 | 99.81470 | | | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|----------------|
| MAQ02U | On 22/04/2013 | Spot Bond | 100.00000 | 97.07447 | 100.00000 | 96.81698 | | | | 0.00 | 0 | 0.00 |
| MAQ030 | On 11/07/2013 | Spot Bond | 98.65757 | 0.00000 | 98.64282 | | | | | 0.00 | 0 | 0.00 |
| MAQ031 | On 13/05/2013 | Spot Bond | 99.54815 | 0.00000 | 99.53403 | | | | | 0.00 | 0 | 0.00 |
| MAQ032 | On 11/06/2013 | Spot Bond | 99.13693 | 0.00000 | 99.12278 | | | | | 0.00 | 0 | 0.00 |
| MBC19 | On 08/05/2013 | Spot Bond | 99.62164 | 0.00000 | 99.60762 | | | | | 0.00 | 0 | 0.00 |
| MBC20 | On 20/06/2013 | Spot Bond | 99.00731 | 0.00000 | 98.99313 | | | | | 0.00 | 0 | 0.00 |
| MBF018 | On 15/04/2013 | Spot Bond | 99.92958 | 0.00000 | 99.91184 | | | | | 0.00 | 0 | 0.00 |
| MBF019 | On 15/04/2014 | Spot Bond | 99.92850 | 0.00000 | 99.91049 | | | | | 0.00 | 0 | 0.00 |
| MBF024 | On 26/05/2013 | Spot Bond | 100.73502 | 0.00000 | 100.71903 | | | | | 0.00 | 0 | 0.00 |
| MBF025 | On 26/05/2014 | Spot Bond | 101.14229 | 0.00000 | 101.12622 | | | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 100.00905 | 0.00000 | 100.03200 | | | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 99.91928 | 0.00000 | 99.90297 | | | | | 0.00 | 0 | 133,350,000.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 100.50283 | 0.00000 | 100.48633 | | | | 603,016,980,000.00 | 6,000,000 | 3,000,000.00 | |
| MBF030 | On 01/10/2017 | Spot Bond | 100.15740 | 0.00000 | 100.13989 | | | | | 0.00 | 0 | 100,000.00 |
| MBF031 | On 06/12/2013 | Spot Bond | 100.54908 | 0.00000 | 100.53374 | | | | | 0.00 | 0 | 0.00 |
| MBF032 | On 27/03/2014 | Spot Bond | 100.21597 | 0.00000 | 100.19980 | | | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 100.23595 | 0.00000 | 100.21835 | | | | | 0.00 | 0 | 0.00 |
| MBP013 | On 29/01/2014 | Spot Bond | 101.40082 | 0.00000 | 101.38092 | | | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| MBP18U | On 28/01/2014 | Spot Bond | 100.00000 | 65.43764 | 100.00000 | 65.27560 | | | | 0.00 | 0 | 0.00 |
| MBP20U | On 17/02/2014 | Spot Bond | 100.00000 | 62.28031 | 100.00000 | 62.12435 | | | | 0.00 | 0 | 0.00 |
| MBP21U | On 11/04/2014 | Spot Bond | 100.00000 | 54.45740 | 100.00000 | 44.78973 | | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | 35.49859 | 100.00000 | 35.41260 | | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | 30.55332 | 100.00000 | 30.47682 | | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | 9.01690 | 100.00000 | 8.99506 | | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | 22.01392 | 100.00000 | 21.96059 | | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 108.53116 | 7.23500 | 108.00513 | 7.33500 | | | | 5,318,026,840.00 | 49,000 | 49,000.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 100.57325 | 0.00000 | 100.55302 | | | | | 0.00 | 0 | 0.00 |
| MCB4M | On 13/12/2013 | Spot Bond | 100.48707 | 0.00000 | 100.46983 | | | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 100.53015 | 0.00000 | 100.51141 | | | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | 100.10161 | 0.00000 | 100.08467 | | | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | 100.10239 | 0.00000 | 100.08531 | | | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 100.10625 | 0.00000 | 100.08853 | | | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 101.72715 | 0.00000 | 101.70843 | | | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 101.81443 | 0.00000 | 101.79475 | | | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 100.13798 | 8.59000 | 100.11496 | 8.59000 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| MEFSB4 | On 05/01/2019 | Spot Bond | 102.45035 | 9.34000 | 102.42452 | 9.34000 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 102.62413 | 10.01000 | 102.59644 | 10.01000 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | 107.80596 | 6.16500 | 107.79612 | 6.16000 | | | 0.00 | 0 | 11,600,000.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 100.37247 | 0.00000 | 100.35496 | | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 100.38734 | 0.00000 | 100.36916 | | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 111.36769 | 8.09000 | 110.84067 | 8.19000 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 105.07314 | 6.48500 | 104.94110 | 6.53500 | | | 0.00 | 0 | 25,300,000.00 |
| MIIL01 | On 31/05/2015 | Spot Bond | 100.77402 | 0.00000 | 100.75509 | | | | 0.00 | 0 | 0.00 |
| MIIL02 | On 31/05/2017 | Spot Bond | 107.70484 | 7.49000 | 107.37736 | 7.57500 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2013 | Spot Bond | 100.73979 | 0.00000 | 100.72168 | | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 107.62641 | 7.19000 | 107.29782 | 7.27500 | | 27,659,987,370.00 | | 257,000 | 6,043,000.00 |
| MTN02 | On 13/07/2014 | Spot Bond | 107.18097 | 6.22500 | 107.16901 | 6.22000 | | 73,204,602,510.00 | | 683,000 | 717,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 108.09637 | 6.53500 | 107.96978 | 6.58500 | | | 0.00 | 0 | 9,700,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 113.27122 | 7.13500 | 112.92183 | 7.22000 | | 22,654,244,000.00 | | 200,000 | 2,600,000.00 |
| MTN05 | On 28/10/2013 | Spot Bond | 104.44475 | 6.07500 | 104.44103 | 6.05000 | | | 0.00 | 0 | 0.00 |
| MTNC13 | On 09/04/2013 | Spot Bond | 99.98574 | 50.00359 | 99.98574 | 50.00358 | | | 0.00 | 0 | 0.00 |
| MTNC14 | On 26/04/2013 | Spot Bond | 99.78950 | 0.00000 | 99.77547 | | | | 0.00 | 0 | 0.00 |
| MTNC15 | On 24/06/2013 | Spot Bond | 98.95702 | 0.00000 | 98.94292 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MTNC16 | On 09/07/2013 | Spot Bond | 100.00000 | | 80.39648 | 100.00000 | 80.21978 | | | 0.00 | 0 | 0.00 |
| N4A111 | On 14/08/2020 | Spot Bond | 100.00000 | | 6.72139 | 100.00000 | 6.70456 | | | 0.00 | 0 | 0.00 |
| N4A202 | On 14/08/2020 | Spot Bond | 100.00000 | | 0.17807 | 100.00000 | 0.17762 | | | 0.00 | 0 | 0.00 |
| N4A205 | On 14/08/2020 | Spot Bond | 100.00000 | | 7.03736 | 100.00000 | 7.01973 | | | 0.00 | 0 | 0.00 |
| N4A208 | On 14/08/2020 | Spot Bond | 100.00000 | | 7.12352 | 100.00000 | 7.10569 | | | 0.00 | 0 | 0.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | | 6.54816 | 100.89771 | 6.53163 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | | 6.63472 | 100.61875 | 6.61801 | | | 0.00 | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | 100.88583 | | 0.00000 | 100.86982 | | | | 0.00 | 0 | 0.00 |
| N4A308 | On 14/08/2020 | Spot Bond | 100.89344 | | 0.00000 | 100.87730 | | | | 0.00 | 0 | 0.00 |
| N4A311 | On 14/08/2020 | Spot Bond | 100.90258 | | 0.00000 | 100.88627 | | | | 0.00 | 0 | 0.00 |
| N4A402 | On 14/08/2020 | Spot Bond | 100.92544 | | 0.00000 | 100.90871 | | | | 0.00 | 0 | 0.00 |
| N4A405 | On 14/08/2020 | Spot Bond | 100.94077 | | 0.00000 | 100.92377 | | | | 0.00 | 0 | 0.00 |
| N4A408 | On 14/08/2020 | Spot Bond | 100.95753 | | 0.00000 | 100.94023 | | | | 0.00 | 0 | 0.00 |
| N4A411 | On 14/08/2020 | Spot Bond | 100.97275 | | 0.00000 | 100.95517 | | | | 0.00 | 0 | 0.00 |
| N4A502 | On 14/08/2020 | Spot Bond | 100.98024 | | 0.00000 | 100.96253 | | | | 0.00 | 0 | 0.00 |
| N4B508 | On 14/08/2020 | Spot Bond | 101.07189 | | 0.00000 | 101.05253 | | | | 0.00 | 0 | 0.00 |
| N4C508 | On 14/08/2020 | Spot Bond | 101.17857 | | 0.00000 | 101.15728 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| N4D68U | On 14/08/2020 | Spot Bond | 100.00000 | 0.17807 | 100.00000 | 0.17762 | | | 0.00 | 0 | 0.00 |
| N4E68U | On 14/08/2020 | Spot Bond | 100.00000 | 0.17807 | 100.00000 | 0.17762 | | | 0.00 | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | 107.86552 | 7.57500 | 107.08351 | 7.68500 | | | 0.00 | 0 | 0.00 |
| NBK10B | On 21/04/2014 | Spot Bond | 101.83450 | 0.00000 | 101.81914 | | | | 0.00 | 0 | 0.00 |
| NBK11B | On 27/10/2014 | Spot Bond | 101.70840 | 0.00000 | 101.69224 | | | 457,687,808,298.00 | 4,500,000 | 2,250,000.00 | |
| NBK12B | On 20/02/2015 | Spot Bond | 101.00967 | 0.00000 | 100.99292 | | | 0.00 | 0 | 0.00 | |
| NBK13B | On 21/02/2017 | Spot Bond | 101.36739 | 0.00000 | 101.34949 | | | 0.00 | 0 | 0.00 | |
| NBK14B | On 27/08/2015 | Spot Bond | 101.26810 | 0.00000 | 101.25151 | | | 0.00 | 0 | 0.00 | |
| NBK15B | On 27/08/2017 | Spot Bond | 100.75349 | 0.00000 | 100.73556 | | | 0.00 | 0 | 125,000,000.00 | |
| NBK2A | On 15/09/2015 | Spot Bond | 109.75689 | 6.48500 | 109.62087 | 6.53500 | | 748,322,476,020.00 | 6,818,000 | 10,610,000.00 | |
| NBK2B | On 15/09/2015 | Spot Bond | 100.98628 | 0.00000 | 100.96590 | | | 0.00 | 0 | 0.00 | |
| NBK3A | On 09/09/2019 | Spot Bond | 120.60435 | 7.48500 | 120.01912 | 7.58500 | | 47,276,905,200.00 | 392,000 | 3,808,000.00 | |
| NBK4 | On 28/10/2024 | Spot Bond | 34.84180 | 9.56000 | 34.25086 | 9.70000 | | 0.00 | 0 | 0.00 | |
| NBK5B | On 19/04/2013 | Spot Bond | 101.45888 | 0.00000 | 101.44323 | | | 0.00 | 0 | 15,000,000.00 | |
| NBK6A | On 19/04/2015 | Spot Bond | 110.49168 | 6.53500 | 110.37524 | 6.58500 | | 2,541,308,640,000.00 | 23,000,000 | 18,900,000.00 | |
| NBK6B | On 19/04/2015 | Spot Bond | 101.50081 | 0.00000 | 101.48228 | | | 0.00 | 0 | 0.00 | |
| NBK7B | On 19/04/2020 | Spot Bond | 101.58818 | 0.00000 | 101.56855 | | | 0.00 | 0 | 0.00 | |
| NBK8A | On 24/03/2014 | Spot Bond | 102.07008 | 6.55500 | 102.07527 | 6.53000 | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| NBK8B | On 24/03/2014 | Spot Bond | 100.79627 | 0.00000 | 100.77996 | | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 107.39092 | 6.73500 | 107.23421 | 6.78500 | | 66,367,588,560.00 | | 618,000 | 4,882,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 100.29965 | 0.00000 | 100.28140 | | | | 0.00 | 0 | 0.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NCLN44 | On 17/09/2014 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 100.87273 | 0.00000 | 100.85291 | | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 100.28564 | 0.00000 | 100.26447 | | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 100.01672 | 0.00000 | 100.03708 | | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 99.92548 | 0.00000 | 99.90672 | | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 100.77697 | 0.00000 | 100.75745 | | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 82.20483 | 0.00000 | 82.18635 | | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 100.68339 | 0.00000 | 100.66497 | | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | 101.40602 | 0.00000 | 101.38737 | | | | 0.00 | 0 | 0.00 |
| NCLN65 | On 25/01/2016 | Spot Bond | 101.54096 | 0.00000 | 101.52051 | | | | 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 | 101.34186 | 0.00000 | 101.32278 | | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | 99.92270 | 0.00000 | 99.90321 | | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 78.17872 | 0.00000 | 78.15961 | | | | 0.00 | 0 | 0.00 |
| NCLN70 | On 30/08/2013 | Spot Bond | 100.71143 | 0.00000 | 100.69403 | | | | 0.00 | 0 | 0.00 |
| NCLN71 | On 17/03/2014 | Spot Bond | 100.42599 | 0.00000 | 100.40771 | | | | 0.00 | 0 | 0.00 |
| NCLN72 | On 17/03/2014 | Spot Bond | 100.41949 | 0.00000 | 100.40148 | | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 100.13602 | 0.00000 | 100.11901 | | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 101.05010 | 0.00000 | 101.03078 | | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 100.39872 | 0.00000 | 100.38052 | | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 100.37520 | 0.00000 | 100.35808 | | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 100.03565 | 0.00000 | 100.01779 | | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 100.36828 | 0.00000 | 100.35097 | | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 100.14759 | 0.00000 | 100.13117 | | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 100.11470 | 0.00000 | 100.09829 | | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 107.95635 | 7.23500 | 107.82067 | 7.28500 | | 496,599,210,000.00 | 4,600,000 | 2,300,000.00 | |
| NED6 | On 20/09/2013 | Spot Bond | 102.15207 | 6.10500 | 102.13766 | 6.10000 | | 0.00 | 0 | 0.00 | |
| NED8 | On 08/02/2014 | Spot Bond | 103.65374 | 6.20500 | 103.64032 | 6.20000 | | 17,724,789,540.00 | 171,000 | 3,329,000.00 | |
| NED9 | On 06/07/2017 | Spot Bond | 100.00388 | 0.00000 | 100.02860 | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| NEDH1A | On 20/11/2018 | Spot Bond | 124.42065 | 10.58000 | 123.99118 | 10.66500 | | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 111.41812 | 0.00000 | 111.37876 | | | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 100.89396 | 0.00000 | 100.86992 | | | | 585,184,962,594.40 | 5,800,000 | 2,900,000.00 | |
| NILB10 | On 08/12/2016 | Spot Bond | 161.09880 | 1.15000 | 160.52400 | 1.25000 | | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 114.35745 | 7.14000 | 113.73340 | 7.24000 | | | | 0.00 | 0 | 0.00 |
| NPL02 | On 13/06/2013 | Spot Bond | 99.04105 | 0.00000 | 99.02583 | | | | | 0.00 | 0 | 0.00 |
| NPL03 | On 12/12/2013 | Spot Bond | 100.48350 | 0.00000 | 100.46697 | | | | | 0.00 | 0 | 0.00 |
| NPL04 | On 13/06/2013 | Spot Bond | 99.09354 | 0.00000 | 99.07915 | | | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 115.86216 | 7.77000 | 115.27778 | 7.87000 | | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 100.83381 | 0.00000 | 100.81612 | | | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On 22/05/2014 | Spot Bond | 100.80256 | 0.00000 | 100.78553 | | | | | 0.00 | 0 | 0.00 |
| NQ1A14 | On 22/05/2013 | Spot Bond | 100.74115 | 0.00000 | 100.72541 | | | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 100.78949 | 0.00000 | 100.77274 | | | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 118.57853 | 7.97000 | 117.87700 | 8.07000 | | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On 22/05/2014 | Spot Bond | 100.84697 | 0.00000 | 100.82901 | | | | | 0.00 | 0 | 0.00 |
| NQ1B13 | On 22/05/2013 | Spot Bond | 100.78820 | 0.00000 | 100.77148 | | | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 100.81431 | 0.00000 | 100.79704 | | | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| NQ1C10 | On 22/05/2020 | Spot Bond | 115.72667 | 8.17000 | 115.14860 | 8.27000 | | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On 22/05/2014 | Spot Bond | 100.89919 | 0.00000 | 100.88014 | | | | | 0.00 | 0 | 0.00 |
| NQ1C13 | On 22/05/2013 | Spot Bond | 100.85091 | 0.00000 | 100.83287 | | | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 100.86002 | 0.00000 | 100.84178 | | | | | 0.00 | 0 | 0.00 |
| NQF1A9 | On 22/05/2013 | Spot Bond | 100.86005 | 0.00000 | 100.84182 | | | | | 0.00 | 0 | 0.00 |
| NQF1B9 | On 22/05/2013 | Spot Bond | 100.90670 | 0.00000 | 100.88724 | | | | | 0.00 | 0 | 0.00 |
| NQF1C9 | On 22/05/2013 | Spot Bond | 100.97753 | 0.00000 | 100.95683 | | | | | 0.00 | 0 | 0.00 |
| NQF1D4 | On 22/05/2013 | Spot Bond | 101.06230 | 0.00000 | 101.03982 | | | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 101.09452 | 0.00000 | 101.07135 | | | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 101.01507 | 0.00000 | 100.99357 | | | | | 0.00 | 0 | 0.00 |
| NRA013 | On 31/10/2013 | Spot Bond | 133.92438 | 3.37500 | 133.89862 | 3.37500 | | | 227,671,446,000.00 | 1,700,000 | 30,850,000.00 | |
| NRA014 | On 30/04/2014 | Spot Bond | 110.53037 | 5.78500 | 110.46036 | 5.83500 | | | | 0.00 | 0 | 24,200,000.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 128.66536 | 6.97500 | 128.11473 | 7.07500 | | | | 0.00 | 0 | 7,500,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 139.26038 | 7.28000 | 138.36877 | 7.38500 | | | | 0.00 | 0 | 4,700,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 177.47566 | 1.04500 | 175.99049 | 1.14500 | | | | 0.00 | 0 | 84,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 141.23827 | 8.06500 | 139.66609 | 8.20500 | | | | 0.00 | 0 | 6,100,000.00 |
| NTC09 | On 18/04/2013 | Spot Bond | 99.90276 | 0.00000 | 99.88862 | | | | | 0.00 | 0 | 0.00 |
| NTC10 | On 18/04/2014 | Spot Bond | 99.87834 | 0.00000 | 99.86076 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| NTC11 | On 18/04/2014 | Spot Bond | 99.88177 | 0.00000 | 99.86467 | | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 101.72085 | 0.00000 | 101.70160 | | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 101.23771 | 0.00000 | 101.21953 | | | | 0.00 | 0 | 0.00 |
| NTC14 | On 26/07/2013 | Spot Bond | 101.13742 | 0.00000 | 101.12167 | | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 101.76027 | 0.00000 | 101.74263 | | | 763,202,026,515.00 | | 7,500,000 | 7,500,000.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 100.37089 | 0.00000 | 100.35165 | | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | 17.26801 | 100.00000 | 17.22525 | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On 18/10/2015 | Spot Bond | 100.00000 | 17.32416 | 100.00000 | 17.28125 | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On 18/10/2015 | Spot Bond | 100.00000 | 17.35785 | 100.00000 | 17.31486 | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On 18/10/2015 | Spot Bond | 100.00000 | 18.16638 | 100.00000 | 18.12140 | | | 0.00 | 0 | 0.00 |
| OCT1D1 | On 18/10/2015 | Spot Bond | 100.00000 | 19.06475 | 100.00000 | 19.01754 | | | 0.00 | 0 | 0.00 |
| OCT1E1 | On 18/10/2015 | Spot Bond | 100.00000 | 24.67959 | 100.00000 | 24.61847 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 110.63983 | 6.09000 | 110.50055 | 6.14000 | | 30,757,872,740.00 | | 278,000 | 9,866,950.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | 6.55226 | 100.00000 | 6.53585 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 98.53000 | 0.00000 | 98.33000 | | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | 28.09451 | 100.00000 | 28.02571 | | | 0.00 | 0 | 0.00 |
| PCF03U | On 02/03/2016 | Spot Bond | 100.00000 | 9.46509 | 100.00000 | 9.44216 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| PMM02 | On 13/06/2013 | Spot Bond | 100.50410 | 0.00000 | 100.48664 | | | | 0.00 | 0 | 0.00 |
| PMM06 | On 25/01/2014 | Spot Bond | 101.30339 | 0.00000 | 101.28587 | | | | 0.00 | 0 | 0.00 |
| PMM07 | On 13/06/2013 | Spot Bond | 100.65772 | 0.00000 | 100.64243 | | | | 0.00 | 0 | 0.00 |
| PNP05 | On 21/08/2013 | Spot Bond | 100.00000 | 77.70755 | 100.00000 | 77.55150 | | | 0.00 | 0 | 0.00 |
| PNP08 | On 23/05/2013 | Spot Bond | 100.70788 | 0.00000 | 100.69344 | | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 100.24653 | 0.00000 | 100.22816 | | | | 0.00 | 0 | 0.00 |
| PR2A1F | On 15/06/2014 | Spot Bond | 100.47303 | 0.00000 | 100.45493 | | | | 0.00 | 0 | 0.00 |
| PR2A1G | On 15/06/2014 | Spot Bond | 100.44073 | 0.00000 | 100.42435 | | | | 0.00 | 0 | 0.00 |
| PR2A4D | On 15/06/2013 | Spot Bond | 100.41967 | 0.00000 | 100.40356 | | | | 0.00 | 0 | 0.00 |
| PR2A9D | On 15/06/2013 | Spot Bond | 100.44159 | 0.00000 | 100.42466 | | | | 0.00 | 0 | 0.00 |
| PR2A9E | On 15/09/2013 | Spot Bond | 100.47012 | 0.00000 | 100.45213 | | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | 100.48544 | 0.00000 | 100.46688 | | | | 0.00 | 0 | 0.00 |
| PR2B1G | On 15/06/2014 | Spot Bond | 100.45882 | 0.00000 | 100.44175 | | | | 0.00 | 0 | 0.00 |
| PR2B4D | On 15/06/2013 | Spot Bond | 100.47809 | 0.00000 | 100.45980 | | | | 0.00 | 0 | 0.00 |
| PR2B5E | On 15/09/2013 | Spot Bond | 100.47742 | 0.00000 | 100.45916 | | | | 0.00 | 0 | 0.00 |
| PR2C1F | On 15/06/2014 | Spot Bond | 100.51317 | 0.00000 | 100.49357 | | | | 0.00 | 0 | 0.00 |
| PR2C1G | On 15/06/2014 | Spot Bond | 100.48048 | 0.00000 | 100.46261 | | | | 0.00 | 0 | 0.00 |
| PR2C4D | On 15/06/2013 | Spot Bond | 100.54370 | 0.00000 | 100.52297 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| PR2D1F | On 15/06/2014 | Spot Bond | 100.54379 | 0.00000 | 100.52305 | | | | | 0.00 | 0 | 0.00 |
| PR2D1G | On 15/06/2014 | Spot Bond | 100.50574 | 0.00000 | 100.48692 | | | | | 0.00 | 0 | 0.00 |
| PR2D4D | On 15/06/2013 | Spot Bond | 100.60192 | 0.00000 | 100.57901 | | | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 100.25300 | 0.00000 | 100.23609 | | | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 100.26117 | 0.00000 | 100.24371 | | | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 100.26484 | 0.00000 | 100.24714 | | | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 100.27300 | 0.00000 | 100.25476 | | | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 100.30811 | 0.00000 | 100.28750 | | | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 100.31627 | 0.00000 | 100.29511 | | | | | 0.00 | 0 | 0.00 |
| PRM1A4 | On 15/02/2014 | Spot Bond | 100.97067 | 0.00000 | 100.95281 | | | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | 112.12716 | 5.28500 | 112.01606 | 5.33500 | | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 92.45517 | 5.57500 | 92.44778 | 5.57000 | | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 42.76174 | 6.80500 | 42.02538 | 6.94500 | | | | 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 | 119.46104 | 5.28500 | 119.31851 | 5.33500 | | | 052,338,636,362,320.00 | 179,983,000 | 5,369,734,193.00 | |
| R158 | On 15/09/2015 | Spot Bond | 119.46104 | 5.28500 | 119.28087 | 5.33500 | | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | 88.31877 | 5.18500 | 88.20201 | 5.23500 | | | | 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 |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| R159 | | On 15/09/2016 | Spot Bond | 126.42217 | 5.28500 | 126.17207 | 5.33500 | | 0.00 | 0 | 0.00 |
| R159P | | On 15/09/2016 | Spot Bond | 84.10801 | 5.11500 | 83.95600 | 5.16500 | | 0.00 | 0 | 0.00 |
| R179 | | On 01/08/2013 | Spot Bond | 103.44308 | 4.90500 | 103.43096 | 4.90000 | | 0.00 | 0 | 0.00 |
| R186 | | On 21/12/2026 | Spot Bond | 133.85074 | 6.98500 | 132.36407 | 7.12500 | 293,300,658,375,690.00 | 133,268,433 | 3,510,944,099.00 | |
| R187P | | On 21/12/2026 | Spot Bond | 40.41994 | 6.72500 | 39.66998 | 6.86500 | | 0.00 | 0 | 0.00 |
| R188P | | On 21/12/2027 | Spot Bond | 38.26574 | 6.64500 | 37.50473 | 6.78500 | | 0.00 | 0 | 0.00 |
| R197 | | On 07/12/2023 | Spot Bond | 296.10573 | 0.64000 | 293.54182 | 0.74000 | 58,058,315,998,148.80 | 196,072,923 | 307,561,425.00 | |
| R201 | | On 21/12/2014 | Spot Bond | 108.33599 | 5.20500 | 108.32904 | 5.20000 | 14,432,543,338,357.90 | 133,220,210 | 472,422,211.00 | |
| R202 | | On 07/12/2033 | Spot Bond | 219.22089 | 1.64000 | 219.18914 | 1.64000 | 106,829,452,633,638.00 | 487,314,200 | 1,335,309,309.00 | |
| R2023 | | On 28/02/2023 | Spot Bond | 109.69610 | 6.52500 | 108.84455 | 6.63500 | 357,742,018,281,000.00 | 261,210,000 | 3,961,051,000.00 | |
| R203 | | On 15/09/2017 | Spot Bond | 110.73855 | 5.63000 | 110.37334 | 5.71500 | 528,740,364,744,150.00 | 774,673,000 | 5,888,753,925.00 | |
| R204 | | On 21/12/2018 | Spot Bond | 112.53551 | 5.88500 | 112.01165 | 5.98500 | 553,659,597,594,111.00 | 919,865,717 | 5,714,517,680.00 | |
| R2048 | | On 28/02/2048 | Spot Bond | 110.76600 | 7.92000 | 108.97720 | 8.06000 | 303,342,770,706,000.00 | 738,591,000 | 3,149,585,000.00 | |
| R205 | | On 31/03/2014 | Spot Bond | 100.00000 | 55.38228 | 100.00000 | 55.24664 | | 0.00 | 0 | 0.00 |
| R206 | | On 15/01/2014 | Spot Bond | 103.41122 | 5.27500 | 103.41518 | 5.25000 | 219,149,057,424,000.00 | 119,200,000 | 2,308,500,000.00 | |
| R207 | | On 15/01/2020 | Spot Bond | 108.06084 | 6.09000 | 107.47580 | 6.19000 | 354,157,117,879,222.00 | 277,386,312 | 5,587,544,332.00 | |
| R208 | | On 31/03/2021 | Spot Bond | 103.61801 | 6.20000 | 102.93698 | 6.30500 | 709,136,841,336,155.00 | 843,760,475 | 8,637,258,724.00 | |
| R209 | | On 31/03/2036 | Spot Bond | 84.01823 | 7.77000 | 82.66767 | 7.91500 | 164,189,731,045,367.00 | 954,215,544 | 7,590,669,886.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|------------------|
| R210 | On 31/03/2028 | Spot Bond | 164.81266 | 1.41500 | 164.58212 | 1.42500 | | | | 12,106,124,240,928.30 | 73,453,849 | 328,244,842.00 |
| R211 | On 31/01/2017 | Spot Bond | 128.88549 | 0.55000 | 128.87456 | -0.55000 | | | | 4,148,952,808,590.00 | 32,191,000 | 171,126,645.00 |
| R212 | On 31/01/2022 | Spot Bond | 137.38340 | 0.50000 | 136.71634 | 0.56000 | | | | 3,758,941,162,530.40 | 27,360,956 | 1,347,236,373.00 |
| R213 | On 28/02/2031 | Spot Bond | 95.81324 | 7.51000 | 94.53622 | 7.64500 | | | | 345,675,103,085,240.00 | 607,801,000 | 4,289,614,000.00 |
| R214 | On 28/02/2041 | Spot Bond | 85.93807 | 7.81000 | 84.54800 | 7.95000 | | | | 335,022,003,344,840.00 | 898,412,000 | 6,778,273,000.00 |
| R224C | On 15/09/2013 | Spot Bond | 97.90903 | 4.96500 | 97.89806 | 4.96000 | | | | 0.00 | 0 | 0.00 |
| R225C | On 15/03/2014 | Spot Bond | 95.47083 | 5.06500 | 95.46219 | 5.06000 | | | | 0.00 | 0 | 0.00 |
| R226C | On 15/09/2014 | Spot Bond | 92.97039 | 5.17500 | 92.96396 | 5.17000 | | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | 90.33670 | 5.34500 | 90.23894 | 5.39500 | | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | 88.31877 | 5.18500 | 88.20201 | 5.23500 | | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 86.28369 | 5.10500 | 86.14876 | 5.15500 | | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 84.10801 | 5.11500 | 83.95600 | 5.16500 | | | | 0.00 | 0 | 0.00 |
| R323C | On 21/06/2013 | Spot Bond | 99.00816 | 5.15000 | 98.99529 | 5.14500 | | | | 0.00 | 0 | 0.00 |
| R324C | On 21/12/2013 | Spot Bond | 96.46867 | 5.24000 | 96.45824 | 5.23500 | | | | 0.00 | 0 | 0.00 |
| R325C | On 21/06/2014 | Spot Bond | 93.98382 | 5.26000 | 93.97590 | 5.25500 | | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | 91.65106 | 5.21000 | 91.64569 | 5.20500 | | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | 89.23822 | 5.25500 | 89.13003 | 5.30500 | | | | 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 | 87.25097 | 5.12500 | 87.12419 | 5.17500 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 85.12404 | 5.10500 | 84.97968 | 5.15500 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 82.82611 | 5.16500 | 82.66540 | 5.21500 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 79.30268 | 5.60500 | 79.01596 | 5.69000 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 76.96487 | 5.65500 | 76.65489 | 5.74000 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 73.96563 | 5.89000 | 73.58147 | 5.99000 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 71.92921 | 5.87000 | 71.52088 | 5.97000 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 69.96244 | 5.85000 | 69.53151 | 5.95000 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 68.01843 | 5.84000 | 67.56664 | 5.94000 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 65.12597 | 6.05000 | 64.66208 | 6.15000 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 63.30826 | 6.03000 | 62.82681 | 6.13000 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 61.01705 | 6.12000 | 60.49966 | 6.22500 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 59.35542 | 6.09000 | 58.82212 | 6.19500 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 57.75587 | 6.06000 | 57.20777 | 6.16500 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 56.21582 | 6.03000 | 55.65394 | 6.13500 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 54.78699 | 5.99000 | 54.21171 | 6.09500 | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 53.41526 | 5.95000 | 52.82741 | 6.05500 | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 46.66677 | 6.92500 | 45.95663 | 7.06500 | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R346C | On 21/12/2024 | Spot Bond | 45.30943 | 6.88500 | 44.58969 | 7.02500 | 0.00 | 0 | 0.00 | | | |
| R347C | On 21/06/2025 | Spot Bond | 44.00862 | 6.84500 | 43.28017 | 6.98500 | 0.00 | 0 | 0.00 | | | |
| R348C | On 21/12/2025 | Spot Bond | 42.76174 | 6.80500 | 42.02538 | 6.94500 | 0.00 | 0 | 0.00 | | | |
| R349C | On 21/06/2026 | Spot Bond | 41.56629 | 6.76500 | 40.82279 | 6.90500 | 0.00 | 0 | 0.00 | | | |
| R350C | On 21/12/2026 | Spot Bond | 40.41994 | 6.72500 | 39.66998 | 6.86500 | 0.00 | 0 | 0.00 | | | |
| R351C | On 21/06/2027 | Spot Bond | 39.32047 | 6.68500 | 38.56469 | 6.82500 | 0.00 | 0 | 0.00 | | | |
| R352C | On 21/12/2027 | Spot Bond | 38.26574 | 6.64500 | 37.50473 | 6.78500 | 0.00 | 0 | 0.00 | | | |
| RCSB01 | On 16/03/2014 | Spot Bond | 100.64962 | 0.00000 | 100.62198 | | 0.00 | 0 | 0.00 | | | |
| RCSB02 | On 15/07/2013 | Spot Bond | 99.92551 | 0.00000 | 99.90675 | | 0.00 | 0 | 0.00 | | | |
| RCSB03 | On 15/07/2016 | Spot Bond | 99.90742 | 0.00000 | 99.88417 | | 0.00 | 0 | 0.00 | | | |
| RCSB04 | On 25/05/2015 | Spot Bond | 100.95846 | 0.00000 | 100.93673 | | 0.00 | 0 | 0.00 | | | |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 2.72547 | 100.00000 | 2.71872 | 0.00 | 0 | 0.00 | | | |
| RCSC09 | On 06/06/2013 | Spot Bond | 100.65314 | 0.00000 | 100.63466 | | 0.00 | 0 | 0.00 | | | |
| RCSC10 | On 06/06/2013 | Spot Bond | 100.64201 | 0.00000 | 100.62407 | | 0.00 | 0 | 0.00 | | | |
| RCSC11 | On 06/09/2013 | Spot Bond | 100.64822 | 0.00000 | 100.62988 | | 0.00 | 0 | 0.00 | | | |
| RCSC12 | On 08/03/2014 | Spot Bond | 100.60274 | 0.00000 | 100.58460 | | 0.00 | 0 | 0.00 | | | |
| RDFB01 | On 30/03/2015 | Spot Bond | 100.25181 | 0.00000 | 100.23307 | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| RDFB02 | On 11/03/2018 | Spot Bond | 100.57513 | 0.00000 | 100.55616 | | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 100.35684 | 0.00000 | 100.33831 | | | | 0.00 | 0 | 0.00 |
| RDFC04 | On 06/09/2013 | Spot Bond | 100.00000 | 93.35059 | 100.00000 | 93.19577 | | | 0.00 | 0 | 0.00 |
| RDFC07 | On 06/06/2013 | Spot Bond | 100.50918 | 0.00000 | 100.49463 | | | | 0.00 | 0 | 0.00 |
| RDFC08 | On 21/03/2014 | Spot Bond | 100.31278 | 0.00000 | 100.29709 | | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | 101.51108 | 0.00000 | 101.49316 | | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 100.89598 | 0.00000 | 100.87777 | | | | 0.00 | 0 | 0.00 |
| RES14 | On 04/10/2013 | Spot Bond | 100.11226 | 0.00000 | 100.09532 | | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 101.46807 | 0.00000 | 101.44902 | | | | 0.00 | 0 | 0.00 |
| RES17 | On 09/04/2013 | Spot Bond | 101.30184 | 66.37863 | 101.30184 | 66.37863 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 101.20965 | 0.00000 | 101.19000 | | | | 0.00 | 0 | 0.00 |
| RES19 | On 15/05/2013 | Spot Bond | 100.81254 | 0.00000 | 100.79803 | | | | 0.00 | 0 | 0.00 |
| RES20 | On 10/07/2013 | Spot Bond | 100.00000 | 80.21978 | 100.00000 | 100.00000 | | 25,000,000,000,000.00 | 250,000,000 | 250,000,000.00 | |
| RESB01 | On 03/06/2014 | Spot Bond | 100.68337 | 0.00000 | 100.66494 | | | | 0.00 | 0 | 0.00 |
| RMBI06 | On 24/07/2038 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| RP004 | On 25/11/2014 | Spot Bond | 102.38528 | 0.00000 | 102.35822 | | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | 100.25595 | 0.00000 | 100.22745 | | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 102.15806 | 0.00000 | 102.12642 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RP007 | On 30/04/2016 | Spot Bond | 101.92099 | 0.00000 | 101.89287 | | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 101.92099 | 0.00000 | 101.89287 | | | | 0.00 | 0 | 0.00 |
| RP009 | On 16/07/2013 | Spot Bond | 99.90382 | 0.00000 | 99.88441 | | | | 0.00 | 0 | 0.00 |
| RP010 | On 23/08/2013 | Spot Bond | 100.90437 | 0.00000 | 100.88394 | | | | 0.00 | 0 | 0.00 |
| RP011 | On 12/09/2013 | Spot Bond | 100.60938 | 0.00000 | 100.58862 | | | | 0.00 | 0 | 0.00 |
| RP012 | On 10/10/2013 | Spot Bond | 100.01907 | 0.00000 | 99.99995 | | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 100.41474 | 0.00000 | 100.38629 | | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 100.46482 | 0.00000 | 100.43302 | | | | 0.00 | 0 | 0.00 |
| RP015 | On 10/06/2013 | Spot Bond | 100.55661 | 0.00000 | 100.53856 | | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 100.81843 | 0.00000 | 100.79159 | | | | 0.00 | 0 | 0.00 |
| RP017 | On 21/01/2014 | Spot Bond | 99.78695 | 0.00000 | 101.59067 | | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 103.67366 | 12.58500 | 103.00416 | 12.72500 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | 100.74067 | 0.00000 | 100.71843 | | | | 0.00 | 0 | 0.00 |
| RPG01 | On 28/02/2014 | Spot Bond | 100.89359 | 0.00000 | 100.87179 | | | | 0.00 | 0 | 0.00 |
| RPG01U | On 25/02/2014 | Spot Bond | 100.00000 | 57.31515 | 100.00000 | 57.17162 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | 100.99494 | 0.00000 | 100.97238 | | | | 0.00 | 0 | 0.00 |
| RPI01 | On 22/07/2016 | Spot Bond | 5.25000 | 101.13736 | 5.25000 | 101.12288 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | 1.02239 | 100.00000 | 1.01989 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | 5.55175 | 100.00000 | 5.53815 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | 10.23791 | 100.00000 | 10.21227 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 106.02116 | 0.00000 | 105.97657 | | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 114.03894 | 7.56000 | 118.31251 | 7.66500 | | 18,246,230,400.00 | | 160,000 | 4,840,000.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 102.56935 | 0.00000 | 102.49302 | | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 117.55025 | 6.58500 | 117.35750 | 6.63500 | | | 0.00 | 0 | 30,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 100.89782 | 0.00000 | 100.87751 | | | | 0.00 | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 111.06598 | 7.68000 | 110.70152 | 7.76500 | | | 0.00 | 0 | 15,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 101.51721 | 0.00000 | 101.49773 | | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 100.53664 | 0.00000 | 100.51618 | | | 100,536,643,789.00 | | 1,000,000 | 1,000,000.00 |
| SBK17 | On 31/07/2024 | Spot Bond | 101.40870 | 0.00000 | 101.38843 | | | | 0.00 | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 101.57144 | 0.00000 | 101.55092 | | | | 0.00 | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 101.54012 | 0.00000 | 101.52002 | | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 109.58828 | 6.58500 | 109.46741 | 6.63500 | | 11,287,592,840.00 | | 103,000 | 14,597,000.00 |
| SBK8 | On 10/04/2013 | Spot Bond | 100.00000 | 54.10001 | 100.00000 | 5.98000 | | | 0.00 | 0 | 0.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 103.77959 | 7.48500 | 103.33960 | 7.58500 | | 6,745,673,350.00 | | 65,000 | 6,635,000.00 |
| SBK11 | On 09/04/2014 | Spot Bond | 129.59823 | 1.05000 | 129.58157 | 1.05000 | | | 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 |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBN18 | On 14/09/2013 | Spot Bond | 161.69774 | 0.14560 | 161.68224 | -0.14560 | | | | 0.00 | 0 | 0.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 115.86739 | 6.74500 | 115.72581 | 6.79500 | | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 116.20582 | 6.60500 | 116.06415 | 6.65500 | | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 116.37551 | 6.53500 | 116.23380 | 6.58500 | | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 105.16926 | 7.03000 | 104.82244 | 7.11500 | | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 116.02435 | 6.68000 | 115.88274 | 6.73000 | | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 116.10899 | 6.64500 | 115.96735 | 6.69500 | | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 100.48180 | 0.00000 | 100.46338 | | | | | 0.00 | 0 | 0.00 |
| SBN49 | On 02/06/2014 | Spot Bond | 100.47187 | 0.00000 | 100.45940 | | | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 100.38915 | 0.00000 | 100.36562 | | | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 100.15231 | 0.00000 | 100.13239 | | | | | 0.00 | 0 | 0.00 |
| SBN52 | On 03/07/2013 | Spot Bond | 100.16755 | 0.00000 | 100.14574 | | | | | 0.00 | 0 | 0.00 |
| SBR003 | On 05/11/2013 | Spot Bond | 100.00000 | 63.63693 | 100.00000 | 63.47758 | | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 108.89534 | 6.68000 | 108.53756 | 6.76500 | | | | 0.00 | 0 | 0.00 |
| SBS14 | On 07/02/2014 | Spot Bond | 101.06049 | 0.00000 | 101.04307 | | | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 101.89011 | 0.00000 | 101.87274 | | | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 100.36469 | 0.00000 | 100.34575 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| SBS17 | On 23/06/2018 | Spot Bond | 100.00000 | 1.47386 | 100.00000 | 1.47058 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 100.32253 | 0.00000 | 100.30292 | | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 116.92083 | 7.85000 | 116.21695 | 7.95500 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 115.03459 | 8.63500 | 113.84791 | 8.77500 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 101.09786 | 0.00000 | 101.07766 | | | | 0.00 | 0 | 0.00 |
| SBS22 | On 23/05/2015 | Spot Bond | 101.36106 | 0.00000 | 101.34455 | | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 100.80010 | 0.00000 | 100.78198 | | | | 0.00 | 0 | 100,000.00 |
| SBS24 | On 23/05/2019 | Spot Bond | 100.82455 | 0.00000 | 100.80588 | | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 110.52214 | 7.39500 | 109.99467 | 7.49500 | | 114,169,370,620.00 | 1,033,000 | 2,167,000.00 | |
| SBS3 | On 25/05/2026 | Spot Bond | 107.29910 | 7.68500 | 106.10824 | 7.82500 | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 107.76424 | 7.90000 | 107.07950 | 8.00500 | | 25,001,303,680.00 | 232,000 | 232,000.00 | |
| SBS9 | On 07/07/2016 | Spot Bond | 117.22199 | 6.46500 | 117.04457 | 6.51500 | | 84,165,388,820.00 | 718,000 | 382,000.00 | |
| SBSI10 | On 03/07/2013 | Spot Bond | 122.15537 | 0.70000 | 122.14083 | 0.70000 | | | 0.00 | 0 | 0.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 282.99562 | 1.17000 | 280.56326 | 1.27000 | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 125.63247 | 0.15000 | 125.61939 | 0.15000 | | | 0.00 | 0 | 0.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 111.78000 | 0.00000 | 111.46000 | | | | 0.00 | 0 | 0.00 |
| SF1AU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1BU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SF1CU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1DU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1EU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2A1U | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | 3.75656 | 100.00000 | 100.00000 | 3.74746 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 82.63494 | 0.00000 | 82.63494 | 82.63494 | | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 123.05410 | 0.72000 | 123.03936 | 123.03936 | 0.72000 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | 100.13992 | 6.50000 | 6.50000 | 100.12242 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 100.51928 | 0.00000 | 100.49827 | 100.49827 | | | | 0.00 | 0 | 0.00 |
| SHS02 | On 29/06/2013 | Spot Bond | 100.24433 | 0.00000 | 100.22613 | 100.22613 | | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 100.26315 | 0.00000 | 100.24360 | 100.24360 | | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 100.64385 | 0.00000 | 100.62253 | 100.62253 | | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 106.06754 | 7.73000 | 105.73797 | 105.73797 | 7.81500 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| SHS06 | On 12/12/2017 | Spot Bond | 100.99605 | 0.00000 | 100.97516 | | | | 0.00 | 0 | 20,286,500.00 |
| SLI1 | On 15/08/2013 | Spot Bond | 102.64574 | 5.99500 | 102.63098 | 5.99000 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 110.33884 | 6.63500 | 110.16289 | 6.68500 | | | 0.00 | 0 | 8,400,000.00 |
| SMF1 | On 27/06/2013 | Spot Bond | 103.31757 | 6.20500 | 103.30133 | 6.20000 | | 1,950,635,721,600.00 | 18,880,000 | | 6,460,000.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 104.97681 | 7.08000 | 104.63062 | 7.16500 | | | 0.00 | 0 | 18,600,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 101.03918 | 0.00000 | 101.02201 | | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 100.87121 | 0.00000 | 100.85312 | | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 101.06910 | 0.00000 | 101.05163 | | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 100.87792 | 0.00000 | 100.85970 | | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 110.24485 | 6.98000 | 109.97189 | 7.06500 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 100.26351 | 0.00000 | 100.24645 | | | | 0.00 | 0 | 0.00 |
| SSA03 | On 22/04/2013 | Spot Bond | 101.21996 | 0.00000 | 101.20543 | | | | 0.00 | 0 | 0.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 100.79364 | 0.00000 | 100.77370 | | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 100.32028 | 0.00000 | 100.29954 | | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 101.45794 | 0.00000 | 101.43860 | | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 94.00821 | 7.80800 | 93.40022 | 7.91300 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 93.66034 | 7.87000 | 93.05499 | 7.97500 | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 106.28958 | 6.45000 | 106.26292 | 6.44500 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN007 | On 15/01/2020 | Spot Bond | 101.18060 | 7.35000 | 100.66401 | 7.45000 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 100.46469 | 0.00000 | 100.44478 | | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 106.02123 | 6.81000 | 105.55530 | 6.89500 | | | 0.00 | 0 | 0.00 |
| SSN010 | On 15/09/2015 | Spot Bond | 117.22888 | 6.18500 | 117.05020 | 6.23500 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 106.88739 | 1.72000 | 106.25819 | 1.77000 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 107.84407 | 6.83500 | 107.24889 | 6.93500 | | | 0.00 | 0 | 0.00 |
| SYN911 | On 19/07/2013 | Spot Bond | 100.00000 | 78.66379 | 100.00000 | 78.49462 | | | 0.00 | 0 | 0.00 |
| SYN913 | On 19/07/2013 | Spot Bond | 100.00000 | 78.66379 | 100.00000 | 78.49462 | | | 0.00 | 0 | 0.00 |
| SYN923 | On 21/08/2013 | Spot Bond | 100.00000 | 73.44064 | 100.00000 | 73.29317 | | | 0.00 | 0 | 0.00 |
| SYN924 | On 22/08/2013 | Spot Bond | 100.00000 | 73.29317 | 100.00000 | 73.14629 | | | 0.00 | 0 | 0.00 |
| SYN925 | On 23/08/2013 | Spot Bond | 100.00000 | 73.14629 | 100.00000 | 73.00000 | | | 0.00 | 0 | 0.00 |
| SYN928 | On 19/07/2013 | Spot Bond | 100.00000 | 78.66379 | 100.00000 | 78.49462 | | | 0.00 | 0 | 0.00 |
| SYN929 | On 19/07/2013 | Spot Bond | 100.00000 | 78.66379 | 100.00000 | 78.49462 | | | 0.00 | 0 | 0.00 |
| SYN969 | On 16/04/2013 | Spot Bond | 99.92863 | 0.00000 | 99.91436 | | | | 0.00 | 0 | 0.00 |
| SYN970 | On 19/04/2013 | Spot Bond | 99.88571 | 0.00000 | 99.87142 | | | | 0.00 | 0 | 0.00 |
| SYN972 | On 26/04/2013 | Spot Bond | 99.78610 | 0.00000 | 99.77184 | | | | 0.00 | 0 | 0.00 |
| SYN973 | On 03/05/2013 | Spot Bond | 99.68595 | 0.00000 | 99.67167 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN974 | On 13/05/2013 | Spot Bond | 99.54347 | 0.00000 | 99.52920 | | | | 0.00 | 0 | 0.00 |
| SYN975 | On 14/05/2013 | Spot Bond | 99.52861 | 0.00000 | 99.51433 | | | | 0.00 | 0 | 0.00 |
| SYN976 | On 16/05/2013 | Spot Bond | 99.49971 | 0.00000 | 99.48542 | | | | 0.00 | 0 | 0.00 |
| SYN977 | On 16/05/2013 | Spot Bond | 99.49993 | 0.00000 | 99.48565 | | | | 0.00 | 0 | 0.00 |
| SYN978 | On 20/05/2013 | Spot Bond | 99.44277 | 0.00000 | 99.42849 | | | | 0.00 | 0 | 0.00 |
| SYN980 | On 22/05/2013 | Spot Bond | 99.41439 | 0.00000 | 99.40011 | | | | 0.00 | 0 | 0.00 |
| SYN981 | On 23/05/2013 | Spot Bond | 99.78606 | 0.00000 | 99.77180 | | | | 0.00 | 0 | 0.00 |
| SYN982 | On 22/05/2013 | Spot Bond | 99.41436 | 0.00000 | 99.40008 | | | | 0.00 | 0 | 0.00 |
| SYN983 | On 27/05/2013 | Spot Bond | 99.34276 | 0.00000 | 99.32847 | | | | 0.00 | 0 | 0.00 |
| SYN984 | On 29/05/2013 | Spot Bond | 99.31348 | 0.00000 | 99.29918 | | | | 0.00 | 0 | 0.00 |
| SYN985 | On 07/06/2013 | Spot Bond | 99.18167 | 0.00000 | 99.16731 | | | | 0.00 | 0 | 0.00 |
| SYN986 | On 19/06/2013 | Spot Bond | 99.00683 | 0.00000 | 98.99244 | | | | 0.00 | 0 | 0.00 |
| SYN987 | On 24/04/2013 | Spot Bond | 99.81219 | 0.00000 | 99.79774 | | | | 0.00 | 0 | 0.00 |
| SYN988 | On 30/07/2013 | Spot Bond | 98.39315 | 0.00000 | 98.37854 | | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 115.47252 | 5.84500 | 115.33011 | 5.89500 | | | 0.00 | 0 | 0.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 111.89214 | 7.54500 | 110.67247 | 7.68500 | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | 45.09681 | 100.00000 | 44.99589 | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | 30.83032 | 100.00000 | 30.75397 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| TF106U | On 06/05/2013 | Spot Bond | 100.00000 | 93.58974 | 100.00000 | 93.35038 | | | 0.00 | 0 | 0.00 |
| TF107U | On 06/05/2013 | Spot Bond | 100.00000 | 93.58974 | 100.00000 | 93.35038 | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 15.80543 | 100.00000 | 15.76586 | | | 0.00 | 0 | 0.00 |
| TFS06 | On 20/03/2014 | Spot Bond | 101.88002 | 6.48500 | 101.88514 | 6.46000 | | | 0.00 | 0 | 0.00 |
| TFS106 | On 29/04/2013 | Spot Bond | 99.74820 | 0.00000 | 99.73421 | | | | 0.00 | 0 | 0.00 |
| TFS109 | On 14/06/2013 | Spot Bond | 99.09745 | 0.00000 | 99.08335 | | | | 0.00 | 0 | 0.00 |
| TFS77 | On 12/04/2013 | Spot Bond | 99.98489 | 0.00000 | 99.96973 | | | | 0.00 | 0 | 0.00 |
| TFS78 | On 18/04/2013 | Spot Bond | 99.89330 | 0.00000 | 99.87782 | | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 101.19103 | 0.00000 | 101.17429 | | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 107.91729 | 6.58500 | 107.74626 | 6.63500 | | | 0.00 | 0 | 0.00 |
| TFS90A | On 05/12/2013 | Spot Bond | 100.57186 | 0.00000 | 100.55597 | | | | 0.00 | 0 | 0.00 |
| TFS93 | On 17/02/2014 | Spot Bond | 100.82586 | 0.00000 | 100.80976 | | | | 0.00 | 0 | 0.00 |
| TFS97 | On 14/11/2013 | Spot Bond | 100.88426 | 0.00000 | 100.86828 | | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 101.45980 | 0.00000 | 101.44182 | | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 101.50516 | 0.00000 | 101.48663 | | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/10/2038 | Spot Bond | 101.77662 | 7.83000 | 101.75503 | 7.83000 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 101.43484 | 0.00000 | 101.41718 | | | 608,609,040,000.00 | 6,000,000 | 3,000,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TH10A5 | On 18/07/2017 | Spot Bond | 101.49155 | 0.00000 | 101.47319 | | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 101.57288 | 0.00000 | 101.55338 | | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 101.43484 | 0.00000 | 101.41718 | | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 101.49155 | 0.00000 | 101.47319 | | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 101.62603 | 7.16000 | 101.60629 | 7.16000 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 101.60269 | 0.00000 | 101.58294 | | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 101.59361 | 0.00000 | 101.57398 | | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 101.81128 | 0.00000 | 101.78894 | | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 101.78181 | 0.00000 | 101.75984 | | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 102.67212 | 0.00000 | 102.63895 | | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 102.57025 | 0.00000 | 102.53836 | | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 101.49983 | 0.00000 | 101.48205 | | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | 7.10197 | 101.06155 | 7.08422 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 101.42577 | 0.00000 | 101.40822 | | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 105.72171 | 0.00000 | 105.70356 | | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 101.62990 | 0.00000 | 101.60981 | | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 101.72060 | 0.00000 | 101.69938 | | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 102.68118 | 0.00000 | 102.64789 | | | | 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 |
|------------------|---------------|------------|-----------|---------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| THE9A1 | On 18/07/2016 | Spot Bond | 101.43398 | 0.00000 | 101.41700 | | | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 101.46577 | 0.00000 | 101.44841 | | | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 101.48848 | 0.00000 | 101.47084 | | | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 101.46577 | 0.00000 | 101.44841 | | | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 101.48848 | 0.00000 | 101.47084 | | | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 101.49983 | 0.00000 | 101.48205 | | | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 101.45215 | 0.00000 | 101.43495 | | | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 101.48848 | 0.00000 | 101.47084 | | | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 101.61336 | 0.00000 | 101.59419 | | | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 101.61336 | 0.00000 | 101.59419 | | | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 101.61336 | 0.00000 | 101.59419 | | | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 101.79497 | 0.00000 | 101.77358 | | | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 101.84037 | 0.00000 | 101.81842 | | | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 101.78362 | 0.00000 | 101.76237 | | | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 102.69120 | 0.00000 | 102.65877 | | | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 102.74790 | 0.00000 | 102.71477 | | | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 102.72522 | 0.00000 | 102.69237 | | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------|------------------|----------------|
| TL13 | On 31/12/2013 | Spot Bond | 100.36168 | 0.00000 | 100.34573 | | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 113.99297 | 7.28500 | 113.87159 | 7.33500 | | 40,353,511,380.00 | | 354,000 | 1,646,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 99.30313 | 6.26500 | 98.74817 | 6.36500 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 114.16275 | 6.59000 | 113.78977 | 6.67500 | | 505,056,006,000.00 | | 4,424,000 | 999,650,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 119.50528 | 7.19000 | 118.62966 | 7.32500 | | 12,676,522,576,000.00 | | 106,075,000 | 309,351,000.00 |
| TN23 | On 06/11/2023 | Spot Bond | 127.97884 | 7.55500 | 127.04567 | 7.66500 | | | 0.00 | 0 | 108,451,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 112.99987 | 7.99500 | 111.72858 | 8.14500 | | 16,949,980,500,000.00 | | 150,000,000 | 273,700,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 110.53465 | 8.08500 | 109.27601 | 8.22500 | | 107,108,075,850.00 | | 969,000 | 7,700,000.00 |
| TORQ1 | On 15/04/2022 | Spot Bond | 100.94485 | 0.00000 | 100.92733 | | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 100.96718 | 0.00000 | 100.94924 | | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 100.99546 | 0.00000 | 100.97700 | | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 100.99843 | 0.00000 | 100.97993 | | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 101.13821 | 0.00000 | 101.11709 | | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 101.42738 | 0.00000 | 101.40088 | | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 100.09847 | 0.00000 | 100.08205 | | | 750,738,525,000.00 | | 7,500,000 | 7,500,000.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 100.10246 | 0.00000 | 100.08537 | | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 100.10486 | 0.00000 | 100.08737 | | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 100.30475 | 10.00000 | 100.27701 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 100.29716 | 9.75000 | 100.27010 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 10.29784 | 100.00000 | 10.27040 | | | 0.00 | 0 | 0.00 |
| TSP125 | On 23/08/2013 | Spot Bond | 100.00000 | 73.14629 | 100.00000 | 73.00000 | | | 0.00 | 0 | 0.00 |
| TSP131 | On 03/05/2013 | Spot Bond | 99.64059 | 0.00000 | 99.62425 | | | | 0.00 | 0 | 0.00 |
| TSP134 | On 27/06/2013 | Spot Bond | 99.92866 | 0.00000 | 99.92773 | | | | 0.00 | 0 | 0.00 |
| TSP136 | On 30/05/2013 | Spot Bond | 99.30108 | 0.00000 | 99.28682 | | | | 0.00 | 0 | 0.00 |
| TSP137 | On 08/08/2013 | Spot Bond | 98.29725 | 0.00000 | 98.28294 | | | | 0.00 | 0 | 0.00 |
| TSP138 | On 06/02/2014 | Spot Bond | 95.55671 | 0.00000 | 95.54195 | | | | 0.00 | 0 | 0.00 |
| TWC001 | On 08/05/2013 | Spot Bond | 100.89705 | 0.00000 | 100.88258 | | | | 0.00 | 0 | 0.00 |
| TWC002 | On 14/05/2013 | Spot Bond | 100.82470 | 0.00000 | 100.81024 | | | | 0.00 | 0 | 0.00 |
| TWC003 | On 16/05/2013 | Spot Bond | 100.79577 | 0.00000 | 100.78130 | | | | 0.00 | 0 | 0.00 |
| TWC004 | On 21/05/2013 | Spot Bond | 100.63685 | 0.00000 | 100.62238 | | | | 0.00 | 0 | 0.00 |
| TWC005 | On 05/07/2013 | Spot Bond | 100.08753 | 0.00000 | 100.07295 | | | | 0.00 | 0 | 0.00 |
| TWC01U | On 05/07/2013 | Spot Bond | 100.00000 | 83.28773 | 100.00000 | 83.10306 | | | 0.00 | 0 | 0.00 |
| TWCJ01 | On 14/05/2013 | Spot Bond | 100.98087 | 0.00000 | 100.96366 | | | | 0.00 | 0 | 0.00 |
| TWCM01 | On 14/05/2013 | Spot Bond | 100.82939 | 0.00000 | 100.81484 | | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 119.29377 | 7.60000 | 118.58708 | 7.70500 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------|------------------|---------------|
| UTR041 | On 19/04/2014 | Spot Bond | 99.85612 | 0.00000 | 99.83789 | | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 99.84546 | 0.00000 | 99.82589 | | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 100.02469 | 0.00000 | 100.04235 | | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 108.69286 | 8.02000 | 108.34427 | 8.10500 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On 07/11/2013 | Spot Bond | 100.00000 | 63.97585 | 100.00000 | 63.81566 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On 07/11/2013 | Spot Bond | 100.00000 | 64.23304 | 100.00000 | 64.07219 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On 07/11/2013 | Spot Bond | 100.00000 | 64.31876 | 100.00000 | 64.15770 | | | 0.00 | 0 | 0.00 |
| VKC01 | On 27/09/2013 | Spot Bond | 100.20869 | 0.00000 | 100.19376 | | | | 0.00 | 0 | 0.00 |
| VKC02 | On 28/03/2014 | Spot Bond | 100.22126 | 0.00000 | 100.20471 | | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 101.08553 | 0.00000 | 101.06790 | | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 101.12598 | 0.00000 | 101.10769 | | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 101.12773 | 0.00000 | 101.10941 | | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 100.24803 | 0.00000 | 100.22957 | | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 100.25564 | 0.00000 | 100.23663 | | | | 0.00 | 0 | 0.00 |
| VOD007 | On 28/05/2013 | Spot Bond | 100.59640 | 0.00000 | 100.58220 | | | | 0.00 | 0 | 0.00 |
| VOYT01 | On 09/09/2015 | Spot Bond | 129.49000 | 0.00000 | 129.93000 | | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 123.98935 | 5.64500 | 123.81149 | 5.69500 | | 10,663,084,100.00 | 86,000 | 93,086,000.00 | |
| WS05 | On 01/08/2018 | Spot Bond | 246.95694 | 0.24000 | 246.93391 | -0.24000 | | 222,261,246,000.00 | 900,000 | 30,900,000.00 | |

| 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 | 109.88172 | 5.68500 | 109.76142 | 5.73500 | | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 113.63212 | 6.13500 | 113.28839 | 6.22000 | | | 17,044,818,000.00 | | 150,000 | 80,150,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 116.11589 | 6.44000 | 115.55813 | 6.54000 | | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 116.09698 | 6.71500 | 115.47437 | 6.81500 | | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 117.28694 | 6.74000 | 116.56267 | 6.84500 | | | | 0.00 | 0 | 0.00 |
| Z006 | On 31/08/2013 | Spot Bond | 98.02458 | 5.18000 | 98.01282 | 5.17500 | | | | 0.00 | 0 | 0.00 |
| Z009 | On 30/11/2013 | Spot Bond | 96.75697 | 5.24000 | 96.74624 | 5.23500 | | | | 0.00 | 0 | 0.00 |
| Z014 | On 30/06/2015 | Spot Bond | 89.15681 | 5.23500 | 89.04756 | 5.28500 | | | | 0.00 | 0 | 0.00 |
| Z018 | On 31/03/2014 | Spot Bond | 95.11569 | 5.23000 | 95.10678 | 5.22500 | | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | 93.87967 | 5.24000 | 93.87185 | 5.23500 | | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 87.93198 | 5.16500 | 87.81155 | 5.21500 | | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 91.91824 | 5.22000 | 91.91249 | 5.21500 | | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 89.14409 | 5.23500 | 89.03473 | 5.28500 | | | | 0.00 | 0 | 75,000,000.00 |
| Z083 | On 30/09/2019 | Spot Bond | 68.95901 | 5.83000 | 68.51624 | 5.93000 | | | | 0.00 | 0 | 0.00 |
| ZA001 | On 01/09/2016 | Spot Bond | 100.00000 | 9.52735 | 100.00000 | 9.50928 | | | | 0.00 | 0 | 0.00 |
| ZA002 | On 16/08/2024 | Spot Bond | 100.00000 | 0.03836 | 100.00000 | 0.03829 | | | | 0.00 | 0 | 0.00 |
| ZA003 | On 01/09/2016 | Spot Bond | 100.00000 | 9.52735 | 100.00000 | 9.50928 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA007 | On 31/03/2015 | Spot Bond | 100.00000 | 25.52773 | 100.00000 | 25.47929 | | | 0.00 | 0 | 0.00 |
| ZA008 | On 19/03/2015 | Spot Bond | 100.00000 | 26.11614 | 100.00000 | 26.06659 | | | 0.00 | 0 | 0.00 |
| ZA009 | On 22/04/2015 | Spot Bond | 100.00000 | 24.48318 | 100.00000 | 24.43673 | | | 0.00 | 0 | 0.00 |
| ZA010 | On 22/04/2015 | Spot Bond | 100.00000 | 24.48318 | 100.00000 | 24.43673 | | | 0.00 | 0 | 0.00 |
| ZA011 | On 20/05/2015 | Spot Bond | 100.00000 | 23.21535 | 100.00000 | 23.17130 | | | 0.00 | 0 | 0.00 |
| ZA012 | On 20/05/2015 | Spot Bond | 100.00000 | 23.21535 | 100.00000 | 23.17130 | | | 0.00 | 0 | 0.00 |
| ZA013 | On 18/06/2015 | Spot Bond | 100.00000 | 21.97140 | 100.00000 | 21.92971 | | | 0.00 | 0 | 0.00 |
| ZA014 | On 18/06/2015 | Spot Bond | 100.00000 | 21.97140 | 100.00000 | 21.92971 | | | 0.00 | 0 | 0.00 |
| ZA015 | On 20/07/2015 | Spot Bond | 100.00000 | 20.67598 | 100.00000 | 20.63675 | | | 0.00 | 0 | 0.00 |
| ZA016 | On 20/07/2015 | Spot Bond | 100.00000 | 20.67598 | 100.00000 | 20.63675 | | | 0.00 | 0 | 0.00 |
| ZA017 | On 20/08/2015 | Spot Bond | 100.00000 | 19.49392 | 100.00000 | 19.45693 | | | 0.00 | 0 | 0.00 |
| ZA018 | On 20/08/2015 | Spot Bond | 100.00000 | 19.49392 | 100.00000 | 19.45693 | | | 0.00 | 0 | 0.00 |
| ZA019 | On 21/09/2015 | Spot Bond | 100.00000 | 18.34457 | 100.00000 | 18.30976 | | | 0.00 | 0 | 0.00 |
| ZA020 | On 21/09/2015 | Spot Bond | 100.00000 | 18.34457 | 100.00000 | 18.30976 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 17.36161 | 100.00000 | 17.32867 | | | 0.00 | 0 | 0.00 |
| ZA022 | On 18/11/2015 | Spot Bond | 100.00000 | 16.43132 | 100.00000 | 16.40015 | | | 0.00 | 0 | 0.00 |
| ZA023 | On 20/04/2016 | Spot Bond | 100.00000 | 12.28817 | 100.00000 | 12.26486 | | | 0.00 | 0 | 0.00 |
| ZA024 | On 20/05/2016 | Spot Bond | 100.00000 | 11.60767 | 100.00000 | 11.58565 | | | 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 | 10.92329 | 100.00000 | 10.90257 | | | 0.00 | 0 | 0.00 |
| ZA026 | On 21/06/2016 | Spot Bond | 100.00000 | 10.92329 | 100.00000 | 10.90257 | | | 0.00 | 0 | 0.00 |
| ZA027 | On 20/07/2016 | Spot Bond | 100.00000 | 10.33799 | 100.00000 | 10.31837 | | | 0.00 | 0 | 0.00 |
| ZA028 | On 19/08/2016 | Spot Bond | 100.00000 | 9.76549 | 100.00000 | 9.74696 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 9.18972 | 100.00000 | 9.17228 | | | 0.00 | 0 | 0.00 |

Total for j-Bonds : **1,037,994,487,780,570.00** **1,955,270,511** **95 451 725 880.00**

Grand Total: **17,995,432,440,520.00** **155,586,414** **95 453 683 303.00**