



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 02/05/2013

| 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 | | | 9.01290 | 9.01290 | 9.03170 | 9.03170 | | 12.23 | 103,350,924.30 | 11,467 | 490,758.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.70 | Call | 354.40660 | 0.35441 | 372.70580 | 0.37271 | 354.407 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.70 | Put | 41.50660 | 0.04151 | 41.00580 | 0.04101 | 41.507 | 12.23 | 0.00 | 0 | 45,201.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 323.28240 | 0.32328 | 341.21130 | 0.34121 | 323.282 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 50.38240 | 0.05038 | 49.51130 | 0.04951 | 50.382 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 308.22020 | 0.30822 | 325.93490 | 0.32593 | 308.220 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 55.32020 | 0.05532 | 54.23490 | 0.05423 | 55.320 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.80 | Call | 279.15460 | 0.27915 | 296.38430 | 0.29638 | 279.155 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.80 | Put | 66.25460 | 0.06625 | 64.68430 | 0.06468 | 66.255 | 12.23 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.68 | Call | 370.44370 | 0.37044 | 388.90010 | 0.38890 | 370.444 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.68 | Put | 37.54370 | 0.03754 | 37.20010 | 0.03720 | 37.544 | 12.23 | 0.00 | 0 | 145.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.00 | Call | 157.34750 | 0.15735 | 171.04980 | 0.17105 | 157.348 | 12.23 | 0.00 | 0 | 27,750.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.00 | Put | 144.44750 | 0.14445 | 139.34980 | 0.13935 | 144.448 | 12.23 | 0.00 | 0 | 42,550.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.03 | Call | 144.15880 | 0.14416 | 157.25000 | 0.15725 | 144.159 | 12.35 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.03 | Put | 161.25880 | 0.16126 | 155.55000 | 0.15555 | 161.259 | 12.35 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 315.70840 | 0.31571 | 333.53210 | 0.33353 | 315.708 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 52.80840 | 0.05281 | 51.83210 | 0.05183 | 52.808 | 12.23 | 0.00 | 0 | 500.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.10 | Call | 116.93960 | | 0.11694 | 128.57530 | 0.12858 | 116.940 | 12.63 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.10 | Put | 204.03960 | | 0.20404 | 196.87530 | 0.19688 | 204.040 | 12.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.15 | Call | 100.32430 | | 0.10032 | 110.92610 | 0.11093 | 100.324 | 12.84 | 0.00 | 0 | 25,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.15 | Put | 237.42430 | | 0.23742 | 229.22610 | 0.22923 | 237.424 | 12.84 | 0.00 | 0 | 3,400.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.85 | Call | 244.92080 | | 0.24492 | 261.43280 | 0.26143 | 244.921 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.85 | Put | 82.02080 | | 0.08202 | 79.73280 | 0.07973 | 82.021 | 12.23 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.20 | Call | 85.83940 | | 0.08584 | 95.43200 | 0.09543 | 85.839 | 13.04 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.20 | Put | 272.93940 | | 0.27294 | 263.73200 | 0.26373 | 272.939 | 13.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.25 | Call | 73.27790 | | 0.07328 | 81.90480 | 0.08190 | 73.278 | 13.24 | 0.00 | 0 | 88,101.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.25 | Put | 310.37790 | | 0.31038 | 300.20480 | 0.30020 | 310.378 | 13.24 | 0.00 | 0 | 1,400.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.04 | Call | 139.97130 | | 0.13997 | 0.00000 | 0.00000 | 139.971 | 12.39 | 1,959,598.20 | 14,000 | 14,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.04 | Put | 167.07130 | | 0.16707 | 0.00000 | 0.00000 | 167.071 | 12.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.30 | Call | 62.43790 | | 0.06244 | 70.14950 | 0.07015 | 62.438 | 13.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.30 | Put | 349.53790 | | 0.34954 | 338.44950 | 0.33845 | 349.538 | 13.44 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.35 | Call | 53.12120 | | 0.05312 | 59.97960 | 0.05998 | 53.121 | 13.64 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.35 | Put | 390.22120 | | 0.39022 | 378.27960 | 0.37828 | 390.221 | 13.64 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.18 | Call | 91.39040 | | 0.09139 | 101.38300 | 0.10138 | 91.390 | 12.96 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.18 | Put | 258.49040 | | 0.25849 | 249.68300 | 0.24968 | 258.490 | 12.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.50 | Call | 33.02280 | | 0.03302 | 37.78540 | 0.03779 | 33.023 | 14.32 | 363.25 | 11 | 8,500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.50 | Put | 520.12280 | | 0.52012 | 506.08540 | 0.50609 | 520.123 | 14.32 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.70 | Call | 18.53050 | | 0.01853 | 21.49850 | 0.02150 | 18.530 | 15.40 | 0.00 | 0 | 55,300.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.70 | Put | 705.63050 | | 0.70563 | 689.79850 | 0.68980 | 705.631 | 15.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.28 | Call | 66.58090 | | 0.06658 | 74.65100 | 0.07465 | 66.581 | 13.36 | 0.00 | 0 | 100.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.28 | Put | 333.68090 | | 0.33368 | 322.95100 | 0.32295 | 333.681 | 13.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.89 | Call | 11.07370 | | 0.01107 | 12.97460 | 0.01297 | 11.074 | 16.43 | 0.00 | 0 | 600.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.89 | Put | 888.17370 | | 0.88817 | 871.27460 | 0.87127 | 888.174 | 16.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.00 | Call | 8.22270 | | 0.00822 | 9.76120 | 0.00976 | 8.223 | 16.98 | 0.00 | 0 | 39,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.00 | Put | 995.32270 | | 0.99532 | 978.06120 | 0.97806 | 995.323 | 16.98 | 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 | 9.40 | Call | 45.14270 | 0.04514 | 51.21270 | 0.05121 | 45.143 | 13.84 | 0.00 | 0 | 19,600.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.40 | Put | 432.24270 | 0.43224 | 419.51270 | 0.41951 | 432.243 | 13.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.85 | Call | 1.09490 | 0.00109 | 1.43060 | 0.00143 | 1.095 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.85 | Put | 1,838.19490 | 1.83819 | 1,819.73060 | 1.81973 | 1,838.195 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 11.00 | Call | 0.61780 | 0.00062 | 0.78640 | 0.00079 | 0.618 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 11.00 | Put | 1,987.71780 | 1.98772 | 1,969.08640 | 1.96909 | 1,987.718 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.85 | Call | 12.30380 | 0.01230 | 14.38930 | 0.01439 | 12.304 | 16.21 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.85 | Put | 849.40380 | 0.84940 | 832.68930 | 0.83269 | 849.404 | 16.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.50 | Call | 527.30820 | 0.52731 | 546.50680 | 0.54651 | 527.308 | 12.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.50 | Put | 14.40820 | 0.01441 | 14.80680 | 0.01481 | 14.408 | 12.41 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.60 | Call | 437.43330 | 0.43743 | 456.35170 | 0.45635 | 437.433 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.60 | Put | 24.53330 | 0.02453 | 24.65170 | 0.02465 | 24.533 | 12.23 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.25 | Call | 4.34320 | 0.00434 | 5.32520 | 0.00533 | 4.343 | 18.20 | 0.00 | 0 | 88,101.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.25 | Put | 1,241.44320 | 1.24144 | 1,223.62520 | 1.22363 | 1,241.443 | 18.20 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 7.20 | Call | 1,812.92950 | 1.81293 | 1,831.74180 | 1.83174 | 1,812.930 | 18.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 7.20 | Put | 0.02950 | 0.00003 | 0.04180 | 0.00004 | 0.030 | 18.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | | | 9.12460 | 9.12460 | 9.14400 | 9.14400 | | 13.33 | 6,387,220.00 | 700 | 59,851.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.20 | Call | 268.94530 | 0.26895 | 280.03330 | 0.28003 | 268.945 | 13.63 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.20 | Put | 344.34530 | 0.34435 | 336.03330 | 0.33603 | 344.345 | 13.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.40 | Call | 202.76470 | 0.20276 | 212.32660 | 0.21233 | 202.765 | 14.22 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.40 | Put | 478.16470 | 0.47816 | 468.32660 | 0.46833 | 478.165 | 14.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.75 | Call | 506.64170 | 0.50664 | 521.59390 | 0.52159 | 506.642 | 12.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.75 | Put | 132.04170 | 0.13204 | 127.59390 | 0.12759 | 132.042 | 12.84 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.00 | Call | 358.67760 | 0.35868 | 372.56960 | 0.37257 | 358.678 | 13.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.00 | Put | 234.07760 | 0.23408 | 228.56960 | 0.22857 | 234.078 | 13.19 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.66 | Call | 141.50790 | 0.14151 | 148.82020 | 0.14882 | 141.508 | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.66 | Put | 676.90790 | 0.67691 | 664.82020 | 0.66482 | 676.908 | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Call | 233.57320 | 0.23357 | 243.87980 | 0.24388 | 233.573 | 13.93 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Put | 408.97320 | | 0.40897 | 399.87980 | 0.39988 | 408.973 | 13.93 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.35 | Call | 217.63010 | | 0.21763 | 227.55840 | 0.22756 | 217.630 | 14.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.35 | Put | 443.03010 | | 0.44303 | 433.55840 | 0.43356 | 443.030 | 14.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.20 | Call | 71.99800 | | 0.07200 | 76.15070 | 0.07615 | 71.998 | 16.92 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.20 | Put | 1,147.39800 | | 1.14740 | 1,132.15070 | 1.13215 | 1,147.398 | 16.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.64 | Call | 145.33610 | | 0.14534 | 152.79740 | 0.15280 | 145.336 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.64 | Put | 660.73610 | | 0.66074 | 648.79740 | 0.64880 | 660.736 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.65 | Call | 143.40770 | | 0.14341 | 150.79520 | 0.15080 | 143.408 | 15.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.65 | Put | 668.80770 | | 0.66881 | 656.79520 | 0.65680 | 668.808 | 15.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 11.00 | Call | 34.40280 | | 0.03440 | 34.09840 | 0.03410 | 34.403 | 20.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 11.00 | Put | 1,909.80280 | | 1.90980 | 1,890.09840 | 1.89010 | 1,909.803 | 20.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Call | 110.32300 | | 0.11032 | 116.36560 | 0.11637 | 110.323 | 15.69 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Put | 835.72300 | | 0.83572 | 822.36560 | 0.82237 | 835.723 | 15.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.90 | Call | 103.48680 | | 0.10349 | 109.23310 | 0.10923 | 103.487 | 15.86 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.90 | Put | 878.88680 | | 0.87889 | 865.23310 | 0.86523 | 878.887 | 15.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.50 | Call | 694.85860 | | 0.69486 | 712.82140 | 0.71282 | 694.859 | 12.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.50 | Put | 70.25860 | | 0.07026 | 68.82140 | 0.06882 | 70.259 | 12.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.70 | Call | 540.46460 | | 0.54046 | 555.63280 | 0.55563 | 540.465 | 12.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.70 | Put | 115.86460 | | 0.11586 | 111.63280 | 0.11163 | 115.865 | 12.77 | 0.00 | 0 | 12,000.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.32 | Call | 62.86860 | | 0.06287 | 66.55720 | 0.06656 | 62.869 | 17.34 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.32 | Put | 1,258.26860 | | 1.25827 | 1,242.55720 | 1.24256 | 1,258.269 | 17.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 7.30 | Call | 1,827.95420 | | 1.82795 | 1,847.25820 | 1.84726 | 1,827.954 | 16.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 7.30 | Put | 3.35420 | | 0.00335 | 3.25820 | 0.00326 | 3.354 | 16.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | | | 9.22800 | | 9.22800 | 9.24800 | 9.24800 | | 14.09 | 138,420.00 | 15 | 22,931.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Call | 554.12240 | | 0.55412 | 567.83690 | 0.56784 | 554.122 | 13.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Put | 254.02240 | | 0.25402 | 247.73690 | 0.24774 | 254.022 | 13.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Call | 527.17050 | | 0.52717 | 540.72760 | 0.54073 | 527.171 | 13.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Put | 277.07050 | | 0.27707 | 270.62760 | 0.27063 | 277.070 | 13.66 | 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 | 9.03 | Call | 501.31790 | | 0.50132 | 514.72370 | 0.51472 | 501.318 | 13.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.03 | Put | 301.21790 | | 0.30122 | 294.62370 | 0.29462 | 301.218 | 13.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.20 | Call | 420.47550 | | 0.42048 | 433.39470 | 0.43339 | 420.476 | 14.09 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.20 | Put | 392.47550 | | 0.39248 | 385.39470 | 0.38539 | 392.476 | 14.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Call | 569.64220 | | 0.56964 | 583.44920 | 0.58345 | 569.642 | 13.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Put | 241.64220 | | 0.24164 | 235.44920 | 0.23545 | 241.642 | 13.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.70 | Call | 258.33440 | | 0.25833 | 267.52720 | 0.26753 | 258.334 | 15.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.70 | Put | 730.33440 | | 0.73033 | 719.52720 | 0.71953 | 730.334 | 15.40 | 0.00 | 0 | 400.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.80 | Call | 235.53510 | | 0.23554 | 244.14690 | 0.24415 | 235.535 | 15.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.80 | Put | 807.53510 | | 0.80754 | 796.14690 | 0.79615 | 807.535 | 15.68 | 0.00 | 0 | 400.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Call | 515.60900 | | 0.51561 | 529.09750 | 0.52910 | 515.609 | 13.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Put | 287.60900 | | 0.28761 | 281.09750 | 0.28110 | 287.609 | 13.71 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.30 | Call | 152.05620 | | 0.15206 | 158.36100 | 0.15836 | 152.056 | 17.10 | 0.00 | 0 | 400.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.30 | Put | 1,224.05620 | | 1.22406 | 1,210.36100 | 1.21036 | 1,224.056 | 17.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.00 | Call | 89.28890 | | 0.08929 | 93.45090 | 0.09345 | 89.289 | 19.07 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.00 | Put | 1,861.28890 | | 1.86129 | 1,845.45090 | 1.84545 | 1,861.289 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Call | 260.75380 | | 0.26075 | 270.05820 | 0.27006 | 260.754 | 15.37 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Put | 722.75380 | | 0.72275 | 712.05820 | 0.71206 | 722.754 | 15.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Call | 1,273.58330 | | 1.27358 | 1,292.96310 | 1.29296 | 1,273.583 | 14.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Put | 45.58330 | | 0.04558 | 44.96310 | 0.04496 | 45.583 | 14.22 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Call | 659.12060 | | 0.65912 | 676.27980 | 0.67628 | 659.121 | 13.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Put | 181.12060 | | 0.18112 | 178.27980 | 0.17828 | 181.121 | 13.23 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Call | 155.91050 | | 0.15591 | 162.33540 | 0.16234 | 155.910 | 17.02 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Put | 1,197.91050 | | 1.19791 | 1,184.33540 | 1.18434 | 1,197.911 | 17.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 7.40 | Call | 1,843.29230 | | 1.84329 | 1,862.85800 | 1.86286 | 1,843.292 | 15.78 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 7.40 | Put | 15.29230 | | 0.01529 | 14.85800 | 0.01486 | 15.292 | 15.78 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | | | 9.33780 | | 9.33780 | 9.35890 | 9.35890 | | 14.68 | 0.00 | 0 | 1,900.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.20 | Call | 1,232.10120 | | 1.23210 | 1,252.03210 | 1.25203 | 1,232.101 | 13.88 | 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 | 94.30120 | | 0.09430 | 93.13210 | 0.09313 | 94.301 | 13.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.70 | Call | 847.56910 | | 0.84757 | 865.15300 | 0.86515 | 847.569 | 13.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.70 | Put | 209.76910 | | 0.20977 | 206.25300 | 0.20625 | 209.769 | 13.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.59 | Call | 424.34450 | | 0.42434 | 436.42340 | 0.43642 | 424.344 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.59 | Put | 676.54450 | | 0.67654 | 667.52340 | 0.66752 | 676.544 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.60 | Call | 421.16970 | | 0.42117 | 433.20580 | 0.43321 | 421.170 | 15.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.60 | Put | 683.36970 | | 0.68337 | 674.30580 | 0.67431 | 683.370 | 15.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 7.70 | Call | 1,681.35560 | | 1.68136 | 1,701.33140 | 1.70133 | 1,681.356 | 14.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 7.70 | Put | 43.55560 | | 0.04356 | 42.43140 | 0.04243 | 43.556 | 14.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.50 | Call | 225.97560 | | 0.22598 | 233.83850 | 0.23384 | 225.976 | 17.55 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.50 | Put | 1,388.17560 | | 1.38818 | 1,374.93850 | 1.37494 | 1,388.176 | 17.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.00 | Call | 167.39130 | | 0.16739 | 173.49360 | 0.17349 | 167.391 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.00 | Put | 1,829.59130 | | 1.82959 | 1,814.59360 | 1.81459 | 1,829.591 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.25 | Call | 549.87840 | | 0.54988 | 563.59410 | 0.56359 | 549.878 | 14.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.25 | Put | 462.07840 | | 0.46208 | 454.69410 | 0.45469 | 462.078 | 14.57 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.25 | Call | 151.12150 | | 0.15112 | 153.98740 | 0.15399 | 151.121 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.25 | Put | 2,063.32150 | | 2.06332 | 2,045.08740 | 2.04509 | 2,063.321 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.61 | Call | 418.01810 | | 0.41802 | 430.01140 | 0.43001 | 418.018 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.61 | Put | 690.21810 | | 0.69022 | 681.11140 | 0.68111 | 690.218 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.41500 | | 9.41500 | 9.43610 | 9.43610 | | 15.23 | 0.00 | 0 | 3,230.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.60 | Call | 537.43460 | | 0.53743 | 549.80000 | 0.54980 | 537.435 | 15.64 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.60 | Put | 722.43460 | | 0.72243 | 713.70000 | 0.71370 | 722.435 | 15.64 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.61 | Call | 534.04150 | | 0.53404 | 546.36560 | 0.54637 | 534.042 | 15.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.61 | Put | 729.04150 | | 0.72904 | 720.26560 | 0.72027 | 729.041 | 15.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.59 | Call | 540.85200 | | 0.54085 | 553.25480 | 0.55325 | 540.852 | 15.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.59 | Put | 715.85200 | | 0.71585 | 707.15480 | 0.70715 | 715.852 | 15.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 9.50440 | | 9.50440 | 9.52460 | 9.52460 | | 15.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Call | 1,244.42460 | | 1.24442 | 1,259.26060 | 1.25926 | 1,244.425 | 14.47 | 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 |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Put | 290.02460 | | 0.29002 | 284.66060 | 0.28466 | 290.025 | 14.47 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Call | 724.51730 | | 0.72452 | 735.18150 | 0.73518 | 724.517 | 15.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Put | 820.11730 | | 0.82012 | 810.58150 | 0.81058 | 820.117 | 15.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Call | 1,664.67140 | | 1.66467 | 1,681.60710 | 1.68161 | 1,664.671 | 14.83 | 0.00 | 0 | 200.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Put | 160.27140 | | 0.16027 | 157.00710 | 0.15701 | 160.271 | 14.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Call | 1,316.56610 | | 1.31657 | 1,331.82440 | 1.33182 | 1,316.566 | 14.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Put | 262.16610 | | 0.26217 | 257.22440 | 0.25722 | 262.166 | 14.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Call | 1,280.24560 | | 1.28025 | 1,295.29300 | 1.29529 | 1,280.246 | 14.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Put | 275.84560 | | 0.27585 | 270.69300 | 0.27069 | 275.846 | 14.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | | | 10.35430 | | 10.35430 | 10.36330 | 10.36330 | | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.15 | Call | 1,705.31540 | | 1.70532 | 1,711.41570 | 1.71142 | 1,705.315 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.15 | Put | 501.01540 | | 0.50102 | 498.11570 | 0.49812 | 501.015 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.20 | Call | 1,675.36700 | | 1.67537 | 1,681.35190 | 1.68135 | 1,675.367 | 15.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.20 | Put | 521.06700 | | 0.52107 | 518.05190 | 0.51805 | 521.067 | 15.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.25 | Call | 1,645.86600 | | 1.64587 | 1,651.72870 | 1.65173 | 1,645.866 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.25 | Put | 541.56600 | | 0.54157 | 538.42870 | 0.53843 | 541.566 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | | | 9.01290 | | 9.01290 | 9.03170 | 9.03170 | | 12.23 | 45,064.50 | 5 | 864.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 32,328.24250 | | 0.32328 | 34,121.12540 | 0.34121 | 32,328.243 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 5,038.24250 | | 0.05038 | 4,951.12540 | 0.04951 | 5,038.243 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 31,570.83880 | | 0.31571 | 33,353.20530 | 0.33353 | 31,570.839 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 5,280.83880 | | 0.05281 | 5,183.20530 | 0.05183 | 5,280.839 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 30,822.02480 | | 0.30822 | 32,593.48610 | 0.32593 | 30,822.025 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 5,532.02480 | | 0.05532 | 5,423.48610 | 0.05423 | 5,532.025 | 12.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | | | 9.12460 | | 9.12460 | 9.14400 | 9.14400 | | 13.33 | 0.00 | 0 | 12.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.89 | Call | 41,940.83180 | | 0.41941 | 43,376.70390 | 0.43377 | 41,940.832 | 13.04 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.89 | Put | 18,480.83180 | | 0.18481 | 17,976.70390 | 0.17977 | 18,480.832 | 13.04 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.90 | Call | 41,360.27620 | | 0.41360 | 42,792.00210 | 0.42792 | 41,360.276 | 13.05 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.90 | Put | 18,900.27620 | | 0.18900 | 18,392.00210 | 0.18392 | 18,900.276 | 13.05 | 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 16/09/2013 | Foreign Exchange Future | 8.91 | Call | 40,785.62560 | | 0.40786 | 42,212.99440 | 0.42213 | 40,785.626 | 13.07 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.91 | Put | 19,325.62560 | | 0.19326 | 18,812.99440 | 0.18813 | 19,325.626 | 13.07 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | | | 9.22800 | | 9.22800 | 9.24800 | 9.24800 | | 14.09 | | 0.00 | 0 | 5.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.49 | Call | 31,619.60290 | | 0.31620 | 32,672.52240 | 0.32673 | 31,619.603 | 14.84 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.49 | Put | 57,819.60290 | | 0.57820 | 56,872.52240 | 0.56873 | 57,819.603 | 14.84 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.50 | Call | 31,312.20770 | | 0.31312 | 32,360.49870 | 0.32360 | 31,312.208 | 14.86 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.50 | Put | 58,512.20770 | | 0.58512 | 57,560.49870 | 0.57560 | 58,512.208 | 14.86 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.51 | Call | 31,008.28330 | | 0.31008 | 32,051.39860 | 0.32051 | 31,008.283 | 14.89 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.51 | Put | 59,208.28330 | | 0.59208 | 58,251.39860 | 0.58251 | 59,208.283 | 14.89 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | | | 13.97680 | | 13.97680 | 14.04450 | 14.04450 | | 11.74 | | 10,496,576.80 | 751 | 18,091.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 12.00 | Call | 1,978.32580 | | 1.97833 | 2,045.56240 | 2.04556 | 1,978.326 | 17.70 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 12.00 | Put | 1.52580 | | 0.00153 | 1.06240 | 0.00106 | 1.526 | 17.70 | | 0.00 | 0 | 699.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.00 | Call | 994.45440 | | 0.99445 | 1,059.36480 | 1.05936 | 994.454 | 13.83 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.00 | Put | 17.65440 | | 0.01765 | 14.86480 | 0.01486 | 17.654 | 13.83 | | 0.00 | 0 | 699.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.79 | Call | 331.65820 | | 0.33166 | 370.74840 | 0.37075 | 331.658 | 11.89 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.79 | Put | 144.85820 | | 0.14486 | 116.24840 | 0.11625 | 144.858 | 11.89 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.34 | Call | 96.56220 | | 0.09656 | 107.20620 | 0.10721 | 96.562 | 12.11 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.34 | Put | 459.76220 | | 0.45976 | 402.70620 | 0.40271 | 459.762 | 12.11 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.80 | Call | 31.62630 | | 0.03163 | 30.70920 | 0.03071 | 31.626 | 13.15 | | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.80 | Put | 854.82630 | | 0.85483 | 786.20920 | 0.78621 | 854.826 | 13.15 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.80 | Call | 325.30770 | | 0.32531 | 363.89370 | 0.36389 | 325.308 | 11.88 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.80 | Put | 148.50770 | | 0.14851 | 119.39370 | 0.11939 | 148.508 | 11.88 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.81 | Call | 319.02120 | | 0.31902 | 357.10430 | 0.35710 | 319.021 | 11.87 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.81 | Put | 152.22120 | | 0.15222 | 122.60430 | 0.12260 | 152.221 | 11.87 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 15.30 | Call | 14.81150 | | 0.01481 | 15.31610 | 0.01532 | 14.812 | 15.62 | | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 15.30 | Put | 1,338.01150 | | 1.33801 | 1,270.81610 | 1.27082 | 1,338.011 | 15.62 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.40 | Call | 82.67350 | | 0.08267 | 91.57540 | 0.09158 | 82.674 | 12.17 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.40 | Put | 505.87350 | | 0.50587 | 447.07540 | 0.44708 | 505.873 | 12.17 | | 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 | 14.65 | Call | 41.44900 | | 0.04145 | 45.23260 | 0.04523 | 41.449 | 12.41 | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.65 | Put | 714.64900 | | 0.71465 | 650.73260 | 0.65073 | 714.649 | 12.41 | 0.00 | 0 | 200.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | | | 14.14320 | | 14.14320 | 14.21220 | 14.21220 | | 12.61 | 0.00 | 0 | 2,745.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.76 | Call | 231.18950 | | 0.23119 | 240.80780 | 0.24081 | 231.190 | 13.53 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.76 | Put | 847.98950 | | 0.84799 | 788.60780 | 0.78861 | 847.989 | 13.53 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.74 | Call | 236.09020 | | 0.23609 | 245.97260 | 0.24597 | 236.090 | 13.50 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.74 | Put | 832.89020 | | 0.83289 | 773.77260 | 0.77377 | 832.890 | 13.50 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.75 | Call | 233.62750 | | 0.23363 | 243.37710 | 0.24338 | 233.628 | 13.51 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.75 | Put | 840.42750 | | 0.84043 | 781.17710 | 0.78118 | 840.428 | 13.51 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | | | 14.29900 | | 14.29900 | 14.36950 | 14.36950 | | 13.09 | 0.00 | 0 | 972.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.91 | Call | 376.15260 | | 0.37615 | 381.40940 | 0.38141 | 376.153 | 13.90 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.91 | Put | 987.15260 | | 0.98715 | 921.90940 | 0.92191 | 987.153 | 13.90 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.89 | Call | 381.67830 | | 0.38168 | 387.12850 | 0.38713 | 381.678 | 13.87 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.89 | Put | 972.67830 | | 0.97268 | 907.62850 | 0.90763 | 972.678 | 13.87 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.90 | Call | 378.90540 | | 0.37891 | 384.25610 | 0.38426 | 378.905 | 13.89 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.90 | Put | 979.90540 | | 0.97991 | 914.75610 | 0.91476 | 979.905 | 13.89 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | | | 14.46650 | | 14.46650 | 14.53830 | 14.53830 | | 13.60 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.31 | Call | 804.05740 | | 0.80406 | 824.90350 | 0.82490 | 804.057 | 13.48 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.31 | Put | 647.55740 | | 0.64756 | 596.60350 | 0.59660 | 647.557 | 13.48 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.29 | Call | 813.38130 | | 0.81338 | 834.58900 | 0.83459 | 813.381 | 13.47 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.29 | Put | 636.88130 | | 0.63688 | 586.28900 | 0.58629 | 636.881 | 13.47 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.30 | Call | 808.70790 | | 0.80871 | 829.73170 | 0.82973 | 808.708 | 13.48 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.30 | Put | 642.20790 | | 0.64221 | 591.43170 | 0.59143 | 642.208 | 13.48 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | | | 0.09200 | | 0.09200 | 0.09280 | 0.09280 | | 19.52 | 0.00 | 0 | 16,563.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.09 | Call | 356.18480 | | 0.00356 | 418.73830 | 0.00419 | 356.185 | 19.52 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.09 | Put | 156.18480 | | 0.00156 | 138.73830 | 0.00139 | 156.185 | 19.52 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.10 | Call | 43.87430 | | 0.00044 | 61.29800 | 0.00061 | 43.874 | 21.23 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.10 | Put | 843.87430 | | 0.00844 | 781.29800 | 0.00781 | 843.874 | 21.23 | 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 | 0.11 | Call | 3.51830 | | 0.00004 | 6.31530 | 0.00006 | 3.518 | 23.26 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.11 | Put | 1,803.51830 | | 0.01804 | 1,726.31530 | 0.01726 | 1,803.518 | 23.26 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | | | 0.09320 | | 0.09320 | 0.09400 | 0.09400 | | 20.13 | 2,330.00 | 25 | 457.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.09 | Call | 597.06420 | | 0.00597 | 649.29350 | 0.00649 | 597.064 | 18.67 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.09 | Put | 277.06420 | | 0.00277 | 249.29350 | 0.00249 | 277.064 | 18.67 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.10 | Call | 210.25930 | | 0.00210 | 234.61110 | 0.00235 | 210.259 | 20.13 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.10 | Put | 890.25930 | | 0.00890 | 834.61110 | 0.00835 | 890.259 | 20.13 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.11 | Call | 71.13490 | | 0.00071 | 81.41440 | 0.00081 | 71.135 | 21.93 | 0.00 | 0 | 0.00 |
| ¥ / R | On 16/09/2013 | Foreign Exchange Future | 0.11 | Put | 1,751.13490 | | 0.01751 | 1,681.41440 | 0.01681 | 1,751.135 | 21.93 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | | | 11.78640 | | 11.78640 | 11.90440 | 11.90440 | | 11.77 | 27,368,020.80 | 2,322 | 73,823.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.40 | Call | 439.26180 | | 0.43926 | 538.70540 | 0.53871 | 439.262 | 11.68 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.40 | Put | 52.86180 | | 0.05286 | 34.30540 | 0.03431 | 52.862 | 11.68 | 0.00 | 0 | 28,800.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.70 | Call | 235.17550 | | 0.23518 | 311.96870 | 0.31197 | 235.175 | 11.74 | 0.00 | 0 | 17,000.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.70 | Put | 148.77550 | | 0.14878 | 107.56870 | 0.10757 | 148.775 | 11.74 | 0.00 | 0 | 8,500.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.80 | Call | 183.25100 | | 0.18325 | 251.00210 | 0.25100 | 183.251 | 11.77 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.80 | Put | 196.85100 | | 0.19685 | 146.60210 | 0.14660 | 196.851 | 11.77 | 0.00 | 0 | 600.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.10 | Call | 84.67910 | | 0.08468 | 121.13960 | 0.12114 | 84.679 | 12.50 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.10 | Put | 398.27910 | | 0.39828 | 316.73960 | 0.31674 | 398.279 | 12.50 | 0.00 | 0 | 8,500.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.20 | Call | 64.28110 | | 0.06428 | 93.08550 | 0.09309 | 64.281 | 12.74 | 0.00 | 0 | 34,000.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.20 | Put | 477.88110 | | 0.47788 | 388.68550 | 0.38869 | 477.881 | 12.74 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.50 | Call | 27.05040 | | 0.02705 | 39.93870 | 0.03994 | 27.050 | 13.46 | 0.00 | 0 | 600.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.50 | Put | 740.65040 | | 0.74065 | 635.53870 | 0.63554 | 740.650 | 13.46 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.26 | Call | 555.47260 | | 0.55547 | 663.41940 | 0.66342 | 555.473 | 11.66 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.26 | Put | 29.07260 | | 0.02907 | 19.01940 | 0.01902 | 29.073 | 11.66 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.63 | Call | 18.32700 | | 0.01833 | 27.05150 | 0.02705 | 18.327 | 13.76 | 0.00 | 0 | 17,000.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.63 | Put | 861.92700 | | 0.86193 | 752.65150 | 0.75265 | 861.927 | 13.76 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.75 | Call | 12.74870 | | 0.01275 | 18.71890 | 0.01872 | 12.749 | 14.04 | 0.00 | 0 | 17,000.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.75 | Put | 976.34870 | | 0.97635 | 864.31890 | 0.86432 | 976.349 | 14.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.24 | Call | 572.91550 | | 0.57292 | 682.24540 | 0.68225 | 572.916 | 11.65 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.24 | Put | 26.51550 | | 0.02652 | 17.84540 | 0.01785 | 26.516 | 11.65 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.25 | Call | 564.17100 | | 0.56417 | 672.82290 | 0.67282 | 564.171 | 11.65 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.25 | Put | 27.77100 | | 0.02777 | 18.42290 | 0.01842 | 27.771 | 11.65 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | | | 11.94110 | | 11.94110 | 12.06090 | 12.06090 | | 12.86 | 0.00 | 0 | 19,996.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.10 | Call | 311.58830 | | 0.31159 | 362.67300 | 0.36267 | 311.588 | 13.14 | 0.00 | 0 | 500.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.10 | Put | 470.48830 | | 0.47049 | 401.77300 | 0.40177 | 470.488 | 13.14 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.25 | Call | 260.94920 | | 0.26095 | 304.57430 | 0.30457 | 260.949 | 13.41 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.25 | Put | 569.84920 | | 0.56985 | 493.67430 | 0.49367 | 569.849 | 13.41 | 0.00 | 0 | 200.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.35 | Call | 231.56380 | | 0.23156 | 270.60910 | 0.27061 | 231.564 | 13.60 | 0.00 | 0 | 200.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.35 | Put | 640.46380 | | 0.64046 | 559.70910 | 0.55971 | 640.464 | 13.60 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.85 | Call | 128.45670 | | 0.12846 | 148.92550 | 0.14893 | 128.457 | 14.60 | 0.00 | 0 | 200.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.85 | Put | 1,037.35670 | | 1.03736 | 938.02550 | 0.93803 | 1,037.357 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.01 | Call | 346.10210 | | 0.34610 | 402.77750 | 0.40278 | 346.102 | 12.97 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.01 | Put | 415.00210 | | 0.41500 | 351.87750 | 0.35188 | 415.002 | 12.97 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 11.55 | Call | 587.10760 | | 0.58711 | 668.35920 | 0.66836 | 587.108 | 12.48 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 11.55 | Put | 196.00760 | | 0.19601 | 157.45920 | 0.15746 | 196.008 | 12.48 | 0.00 | 0 | 500.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 11.99 | Call | 354.21900 | | 0.35422 | 412.38540 | 0.41239 | 354.219 | 12.93 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 11.99 | Put | 403.11900 | | 0.40312 | 341.48540 | 0.34149 | 403.119 | 12.93 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.00 | Call | 350.13980 | | 0.35014 | 407.55840 | 0.40756 | 350.140 | 12.95 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.00 | Put | 409.03980 | | 0.40904 | 346.65840 | 0.34666 | 409.040 | 12.95 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | | | 12.08650 | | 12.08650 | 12.20740 | 12.20740 | | 13.55 | 0.00 | 0 | 665.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Call | 1,039.87300 | | 1.03987 | 1,134.94830 | 1.13495 | 1,039.873 | 12.88 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Put | 153.37300 | | 0.15337 | 127.54830 | 0.12755 | 153.373 | 12.88 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Call | 863.51040 | | 0.86351 | 951.42250 | 0.95142 | 863.510 | 12.87 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Put | 220.01040 | | 0.22001 | 187.02250 | 0.18702 | 220.010 | 12.87 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Call | 829.39590 | | 0.82940 | 915.74450 | 0.91574 | 829.396 | 12.87 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Put | 235.89590 | | 0.23590 | 201.34450 | 0.20134 | 235.896 | 12.87 | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-----------|-------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.54 | Call | 797.76370 | | 0.79776 | 880.81730 | 0.88082 | 797.764 | 12.91 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.54 | Put | 254.26370 | | 0.25426 | 216.41730 | 0.21642 | 254.264 | 12.91 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | | | 12.24290 | 12.24290 | | 12.36480 | 12.36480 | | 14.10 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Call | 544.21880 | | 0.54422 | 594.74540 | 0.59475 | 544.219 | 14.42 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Put | 801.31880 | | 0.80132 | 729.94540 | 0.72995 | 801.319 | 14.42 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Call | 540.69360 | | 0.54069 | 590.92900 | 0.59093 | 540.694 | 14.43 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Put | 807.79360 | | 0.80779 | 736.12900 | 0.73613 | 807.794 | 14.43 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Call | 547.76660 | | 0.54777 | 598.58070 | 0.59858 | 547.767 | 14.41 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Put | 794.86660 | | 0.79487 | 723.78070 | 0.72378 | 794.867 | 14.41 | 0.00 | 0 | 0.00 |
| 2025 | On 02/05/2013 | Bond Future | | | 118.66430 | 118.66430 | | 118.64901 | 118.64901 | | | 0.00 | 0 | 0.00 |
| 2025 | On 02/05/2013 | Bond Future | 113.41 | Call | 5,250.63000 | 5.25063 | 5,235.34000 | 5.23534 | 5,250.630 | | | 0.00 | 0 | 0.00 |
| 2025 | On 02/05/2013 | Bond Future | 113.41 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On 01/08/2013 | Bond Future | | | 119.17065 | 119.17065 | | 119.14488 | 119.14488 | | | 0.00 | 0 | 0.00 |
| 2025 | On 01/08/2013 | Bond Future | 117.99 | Call | 1,180.65000 | 1.18065 | 1,154.88000 | 1.15488 | 1,180.650 | | | 0.00 | 0 | 0.00 |
| 2025 | On 01/08/2013 | Bond Future | 117.99 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On 01/08/2013 | Bond Future | 118.00 | Call | 1,170.65000 | 1.17065 | 1,144.88000 | 1.14488 | 1,170.650 | | | 0.00 | 0 | 0.00 |
| 2025 | On 01/08/2013 | Bond Future | 118.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On 01/08/2013 | Bond Future | 118.01 | Call | 1,160.65000 | 1.16065 | 1,134.88000 | 1.13488 | 1,160.650 | | | 0.00 | 0 | 0.00 |
| 2025 | On 01/08/2013 | Bond Future | 118.01 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 02/05/2013 | Bond Future | | | 115.47814 | 115.47814 | | 115.46028 | 115.46028 | | | 0.00 | 0 | 0.00 |
| 2038 | On 02/05/2013 | Bond Future | 111.60 | Call | 3,873.66000 | 3.87366 | 3,855.80000 | 3.85580 | 3,873.660 | | | 0.00 | 0 | 0.00 |
| 2038 | On 02/05/2013 | Bond Future | 111.60 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 01/08/2013 | Bond Future | | | 115.80927 | 115.80927 | | 115.78104 | 115.78104 | | | 0.00 | 0 | 9.00 |
| 2038 | On 01/08/2013 | Bond Future | 114.99 | Call | 819.27000 | 0.81927 | 791.04000 | 0.79104 | 819.270 | | | 0.00 | 0 | 0.00 |
| 2038 | On 01/08/2013 | Bond Future | 114.99 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 01/08/2013 | Bond Future | 115.00 | Call | 809.27000 | 0.80927 | 781.04000 | 0.78104 | 809.270 | | | 0.00 | 0 | 0.00 |
| 2038 | On 01/08/2013 | Bond Future | 115.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|-------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 2038 | On 01/08/2013 | Bond Future | 115.01 | Call | 799.27000 | 0.79927 | 771.04000 | 0.77104 | 799.270 | 0.00 | 0 | 0.00 |
| 2038 | On 01/08/2013 | Bond Future | 115.01 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0 | 0.00 |
| 2050 | On 02/05/2013 | Bond Future | | | 121.00248 | 121.00248 | 120.98317 | 120.98317 | | 0.00 | 0 | 0.00 |
| 2050 | On 02/05/2013 | Bond Future | 117.60 | Call | 3,404.66000 | 3.40466 | 3,385.35000 | 3.38535 | 3,404.660 | 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 |
| 2050 | On 01/08/2013 | Bond Future | | | 121.27375 | 121.27375 | 121.24392 | 121.24392 | | 0.00 | 0 | 122.00 |
| 2050 | On 01/08/2013 | Bond Future | 118.99 | Call | 2,283.75000 | 2.28375 | 2,253.92000 | 2.25392 | 2,283.750 | 0.00 | 0 | 0.00 |
| 2050 | On 01/08/2013 | Bond Future | 118.99 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0 | 0.00 |
| 2050 | On 01/08/2013 | Bond Future | 119.00 | Call | 2,273.75000 | 2.27375 | 2,243.92000 | 2.24392 | 2,273.750 | 0.00 | 0 | 0.00 |
| 2050 | On 01/08/2013 | Bond Future | 119.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0 | 0.00 |
| 2050 | On 01/08/2013 | Bond Future | 119.01 | Call | 2,263.75000 | 2.26375 | 2,233.92000 | 2.23392 | 2,263.750 | 0.00 | 0 | 0.00 |
| 2050 | On 01/08/2013 | Bond Future | 119.01 | 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 | | | 512.17700 | 512.17700 | 511.24900 | 511.24900 | | 51,217,700.00 | 10 | 0.00 |
| AL7T | On 01/08/2013 | Index Future | | | 521.39500 | 521.39500 | 517.90900 | 517.90900 | | 0.00 | 0 | 1.00 |
| AL7T | On 07/11/2013 | Index Future | | | 528.83700 | 528.83700 | 525.30800 | 525.30800 | | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2013 | Index Future | | | 456.76300 | 456.76300 | 455.99400 | 455.99400 | | 0.00 | 0 | 0.00 |
| ALBI | On 01/08/2013 | Index Future | | | 465.08500 | 465.08500 | 461.93400 | 461.93400 | | 0.00 | 0 | 725.00 |
| ALBI | On 07/11/2013 | Index Future | | | 471.72300 | 471.72300 | 468.53300 | 468.53300 | | 0.00 | 0 | 85.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | | | 9.20790 | 9.20790 | 9.33630 | 9.33630 | 8.27 | 28,203,797.70 | 3,063 | 14,490.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 466.26480 | 0.46626 | 588.95250 | 0.58895 | 466.265 | 11.67 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 18.36480 | 0.01836 | 12.65250 | 0.01265 | 18.365 | 11.67 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 484.96980 | 0.48497 | 608.11260 | 0.60811 | 484.970 | 11.82 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 17.06980 | 0.01707 | 11.81260 | 0.01181 | 17.070 | 11.82 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 475.61290 | 0.47561 | 598.52440 | 0.59852 | 475.613 | 11.74 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 17.71290 | | 0.01771 | 12.22440 | 0.01222 | 17.713 | 11.74 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | | | 9.26120 | | 9.26120 | 9.38960 | 9.38960 | | 9.46 | 0.00 | 0 | 7,578.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Call | 198.70290 | | 0.19870 | 267.69970 | 0.26770 | 198.703 | 9.59 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Put | 237.50290 | | 0.23750 | 178.09970 | 0.17810 | 237.503 | 9.59 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 10.30 | Call | 37.82720 | | 0.03783 | 46.57160 | 0.04657 | 37.827 | 13.49 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 10.30 | Put | 1,076.62720 | | 1.07663 | 956.97160 | 0.95697 | 1,076.627 | 13.49 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.90 | Call | 446.27160 | | 0.44627 | 550.62690 | 0.55063 | 446.272 | 9.92 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.90 | Put | 85.07160 | | 0.08507 | 61.02690 | 0.06103 | 85.072 | 9.92 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.91 | Call | 438.72550 | | 0.43873 | 541.43680 | 0.54144 | 438.726 | 9.91 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.91 | Put | 87.52550 | | 0.08753 | 61.83680 | 0.06184 | 87.525 | 9.91 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.50 | Call | 805.36270 | | 0.80536 | 928.91520 | 0.92892 | 805.363 | 12.45 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.50 | Put | 44.16270 | | 0.04416 | 39.31520 | 0.03932 | 44.163 | 12.45 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.80 | Call | 524.67440 | | 0.52467 | 643.45780 | 0.64346 | 524.674 | 10.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.80 | Put | 63.47440 | | 0.06347 | 53.85780 | 0.05386 | 63.474 | 10.06 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.89 | Call | 453.87250 | | 0.45387 | 559.83550 | 0.55984 | 453.873 | 9.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.89 | Put | 82.67250 | | 0.08267 | 60.23550 | 0.06024 | 82.673 | 9.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | | | 9.31150 | | 9.31150 | 9.44080 | 9.44080 | | 10.27 | 0.00 | 0 | 2,009.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 10.60 | Call | 57.14860 | | 0.05715 | 65.36270 | 0.06536 | 57.149 | 13.56 | 0.00 | 0 | 100.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 10.60 | Put | 1,345.64860 | | 1.34565 | 1,224.56270 | 1.22456 | 1,345.649 | 13.56 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.47 | Call | 240.67020 | | 0.24067 | 294.97970 | 0.29498 | 240.670 | 10.66 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.47 | Put | 399.17020 | | 0.39917 | 324.17970 | 0.32418 | 399.170 | 10.66 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.48 | Call | 237.32030 | | 0.23732 | 291.01050 | 0.29101 | 237.320 | 10.69 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.48 | Put | 405.82030 | | 0.40582 | 330.21050 | 0.33021 | 405.820 | 10.69 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.60 | Call | 200.56590 | | 0.20057 | 247.22650 | 0.24723 | 200.566 | 10.96 | 0.00 | 0 | 100.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.60 | Put | 489.06590 | | 0.48907 | 406.42650 | 0.40643 | 489.066 | 10.96 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.60 | Call | 792.67000 | | 0.79267 | 913.60140 | 0.91360 | 792.670 | 11.35 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.60 | Put | 81.17000 | | 0.08117 | 72.80140 | 0.07280 | 81.170 | 11.35 | 0.00 | 0 | 100.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.46 | Call | 244.06650 | | 0.24407 | 298.99720 | 0.29900 | 244.067 | 10.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-----------|------------------|---------------|
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.46 | Put | 392.56650 | | 0.39257 | 318.19720 | 0.31820 | 392.567 | 10.64 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | | | 9.36450 | | 9.36450 | 9.49450 | 9.49450 | | 10.86 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Call | 324.62020 | | 0.32462 | 381.21280 | 0.38121 | 324.620 | 11.17 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Put | 470.12020 | | 0.47012 | 396.71280 | 0.39671 | 470.120 | 11.17 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Call | 331.73620 | | 0.33174 | 389.66280 | 0.38966 | 331.736 | 11.13 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Put | 457.23620 | | 0.45724 | 385.16280 | 0.38516 | 457.236 | 11.13 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Call | 328.15900 | | 0.32816 | 385.25210 | 0.38525 | 328.159 | 11.15 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Put | 463.65900 | | 0.46366 | 390.75210 | 0.39075 | 463.659 | 11.15 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | | | 9.91020 | | 9.91020 | 10.03430 | 10.03430 | | 12.99 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Call | 2,757.13320 | | 2.75713 | 2,879.48700 | 2.87949 | 2,757.133 | 15.05 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Put | 96.93320 | | 0.09693 | 95.18700 | 0.09519 | 96.933 | 15.05 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Call | 2,708.89590 | | 2.70890 | 2,831.19340 | 2.83119 | 2,708.896 | 14.87 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Put | 98.69590 | | 0.09870 | 96.89340 | 0.09689 | 98.696 | 14.87 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Call | 2,660.68590 | | 2.66069 | 2,782.92430 | 2.78292 | 2,660.686 | 14.68 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Put | 100.48590 | | 0.10049 | 98.62430 | 0.09862 | 100.486 | 14.68 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | | | 8.93090 | | 8.93090 | 8.97010 | 8.97010 | | 9.67 | 35,723.60 | 4 | 34.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.95 | Call | 110.71660 | | 0.11072 | 131.58880 | 0.13159 | 110.717 | 9.80 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.95 | Put | 129.81660 | | 0.12982 | 111.48880 | 0.11149 | 129.817 | 9.80 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.96 | Call | 106.42420 | | 0.10642 | 126.79750 | 0.12680 | 106.424 | 9.83 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.96 | Put | 135.52420 | | 0.13552 | 116.69750 | 0.11670 | 135.524 | 9.83 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.94 | Call | 115.14010 | | 0.11514 | 137.01620 | 0.13702 | 115.140 | 9.78 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.94 | Put | 124.24010 | | 0.12424 | 106.91620 | 0.10692 | 124.240 | 9.78 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | | | 9.02210 | | 9.02210 | 9.06230 | 9.06230 | | 11.02 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.09 | Call | 215.75260 | | 0.21575 | 237.99170 | 0.23799 | 215.753 | 11.22 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.09 | Put | 283.65260 | | 0.28365 | 265.69170 | 0.26569 | 283.653 | 11.22 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.10 | Call | 211.83110 | | 0.21183 | 233.85150 | 0.23385 | 211.831 | 11.24 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.10 | Put | 289.73110 | | 0.28973 | 271.55150 | 0.27155 | 289.731 | 11.24 | 0.00 | 0 | 0.00 |
| CAD/ R | On 16/09/2013 | Foreign Exchange Future | 9.11 | Call | 207.97100 | | 0.20797 | 229.77150 | 0.22977 | 207.971 | 11.26 | 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 | 295.87100 | | 0.29587 | 277.47150 | 0.27747 | 295.871 | 11.26 | 0.00 | 0 | 0.00 |
| CF CANDO CACV | On 14/06/2013 | Can-Do Future | | | 0.11480 | | 0.11480 | 0.12350 | 0.12350 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CACZ | On 14/06/2013 | Can-Do Future | | | 52.19000 | | 52.19000 | 57.85130 | 57.85130 | | | 0.00 | 16 | 5,000.00 |
| CF CANDO CADC | On 14/06/2013 | Can-Do Future | | | 6.65990 | | 6.65990 | 8.16550 | 8.16550 | | | 0.00 | 0 | 0.00 |
| CF CANDO CADE | On 14/06/2013 | Can-Do Future | | | 8,100.59200 | | 8,100.59200 | -7,032.81010 | -7,032.81010 | | | 0.00 | 0 | 100.00 |
| CF CANDO CADF | On 14/06/2013 | Can-Do Future | | | 8,181.38510 | | 8,181.38510 | -6,575.01030 | -6,575.01030 | | | 0.00 | 0 | 100.00 |
| CF CANDO CADG | On 14/06/2013 | Can-Do Future | | | 6.65990 | | 6.65990 | 8.16550 | 8.16550 | | | 0.00 | 59 | 2,500.00 |
| CF CANDO CADH | On 14/06/2013 | Can-Do Future | | | 327.79440 | | 327.79440 | 308.45130 | 308.45130 | | | 0.00 | 0 | 25,000.00 |
| CF CANDO CADM | On 14/06/2013 | Can-Do Future | | | 97.62900 | | 97.62900 | 108.28860 | 108.28860 | | | 0.00 | 6 | 2,500.00 |
| CF CANDO CADO | On 21/05/2013 | Can-Do Future | | | 79.78570 | | 79.78570 | 72.89060 | 72.89060 | | | 0.00 | 0 | 0.00 |
| CHF / R | On 07/05/2013 | Foreign Exchange Future | | | 9.88000 | | 9.88000 | 9.88000 | 9.88000 | | | 0.00 | 0 | 0.00 |
| CHF / R | On 07/05/2013 | Foreign Exchange Future | 9.87 | Call | 10.00000 | | 0.01000 | 10.00000 | 0.01000 | 10.000 | | 0.00 | 0 | 0.00 |
| CHF / R | On 07/05/2013 | Foreign Exchange Future | 9.87 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| CHF / R | On 07/05/2013 | Foreign Exchange Future | 9.88 | Call | 0.00010 | | 0.00000 | 0.00010 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| CHF / R | On 07/05/2013 | Foreign Exchange Future | 9.88 | Put | 0.00010 | | 0.00000 | 0.00010 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| CHF / R | On 07/05/2013 | Foreign Exchange Future | 9.89 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| CHF / R | On 07/05/2013 | Foreign Exchange Future | 9.89 | Put | 10.00000 | | 0.01000 | 10.00000 | 0.01000 | 10.000 | | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | | | 9.65250 | | 9.65250 | 9.72480 | 9.72480 | | 12.13 | 0.00 | 0 | 50.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.54 | Call | 221.29950 | | 0.22130 | 269.00960 | 0.26901 | 221.300 | 12.08 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.54 | Put | 108.79950 | | 0.10880 | 84.20960 | 0.08421 | 108.800 | 12.08 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.55 | Call | 215.36450 | | 0.21536 | 262.43290 | 0.26243 | 215.365 | 12.09 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.55 | Put | 112.86450 | | 0.11286 | 87.63290 | 0.08763 | 112.865 | 12.09 | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.56 | Call | 209.52820 | | 0.20953 | 255.95000 | 0.25595 | 209.528 | 12.09 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.56 | Put | 117.02820 | | 0.11703 | 91.15000 | 0.09115 | 117.028 | 12.09 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | | | 9.78310 | | 9.78310 | 9.85650 | 9.85650 | | 13.32 | 0.00 | 0 | 50.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.84 | Call | 293.94580 | | 0.29395 | 328.33790 | 0.32834 | 293.946 | 13.41 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.84 | Put | 350.84580 | | 0.35085 | 311.83790 | 0.31184 | 350.846 | 13.41 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Call | 289.99280 | | 0.28999 | 323.70270 | 0.32370 | 289.993 | 13.44 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.85 | Put | 356.89280 | | 0.35689 | 317.20270 | 0.31720 | 356.893 | 13.44 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.86 | Call | 286.08800 | | 0.28609 | 319.46410 | 0.31946 | 286.088 | 13.46 | 0.00 | 0 | 0.00 |
| CHF / R | On 16/09/2013 | Foreign Exchange Future | 9.86 | Put | 362.98800 | | 0.36299 | 322.96410 | 0.32296 | 362.988 | 13.46 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | | | 12.07570 | | 12.07570 | 12.07570 | 12.07570 | | 13.20 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.91 | Call | 553.06290 | | 0.55306 | 555.32590 | 0.55533 | 553.063 | 13.05 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.91 | Put | 387.36290 | | 0.38736 | 389.62590 | 0.38963 | 387.363 | 13.05 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.89 | Call | 563.11160 | | 0.56311 | 565.36300 | 0.56536 | 563.112 | 13.03 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.89 | Put | 377.41160 | | 0.37741 | 379.66300 | 0.37966 | 377.412 | 13.03 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.90 | Call | 558.06770 | | 0.55807 | 560.32500 | 0.56032 | 558.068 | 13.04 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.90 | Put | 382.36770 | | 0.38237 | 384.62500 | 0.38462 | 382.368 | 13.04 | 0.00 | 0 | 0.00 |
| DAFR | On 07/05/2013 | Any day expiry | | | 9.59970 | | 9.59970 | 9.67360 | 9.67360 | | 12.65 | 0.00 | 0 | 0.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.65 | Call | 38.43230 | | 0.03843 | 78.56240 | 0.07856 | 38.432 | 13.41 | 0.00 | 0 | 5,000.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.65 | Put | 88.73230 | | 0.08873 | 54.96240 | 0.05496 | 88.732 | 13.41 | 0.00 | 0 | 0.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.75 | Call | 17.33340 | | 0.01733 | 39.77250 | 0.03977 | 17.333 | 14.93 | 0.00 | 0 | 5,000.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.75 | Put | 167.63340 | | 0.16763 | 116.17250 | 0.11617 | 167.633 | 14.93 | 0.00 | 0 | 0.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.87 | Call | 6.76570 | | 0.00677 | 16.28990 | 0.01629 | 6.766 | 16.76 | 0.00 | 0 | 0.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.87 | Put | 277.06570 | | 0.27707 | 212.68990 | 0.21269 | 277.066 | 16.76 | 0.00 | 0 | 0.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.88 | Call | 6.27000 | | 0.00627 | 15.08940 | 0.01509 | 6.270 | 16.91 | 0.00 | 0 | 0.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.88 | Put | 286.57000 | | 0.28657 | 221.48940 | 0.22149 | 286.570 | 16.91 | 0.00 | 0 | 0.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.89 | Call | 5.81330 | | 0.00581 | 13.97450 | 0.01397 | 5.813 | 17.07 | 0.00 | 0 | 0.00 |
| DAFR | On 07/05/2013 | Any day expiry | 9.89 | Put | 296.11330 | | 0.29611 | 230.37450 | 0.23037 | 296.113 | 17.07 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DANZ | On 02/05/2013 | Any day expiry | | | 7.60850 | | 7.60850 | 7.68520 | 7.68520 | | 13.87 | 0.00 | 0 | 0.00 |
| DANZ | On 02/05/2013 | Any day expiry | 7.76 | Call | 0.00000 | | 0.00000 | 7.85980 | 0.00786 | 0.000 | 13.87 | 0.00 | 0 | 0.00 |
| DANZ | On 02/05/2013 | Any day expiry | 7.76 | Put | 151.50000 | | 0.15150 | 82.65980 | 0.08266 | 151.500 | 13.87 | 0.00 | 0 | 0.00 |
| DANZ | On 02/05/2013 | Any day expiry | 7.79 | Call | 0.00000 | | 0.00000 | 4.45920 | 0.00446 | 0.000 | 13.87 | 0.00 | 0 | 0.00 |
| DANZ | On 02/05/2013 | Any day expiry | 7.79 | Put | 181.50000 | | 0.18150 | 109.25920 | 0.10926 | 181.500 | 13.87 | 0.00 | 0 | 0.00 |
| DANZ | On 02/05/2013 | Any day expiry | 7.80 | Call | 0.00000 | | 0.00000 | 3.67930 | 0.00368 | 0.000 | 13.87 | 0.00 | 0 | 0.00 |
| DANZ | On 02/05/2013 | Any day expiry | 7.80 | Put | 191.50000 | | 0.19150 | 118.47930 | 0.11848 | 191.500 | 13.87 | 0.00 | 0 | 0.00 |
| DANZ | On 02/05/2013 | Any day expiry | 7.81 | Call | 0.00000 | | 0.00000 | 3.03210 | 0.00303 | 0.000 | 13.87 | 0.00 | 0 | 0.00 |
| DANZ | On 02/05/2013 | Any day expiry | 7.81 | Put | 201.50000 | | 0.20150 | 127.83210 | 0.12783 | 201.500 | 13.87 | 0.00 | 0 | 0.00 |
| DAUS | On 02/05/2013 | Any day expiry | | | 8.97290 | | 8.97290 | 8.98130 | 8.98130 | | 13.99 | 0.00 | 60,000 | 0.00 |
| DAUS | On 02/05/2013 | Any day expiry | 9.21 | Call | 0.00000 | | 0.00000 | 1.47080 | 0.00147 | 0.000 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 02/05/2013 | Any day expiry | 9.21 | Put | 237.10000 | | 0.23710 | 230.17080 | 0.23017 | 237.100 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 02/05/2013 | Any day expiry | 9.00 | Call | 0.00000 | | 0.00000 | 27.67170 | 0.02767 | 0.000 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 02/05/2013 | Any day expiry | 9.00 | Put | 27.10000 | | 0.02710 | 46.37170 | 0.04637 | 27.100 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 02/05/2013 | Any day expiry | 9.19 | Call | 0.00000 | | 0.00000 | 1.94160 | 0.00194 | 0.000 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 02/05/2013 | Any day expiry | 9.19 | Put | 217.10000 | | 0.21710 | 210.64160 | 0.21064 | 217.100 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 02/05/2013 | Any day expiry | 9.20 | Call | 0.00000 | | 0.00000 | 1.68920 | 0.00169 | 0.000 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 02/05/2013 | Any day expiry | 9.20 | Put | 227.10000 | | 0.22710 | 220.38920 | 0.22039 | 227.100 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 03/05/2013 | Any day expiry | | | 8.96940 | | 8.96940 | 8.98450 | 8.98450 | | 13.91 | 0.00 | 29,620 | 18,000.00 |
| DAUS | On 03/05/2013 | Any day expiry | 9.14 | Call | 0.86160 | | 0.00086 | 8.06940 | 0.00807 | 0.862 | 18.51 | 0.00 | 0 | 0.00 |
| DAUS | On 03/05/2013 | Any day expiry | 9.14 | Put | 171.46160 | | 0.17146 | 163.56940 | 0.16357 | 171.462 | 18.51 | 0.00 | 0 | 0.00 |
| DAUS | On 03/05/2013 | Any day expiry | 9.15 | Call | 0.69360 | | 0.00069 | 7.19710 | 0.00720 | 0.694 | 18.75 | 0.00 | 0 | 0.00 |
| DAUS | On 03/05/2013 | Any day expiry | 9.15 | Put | 181.29360 | | 0.18129 | 172.69710 | 0.17270 | 181.294 | 18.75 | 0.00 | 0 | 0.00 |
| DAUS | On 03/05/2013 | Any day expiry | 9.16 | Call | 0.55840 | | 0.00056 | 6.41870 | 0.00642 | 0.558 | 18.99 | 0.00 | 0 | 0.00 |
| DAUS | On 03/05/2013 | Any day expiry | 9.16 | Put | 191.15840 | | 0.19116 | 181.91870 | 0.18192 | 191.158 | 18.99 | 0.00 | 0 | 0.00 |
| DAUS | On 03/05/2013 | Any day expiry | 9.05 | Call | 5.86500 | | 0.00587 | 22.20570 | 0.02221 | 5.865 | 16.33 | 0.00 | 0 | 0.00 |
| DAUS | On 03/05/2013 | Any day expiry | 9.05 | Put | 86.46500 | | 0.08646 | 87.70570 | 0.08771 | 86.465 | 16.33 | 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 03/05/2013 | Any day expiry | 9.10 | Call | 2.04570 | | 0.00205 | 12.72210 | 0.01272 | 2.046 | 17.54 | 0.00 | 0 | 0.00 |
| DAUS | On 03/05/2013 | Any day expiry | 9.10 | Put | 132.64570 | | 0.13265 | 128.22210 | 0.12822 | 132.646 | 17.54 | 0.00 | 0 | 8,000.00 |
| DAUS | On 28/05/2013 | Any day expiry | | | 8.99240 | | 8.99240 | 9.01120 | 9.01120 | | 12.04 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.04 | Call | 95.21970 | | 0.09522 | 108.04590 | 0.10805 | 95.220 | 12.24 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.04 | Put | 142.81970 | | 0.14282 | 136.84590 | 0.13685 | 142.820 | 12.24 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.05 | Call | 91.46630 | | 0.09147 | 104.01830 | 0.10402 | 91.466 | 12.29 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.05 | Put | 149.06630 | | 0.14907 | 142.81830 | 0.14282 | 149.066 | 12.29 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.06 | Call | 87.83770 | | 0.08784 | 100.11680 | 0.10012 | 87.838 | 12.34 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.06 | Put | 155.43770 | | 0.15544 | 148.91680 | 0.14892 | 155.438 | 12.34 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.35 | Call | 25.10240 | | 0.02510 | 30.45110 | 0.03045 | 25.102 | 13.80 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.35 | Put | 382.70240 | | 0.38270 | 369.25110 | 0.36925 | 382.702 | 13.80 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.51 | Call | 12.55520 | | 0.01256 | 15.70960 | 0.01571 | 12.555 | 14.70 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.51 | Put | 530.15520 | | 0.53016 | 514.50960 | 0.51451 | 530.155 | 14.70 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.60 | Call | 8.81610 | | 0.00882 | 11.23140 | 0.01123 | 8.816 | 15.31 | 0.00 | 0 | 7,500.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.60 | Put | 616.41610 | | 0.61642 | 600.03140 | 0.60003 | 616.416 | 15.31 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.10 | Call | 892.90650 | | 0.89291 | 911.67860 | 0.91168 | 892.906 | 15.08 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.10 | Put | 0.50650 | | 0.00051 | 0.47860 | 0.00048 | 0.506 | 15.08 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.20 | Call | 793.33260 | | 0.79333 | 812.11900 | 0.81212 | 793.333 | 14.47 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.20 | Put | 0.93260 | | 0.00093 | 0.91900 | 0.00092 | 0.933 | 14.47 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.25 | Call | 743.66630 | | 0.74367 | 762.47000 | 0.76247 | 743.666 | 14.16 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.25 | Put | 1.26630 | | 0.00127 | 1.27000 | 0.00127 | 1.266 | 14.16 | 0.00 | 0 | 7,500.00 |
| DAUS | On 30/05/2013 | Any day expiry | | | 8.99480 | | 8.99480 | 9.01360 | 9.01360 | | 12.10 | 0.00 | 0 | 0.00 |
| DAUS | On 30/05/2013 | Any day expiry | 9.01 | Call | 113.34140 | | 0.11334 | 126.83680 | 0.12684 | 113.341 | 12.14 | 0.00 | 0 | 0.00 |
| DAUS | On 30/05/2013 | Any day expiry | 9.01 | Put | 128.54140 | | 0.12854 | 123.23680 | 0.12324 | 128.541 | 12.14 | 0.00 | 0 | 0.00 |
| DAUS | On 30/05/2013 | Any day expiry | 8.98 | Call | 127.76760 | | 0.12777 | 142.02750 | 0.14203 | 127.768 | 12.11 | 0.00 | 0 | 0.00 |
| DAUS | On 30/05/2013 | Any day expiry | 8.98 | Put | 112.96760 | | 0.11297 | 108.42750 | 0.10843 | 112.968 | 12.11 | 0.00 | 0 | 10,000.00 |
| DAUS | On 30/05/2013 | Any day expiry | 8.99 | Call | 122.64850 | | 0.12265 | 136.65470 | 0.13665 | 122.649 | 12.10 | 0.00 | 0 | 0.00 |
| DAUS | On 30/05/2013 | Any day expiry | 8.99 | Put | 117.84850 | | 0.11785 | 113.05470 | 0.11305 | 117.849 | 12.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|---------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 30/05/2013 | Any day expiry | 9.00 | Call | 117.66230 | 0.11766 | 131.40930 | 0.13141 | 117.662 | 12.10 | 0.00 | 0 | 0.00 | |
| DAUS | On 30/05/2013 | Any day expiry | 9.00 | Put | 122.86230 | 0.12286 | 117.80930 | 0.11781 | 122.862 | 12.10 | 0.00 | 0 | 20,000.00 | |
| DAUS | On 20/06/2013 | Any day expiry | | | 9.02010 | 9.02010 | 9.03900 | 9.03900 | | 12.22 | 0.00 | 0 | 0.00 | |
| DAUS | On 20/06/2013 | Any day expiry | 9.30 | Call | 73.01370 | 0.07301 | 80.83500 | 0.08084 | 73.014 | 13.39 | 0.00 | 0 | 0.00 | |
| DAUS | On 20/06/2013 | Any day expiry | 9.30 | Put | 352.91370 | 0.35291 | 341.83500 | 0.34184 | 352.914 | 13.39 | 0.00 | 0 | 0.00 | |
| DAUS | On 20/06/2013 | Any day expiry | 9.31 | Call | 70.88640 | 0.07089 | 78.56760 | 0.07857 | 70.886 | 13.43 | 0.00 | 0 | 0.00 | |
| DAUS | On 20/06/2013 | Any day expiry | 9.31 | Put | 360.78640 | 0.36079 | 349.56760 | 0.34957 | 360.786 | 13.43 | 0.00 | 0 | 0.00 | |
| DAUS | On 20/06/2013 | Any day expiry | 9.00 | Call | 171.20130 | 0.17120 | 186.10830 | 0.18611 | 171.201 | 12.22 | 0.00 | 0 | 0.00 | |
| DAUS | On 20/06/2013 | Any day expiry | 9.00 | Put | 151.10130 | 0.15110 | 147.10830 | 0.14711 | 151.101 | 12.22 | 0.00 | 0 | 20,000.00 | |
| DAUS | On 20/06/2013 | Any day expiry | 9.29 | Call | 75.20220 | 0.07520 | 83.16410 | 0.08316 | 75.202 | 13.35 | 0.00 | 0 | 0.00 | |
| DAUS | On 20/06/2013 | Any day expiry | 9.29 | Put | 345.10220 | 0.34510 | 334.16410 | 0.33416 | 345.102 | 13.35 | 0.00 | 0 | 0.00 | |
| DAUS | On 21/06/2013 | Any day expiry | | | 9.02130 | 9.02130 | 9.04020 | 9.04020 | | 12.25 | 0.00 | 0 | 0.00 | |
| DAUS | On 21/06/2013 | Any day expiry | 9.01 | Call | 169.31980 | 0.16932 | 183.51790 | 0.18352 | 169.320 | 12.29 | 0.00 | 0 | 0.00 | |
| DAUS | On 21/06/2013 | Any day expiry | 9.01 | Put | 158.01980 | 0.15802 | 153.31790 | 0.15332 | 158.020 | 12.29 | 0.00 | 0 | 0.00 | |
| DAUS | On 21/06/2013 | Any day expiry | 8.99 | Call | 179.02080 | 0.17902 | 193.97990 | 0.19398 | 179.021 | 12.25 | 0.00 | 0 | 0.00 | |
| DAUS | On 21/06/2013 | Any day expiry | 8.99 | Put | 147.72080 | 0.14772 | 143.77990 | 0.14378 | 147.721 | 12.25 | 0.00 | 0 | 0.00 | |
| DAUS | On 21/06/2013 | Any day expiry | 9.00 | Call | 173.87330 | 0.17387 | 188.70130 | 0.18870 | 173.873 | 12.25 | 0.00 | 0 | 0.00 | |
| DAUS | On 21/06/2013 | Any day expiry | 9.00 | Put | 152.57330 | 0.15257 | 148.50130 | 0.14850 | 152.573 | 12.25 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | | | 9.02730 | 9.02730 | 9.04620 | 9.04620 | | 12.24 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | 9.04 | Call | 167.12540 | 0.16713 | 179.25470 | 0.17925 | 167.125 | 12.40 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | 9.04 | Put | 179.82540 | 0.17983 | 173.05470 | 0.17305 | 179.825 | 12.40 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | 9.05 | Call | 162.91290 | 0.16291 | 174.41410 | 0.17441 | 162.913 | 12.43 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | 9.05 | Put | 185.61290 | 0.18561 | 178.21410 | 0.17821 | 185.613 | 12.43 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | 9.06 | Call | 158.79090 | 0.15879 | 170.13670 | 0.17014 | 158.791 | 12.47 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | 9.06 | Put | 191.49090 | 0.19149 | 183.93670 | 0.18394 | 191.491 | 12.47 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | 9.35 | Call | 73.11870 | 0.07312 | 80.30870 | 0.08031 | 73.119 | 13.57 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | 9.35 | Put | 395.81870 | 0.39582 | 384.10870 | 0.38411 | 395.819 | 13.57 | 0.00 | 0 | 0.00 | |
| DAUS | On 26/06/2013 | Any day expiry | 9.51 | Call | 47.61500 | 0.04761 | 52.46980 | 0.05247 | 47.615 | 14.25 | 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 26/06/2013 | Any day expiry | 9.51 | Put | 530.31500 | | 0.53032 | 516.26980 | 0.51627 | 530.315 | 14.25 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.60 | Call | 37.99130 | | 0.03799 | 42.06970 | 0.04207 | 37.991 | 14.69 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.60 | Put | 610.69130 | | 0.61069 | 595.86970 | 0.59587 | 610.691 | 14.69 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.10 | Call | 930.52340 | | 0.93052 | 949.76600 | 0.94977 | 930.523 | 13.54 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.10 | Put | 3.22340 | | 0.00322 | 3.56600 | 0.00357 | 3.223 | 13.54 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.20 | Call | 832.55000 | | 0.83255 | 851.69830 | 0.85170 | 832.550 | 13.23 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.20 | Put | 5.25000 | | 0.00525 | 5.49830 | 0.00550 | 5.250 | 13.23 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.25 | Call | 783.96310 | | 0.78396 | 803.14460 | 0.80314 | 783.963 | 13.07 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.25 | Put | 6.66310 | | 0.00666 | 6.94460 | 0.00694 | 6.663 | 13.07 | 0.00 | 0 | 7,500.00 |
| DAUS | On 22/07/2013 | Any day expiry | | | 9.05840 | | 9.05840 | 9.07730 | 9.07730 | | 12.59 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.80 | Call | 49.20090 | | 0.04920 | 53.28120 | 0.05328 | 49.201 | 15.49 | 0.00 | 0 | 2,800.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.80 | Put | 790.80090 | | 0.79080 | 775.98120 | 0.77598 | 790.801 | 15.49 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.19 | Call | 164.71090 | | 0.16471 | 175.19050 | 0.17519 | 164.711 | 13.09 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.19 | Put | 296.31090 | | 0.29631 | 287.89050 | 0.28789 | 296.311 | 13.09 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.20 | Call | 161.37870 | | 0.16138 | 171.71630 | 0.17172 | 161.379 | 13.12 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.20 | Put | 302.97870 | | 0.30298 | 294.41630 | 0.29442 | 302.979 | 13.12 | 0.00 | 0 | 1,400.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.21 | Call | 158.10780 | | 0.15811 | 168.30570 | 0.16831 | 158.108 | 13.16 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.21 | Put | 309.70780 | | 0.30971 | 301.00570 | 0.30101 | 309.708 | 13.16 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | | | 9.06310 | | 9.06310 | 9.08210 | 9.08210 | | 12.68 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.04 | Call | 232.55050 | | 0.23255 | 245.18280 | 0.24518 | 232.550 | 12.67 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.04 | Put | 209.45050 | | 0.20945 | 203.08280 | 0.20308 | 209.450 | 12.67 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.05 | Call | 227.69580 | | 0.22770 | 240.17800 | 0.24018 | 227.696 | 12.68 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.05 | Put | 214.59580 | | 0.21460 | 208.07800 | 0.20808 | 214.596 | 12.68 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.06 | Call | 223.36480 | | 0.22336 | 235.70720 | 0.23571 | 223.365 | 12.72 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.06 | Put | 220.26480 | | 0.22026 | 213.60720 | 0.21361 | 220.265 | 12.72 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.35 | Call | 126.16920 | | 0.12617 | 134.64180 | 0.13464 | 126.169 | 13.72 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.35 | Put | 413.06920 | | 0.41307 | 402.54180 | 0.40254 | 413.069 | 13.72 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.51 | Call | 91.70210 | | 0.09170 | 98.37070 | 0.09837 | 91.702 | 14.29 | 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 |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 26/07/2013 | Any day expiry | 9.51 | Put | 538.60210 | | 0.53860 | 526.27070 | 0.52627 | 538.602 | 14.29 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.60 | Call | 77.52390 | | 0.07752 | 83.35160 | 0.08335 | 77.524 | 14.67 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.60 | Put | 614.42390 | | 0.61442 | 601.25160 | 0.60125 | 614.424 | 14.67 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.10 | Call | 972.60610 | | 0.97261 | 991.62210 | 0.99162 | 972.606 | 13.47 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.10 | Put | 9.50610 | | 0.00951 | 9.52210 | 0.00952 | 9.506 | 13.47 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.20 | Call | 876.66660 | | 0.87667 | 895.62080 | 0.89562 | 876.667 | 13.18 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.20 | Put | 13.56660 | | 0.01357 | 13.52080 | 0.01352 | 13.567 | 13.18 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.25 | Call | 829.43480 | | 0.82943 | 848.32560 | 0.84833 | 829.435 | 13.07 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.25 | Put | 16.33480 | | 0.01633 | 16.22560 | 0.01623 | 16.335 | 13.07 | 0.00 | 0 | 7,500.00 |
| DAUS | On 31/07/2013 | Any day expiry | | | 9.06910 | | 9.06910 | 9.08810 | 9.08810 | | 12.70 | 0.00 | 0 | 39,000.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.09 | Call | 220.48410 | | 0.22048 | 232.22840 | 0.23223 | 220.484 | 12.83 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.09 | Put | 241.38410 | | 0.24138 | 234.12840 | 0.23413 | 241.384 | 12.83 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.10 | Call | 216.40700 | | 0.21641 | 227.62200 | 0.22762 | 216.407 | 12.87 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.10 | Put | 247.30700 | | 0.24731 | 239.52200 | 0.23952 | 247.307 | 12.87 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.11 | Call | 212.39790 | | 0.21240 | 223.50030 | 0.22350 | 212.398 | 12.90 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.11 | Put | 253.29790 | | 0.25330 | 245.40030 | 0.24540 | 253.298 | 12.90 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | | | 9.09980 | | 9.09980 | 9.11900 | 9.11900 | | 13.14 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.31 | Call | 192.90430 | | 0.19290 | 202.87700 | 0.20288 | 192.904 | 13.81 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.31 | Put | 403.10430 | | 0.40310 | 393.87700 | 0.39388 | 403.104 | 13.81 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.84 | Call | 85.77160 | | 0.08577 | 91.15110 | 0.09115 | 85.772 | 15.64 | 0.00 | 0 | 4,400.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.84 | Put | 825.97160 | | 0.82597 | 812.15110 | 0.81215 | 825.972 | 15.64 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.29 | Call | 199.13720 | | 0.19914 | 209.32970 | 0.20933 | 199.137 | 13.75 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.29 | Put | 389.33720 | | 0.38934 | 380.32970 | 0.38033 | 389.337 | 13.75 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.30 | Call | 195.99650 | | 0.19600 | 206.07790 | 0.20608 | 195.997 | 13.78 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.30 | Put | 396.19650 | | 0.39620 | 387.07790 | 0.38708 | 396.197 | 13.78 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.24 | Call | 215.58880 | | 0.21559 | 226.33500 | 0.22634 | 215.589 | 13.59 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.24 | Put | 355.78880 | | 0.35579 | 347.33500 | 0.34733 | 355.789 | 13.59 | 0.00 | 0 | 2,200.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.51 | Call | 140.31380 | | 0.14031 | 148.24680 | 0.14825 | 140.314 | 14.44 | 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 26/08/2013 | Any day expiry | 9.51 | Put | 550.51380 | | 0.55051 | 539.24680 | 0.53925 | 550.514 | 14.44 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.60 | Call | 122.10090 | | 0.12210 | 129.23700 | 0.12924 | 122.101 | 14.76 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.60 | Put | 622.30090 | | 0.62230 | 610.23700 | 0.61024 | 622.301 | 14.76 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 8.20 | Call | 923.51530 | | 0.92352 | 942.35490 | 0.94235 | 923.515 | 13.22 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 8.20 | Put | 23.71530 | | 0.02372 | 23.35490 | 0.02335 | 23.715 | 13.22 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 8.25 | Call | 877.57760 | | 0.87758 | 896.31200 | 0.89631 | 877.578 | 13.14 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 8.25 | Put | 27.77760 | | 0.02778 | 27.31200 | 0.02731 | 27.778 | 13.14 | 0.00 | 0 | 7,500.00 |
| DAUS | On 23/09/2013 | Any day expiry | | | 9.13290 | | 9.13290 | 9.15230 | 9.15230 | | 13.38 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.30 | Call | 245.73080 | | 0.24573 | 256.18490 | 0.25618 | 245.731 | 13.97 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.30 | Put | 412.83080 | | 0.41283 | 403.88490 | 0.40388 | 412.831 | 13.97 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.31 | Call | 242.39950 | | 0.24240 | 252.77910 | 0.25278 | 242.400 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.31 | Put | 419.49950 | | 0.41950 | 410.47910 | 0.41048 | 419.499 | 13.99 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.88 | Call | 114.69630 | | 0.11470 | 120.78000 | 0.12078 | 114.696 | 15.80 | 0.00 | 0 | 2,400.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.88 | Put | 861.79630 | | 0.86180 | 848.48000 | 0.84848 | 861.796 | 15.80 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.28 | Call | 252.52590 | | 0.25253 | 263.13030 | 0.26313 | 252.526 | 13.91 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.28 | Put | 399.62590 | | 0.39963 | 390.83030 | 0.39083 | 399.626 | 13.91 | 0.00 | 0 | 1,200.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.29 | Call | 249.10450 | | 0.24910 | 259.63370 | 0.25963 | 249.105 | 13.94 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.29 | Put | 406.20450 | | 0.40620 | 397.33370 | 0.39733 | 406.204 | 13.94 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | | | 9.13640 | | 9.13640 | 9.15590 | 9.15590 | | 13.54 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.51 | Call | 189.62210 | | 0.18962 | 198.45630 | 0.19846 | 189.622 | 14.61 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.51 | Put | 563.22210 | | 0.56322 | 552.55630 | 0.55256 | 563.222 | 14.61 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.60 | Call | 168.28630 | | 0.16829 | 176.38720 | 0.17639 | 168.286 | 14.88 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.60 | Put | 631.88630 | | 0.63189 | 620.48720 | 0.62049 | 631.886 | 14.88 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.25 | Call | 268.32970 | | 0.26833 | 279.51640 | 0.27952 | 268.330 | 13.84 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.25 | Put | 381.92970 | | 0.38193 | 373.61640 | 0.37362 | 381.930 | 13.84 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.26 | Call | 264.77140 | | 0.26477 | 275.86150 | 0.27586 | 264.771 | 13.87 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.26 | Put | 388.37140 | | 0.38837 | 379.96150 | 0.37996 | 388.371 | 13.87 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 8.20 | Call | 971.95210 | | 0.97195 | 990.73480 | 0.99073 | 971.952 | 13.40 | 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 26/09/2013 | Any day expiry | 8.20 | Put | 35.55210 | | 0.03555 | 34.83480 | 0.03483 | 35.552 | 13.40 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 8.25 | Call | 926.13700 | | 0.92614 | 944.83900 | 0.94484 | 926.137 | 13.24 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 8.25 | Put | 39.73700 | | 0.03974 | 38.93900 | 0.03894 | 39.737 | 13.24 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.24 | Call | 271.93700 | | 0.27194 | 283.22050 | 0.28322 | 271.937 | 13.81 | 0.00 | 0 | 0.00 |
| DAUS | On 26/09/2013 | Any day expiry | 9.24 | Put | 375.53700 | | 0.37554 | 367.32050 | 0.36732 | 375.537 | 13.81 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | | | 9.16720 | | 9.16720 | 9.18680 | 9.18680 | | 13.65 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.41 | Call | 258.17470 | | 0.25817 | 268.30050 | 0.26830 | 258.175 | 14.39 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.41 | Put | 500.97470 | | 0.50097 | 491.50050 | 0.49150 | 500.975 | 14.39 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.47 | Call | 240.39880 | | 0.24040 | 250.15380 | 0.25015 | 240.399 | 14.56 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.47 | Put | 543.19880 | | 0.54320 | 533.35380 | 0.53335 | 543.199 | 14.56 | 0.00 | 0 | 3,000.00 |
| DAUS | On 22/10/2013 | Any day expiry | 10.07 | Call | 122.97630 | | 0.12298 | 128.97230 | 0.12897 | 122.976 | 16.39 | 0.00 | 0 | 6,000.00 |
| DAUS | On 22/10/2013 | Any day expiry | 10.07 | Put | 1,025.77630 | | 1.02578 | 1,012.17230 | 1.01217 | 1,025.776 | 16.39 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.39 | Call | 264.39960 | | 0.26440 | 274.65070 | 0.27465 | 264.400 | 14.33 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.39 | Put | 487.19960 | | 0.48720 | 477.85070 | 0.47785 | 487.200 | 14.33 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.40 | Call | 261.26940 | | 0.26127 | 271.45770 | 0.27146 | 261.269 | 14.36 | 0.00 | 0 | 0.00 |
| DAUS | On 22/10/2013 | Any day expiry | 9.40 | Put | 494.06940 | | 0.49407 | 484.65770 | 0.48466 | 494.069 | 14.36 | 0.00 | 0 | 0.00 |
| DAUS | On 28/10/2013 | Any day expiry | | | 9.17420 | | 9.17420 | 9.19390 | 9.19390 | | 13.67 | 0.00 | 0 | 0.00 |
| DAUS | On 28/10/2013 | Any day expiry | 9.44 | Call | 258.25170 | | 0.25825 | 268.32730 | 0.26833 | 258.252 | 14.48 | 0.00 | 0 | 0.00 |
| DAUS | On 28/10/2013 | Any day expiry | 9.44 | Put | 524.05170 | | 0.52405 | 514.42730 | 0.51443 | 524.052 | 14.48 | 0.00 | 0 | 0.00 |
| DAUS | On 28/10/2013 | Any day expiry | 9.45 | Call | 255.27040 | | 0.25527 | 265.28850 | 0.26529 | 255.270 | 14.51 | 0.00 | 0 | 0.00 |
| DAUS | On 28/10/2013 | Any day expiry | 9.45 | Put | 531.07040 | | 0.53107 | 521.38850 | 0.52139 | 531.070 | 14.51 | 0.00 | 0 | 0.00 |
| DAUS | On 28/10/2013 | Any day expiry | 9.60 | Call | 214.65310 | | 0.21465 | 223.81160 | 0.22381 | 214.653 | 14.93 | 0.00 | 0 | 7,500.00 |
| DAUS | On 28/10/2013 | Any day expiry | 9.60 | Put | 640.45310 | | 0.64045 | 629.91160 | 0.62991 | 640.453 | 14.93 | 0.00 | 0 | 0.00 |
| DAUS | On 28/10/2013 | Any day expiry | 8.25 | Call | 975.37500 | | 0.97537 | 994.69220 | 0.99469 | 975.375 | 13.29 | 0.00 | 0 | 0.00 |
| DAUS | On 28/10/2013 | Any day expiry | 8.25 | Put | 51.17500 | | 0.05117 | 50.79220 | 0.05079 | 51.175 | 13.29 | 0.00 | 0 | 7,500.00 |
| DAUS | On 28/10/2013 | Any day expiry | 9.43 | Call | 261.26900 | | 0.26127 | 271.40510 | 0.27141 | 261.269 | 14.45 | 0.00 | 0 | 0.00 |
| DAUS | On 28/10/2013 | Any day expiry | 9.43 | Put | 517.06900 | | 0.51707 | 507.50510 | 0.50751 | 517.069 | 14.45 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2013 | Any day expiry | | | 9.20940 | | 9.20940 | 9.22920 | 9.22920 | | 13.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 27/11/2013 | Any day expiry | 9.45 | Call | 303.60880 | | 0.30361 | 314.28900 | 0.31429 | 303.609 | 14.67 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2013 | Any day expiry | 9.45 | Put | 544.20880 | | 0.54421 | 535.08900 | 0.53509 | 544.209 | 14.67 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2013 | Any day expiry | 9.43 | Call | 309.94190 | | 0.30994 | 320.76490 | 0.32076 | 309.942 | 14.61 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2013 | Any day expiry | 9.43 | Put | 530.54190 | | 0.53054 | 521.56490 | 0.52156 | 530.542 | 14.61 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2013 | Any day expiry | 9.44 | Call | 306.75950 | | 0.30676 | 317.50960 | 0.31751 | 306.760 | 14.64 | 0.00 | 0 | 0.00 |
| DAUS | On 27/11/2013 | Any day expiry | 9.44 | Put | 537.35950 | | 0.53736 | 528.30960 | 0.52831 | 537.359 | 14.64 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | | | 9.31790 | | 9.31790 | 9.33870 | 9.33870 | | 14.62 | 0.00 | 0 | 2,500.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.09 | Call | 595.64820 | | 0.59565 | 609.45130 | 0.60945 | 595.648 | 14.17 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.09 | Put | 367.74820 | | 0.36775 | 360.75130 | 0.36075 | 367.748 | 14.17 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.10 | Call | 590.84910 | | 0.59085 | 604.62690 | 0.60463 | 590.849 | 14.19 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.10 | Put | 372.94910 | | 0.37295 | 365.92690 | 0.36593 | 372.949 | 14.19 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.11 | Call | 586.08670 | | 0.58609 | 599.83600 | 0.59984 | 586.087 | 14.21 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.11 | Put | 378.18670 | | 0.37819 | 371.13600 | 0.37114 | 378.187 | 14.21 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | | | 9.34010 | | 9.34010 | 9.36130 | 9.36130 | | 14.80 | 0.00 | 0 | 3,000.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.09 | Call | 625.23670 | | 0.62524 | 640.25750 | 0.64026 | 625.237 | 14.23 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.09 | Put | 375.13670 | | 0.37514 | 368.95750 | 0.36896 | 375.137 | 14.23 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.10 | Call | 620.44860 | | 0.62045 | 635.41120 | 0.63541 | 620.449 | 14.25 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.10 | Put | 380.34860 | | 0.38035 | 374.11120 | 0.37411 | 380.349 | 14.25 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.11 | Call | 615.69630 | | 0.61570 | 630.60410 | 0.63060 | 615.696 | 14.27 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.11 | Put | 385.59630 | | 0.38560 | 379.30410 | 0.37930 | 385.596 | 14.27 | 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 | 9.61 | 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 |
| 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 |
| EL28 | On 02/05/2013 | Bond Future | | | 122.96062 | | 122.96062 | 114.34301 | 114.34301 | | | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| EL28 | On 02/05/2013 | Bond Future | 113.32 | Call | 9,644.44000 | | 9.64444 | 1,026.83000 | 1.02683 | 9,644.440 | | 0.00 | 0 | 0.00 |
| EL28 | On 02/05/2013 | Bond Future | 113.32 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | | | 115.87511 | | 115.87511 | 115.84683 | 115.84683 | | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 114.99 | Call | 885.11000 | | 0.88511 | 856.83000 | 0.85683 | 885.110 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 114.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 115.00 | Call | 875.11000 | | 0.87511 | 846.83000 | 0.84683 | 875.110 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 115.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 115.01 | Call | 865.11000 | | 0.86511 | 836.83000 | 0.83683 | 865.110 | | 0.00 | 0 | 0.00 |
| EL28 | On 01/08/2013 | Bond Future | 115.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES18 | On 20/04/2018 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On 25/01/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On 02/04/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2013 | Bond Future | | | 8.12000 | | 94.94013 | 8.13576 | 94.79182 | | | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2013 | Bond Future | 91.02 | Call | 85,759.87000 | | 85.75987 | 85,611.56000 | 85.61156 | 85,759.870 | | 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 | | | 8.11773 | | 96.84859 | 8.20592 | 96.02663 | | | 0.00 | 0 | 292.00 |
| ES33 | On 01/08/2013 | Bond Future | 9.00 | Call | 7,756.39000 | | 7.75639 | 6,934.43000 | 6.93443 | 7,756.390 | | 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 | 85,797.26000 | | 85.79726 | 84,975.30000 | 84.97530 | 85,797.260 | | 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 07/11/2013 | Bond Future | | | 8.19269 | | 94.44935 | 8.28348 | 93.61682 | | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.49 | Call | 2,685.11000 | | 2.68511 | 1,852.58000 | 1.85258 | 2,685.110 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.49 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.50 | Call | 2,773.39000 | | 2.77339 | 1,940.86000 | 1.94086 | 2,773.390 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.50 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.51 | Call | 2,861.54000 | | 2.86154 | 2,029.01000 | 2.02901 | 2,861.540 | | 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 |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|----------------|------------------|---------------|
| ES33 | On 07/11/2013 | Bond Future | 8.51 | 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 | | | 455.72800 | | 455.72800 | 454.96000 | 454.96000 | | | 195,963,040.00 | 43 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 432.99 | Call | 227,380.00000 | | 22.73800 | 19,700.00000 | 21.97000 | 227,380.000 | | 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 | 227,280.00000 | | 22.72800 | 19,600.00000 | 21.96000 | 227,280.000 | | 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 | 227,180.00000 | | 22.71800 | 19,500.00000 | 21.95000 | 227,180.000 | | 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 | | | 464.00500 | | 464.00500 | 460.88700 | 460.88700 | | | 0.00 | 0 | 349.00 |
| GOVI | On 01/08/2013 | GOVI | 445.99 | Call | 180,150.00000 | | 18.01500 | 148,970.00000 | 14.89700 | 180,150.000 | | 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 | 180,050.00000 | | 18.00500 | 148,870.00000 | 14.88700 | 180,050.000 | | 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 | 179,950.00000 | | 17.99500 | 148,770.00000 | 14.87700 | 179,950.000 | | 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 | | | 470.62800 | | 470.62800 | 467.47100 | 467.47100 | | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 445.99 | Call | 246,380.00000 | | 24.63800 | 14,810.00000 | 21.48100 | 246,380.000 | | 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 | 246,280.00000 | | 24.62800 | 14,710.00000 | 21.47100 | 246,280.000 | | 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 | 246,180.00000 | | 24.61800 | 14,610.00000 | 21.46100 | 246,180.000 | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 207.58600 | | 207.58600 | 207.54900 | 207.54900 | | | 10,379,300.00 | 5 | 0.00 |
| IGOV | On 01/08/2013 | Index Future | 210.78900 | | 210.78900 | 210.32300 | 210.32300 | | | 0.00 | 0 | 887.00 |
| IGOV | On 07/11/2013 | Index Future | 213.88000 | | 213.88000 | 213.40600 | 213.40600 | | | 0.00 | 0 | 7.00 |
| ILBI | On 02/05/2013 | Index Future | 561.90100 | | 561.90100 | 561.90100 | 561.90100 | | | 0.00 | 0 | 0.00 |
| ILBI | On 01/08/2013 | Index Future | 569.95300 | | 569.95300 | 569.39500 | 569.39500 | | | 0.00 | 0 | 183.00 |
| J157 | On 15/09/2015 | Interest Rate Swap | 8.82200 | 0.02000 | 8.82200 | 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 | 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 | 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 | 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 | 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 | 8.99700 | 0.06909 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/05/2013 | Jibar Tradeable Future | 5.09000 | 94.91000 | 5.09000 | 5.09000 | 94.91000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2013 | Jibar Tradeable Future | 5.05000 | 94.95000 | 5.05000 | 5.05000 | 94.95000 | | | 0.00 | 0 | 500.00 |
| JIBAR FUTURE | On 17/07/2013 | Jibar Tradeable Future | 5.01000 | 94.99000 | 5.00000 | 5.00000 | 95.00000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/08/2013 | Jibar Tradeable Future | 4.95000 | 95.05000 | 4.96000 | 4.96000 | 95.04000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2013 | Jibar Tradeable Future | 4.91000 | 95.09000 | 4.91000 | 4.91000 | 95.09000 | | | 0.00 | 0 | 2,200.00 |
| JIBAR FUTURE | On 16/10/2013 | Jibar Tradeable Future | 4.88000 | 95.12000 | 4.88000 | 4.88000 | 95.12000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2013 | Jibar Tradeable Future | 4.85000 | 95.15000 | 4.87000 | 4.87000 | 95.13000 | | | 0.00 | 0 | 1,500.00 |
| JIBAR FUTURE | On 19/03/2014 | Jibar Tradeable Future | 4.87000 | 95.13000 | 4.89000 | 4.89000 | 95.11000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/06/2014 | Jibar Tradeable Future | 4.92000 | 95.08000 | 4.95000 | 4.95000 | 95.05000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | 5.01000 | 94.99000 | 5.05000 | 5.05000 | 94.95000 | | | 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 17/12/2014 | Jibar Tradeable Future | | | 5.13000 | | 94.87000 | 5.16000 | 94.84000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | | | 5.27000 | | 94.73000 | 5.28000 | 94.72000 | | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | | | 7.63000 | | 7.63000 | 7.73460 | 7.73460 | | 8.69 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.34 | Call | 304.47020 | 0.30447 | 400.71680 | 0.40072 | 304.470 | 304.470 | 9.59 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.34 | Put | 14.47020 | 0.01447 | 6.11680 | 0.00612 | 14.470 | 14.470 | 9.59 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.35 | Call | 295.55620 | 0.29556 | 391.13260 | 0.39113 | 295.556 | 295.556 | 9.55 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.35 | Put | 15.55620 | 0.01556 | 6.53260 | 0.00653 | 15.556 | 15.556 | 9.55 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.36 | Call | 286.71390 | 0.28671 | 381.70530 | 0.38171 | 286.714 | 286.714 | 9.52 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.36 | Put | 16.71390 | 0.01671 | 7.10530 | 0.00711 | 16.714 | 16.714 | 9.52 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | | | 7.68420 | | 7.68420 | 7.78770 | 7.78770 | | 9.91 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.59 | Call | 237.98400 | 0.23798 | 307.70120 | 0.30770 | 237.984 | 237.984 | 10.03 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.59 | Put | 143.78400 | 0.14378 | 110.00120 | 0.11000 | 143.784 | 143.784 | 10.03 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.60 | Call | 231.99640 | 0.23200 | 301.08230 | 0.30108 | 231.996 | 231.996 | 10.01 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.60 | Put | 147.79640 | 0.14780 | 113.38230 | 0.11338 | 147.796 | 147.796 | 10.01 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.61 | Call | 226.09020 | 0.22609 | 294.53670 | 0.29454 | 226.090 | 226.090 | 9.99 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 16/09/2013 | Foreign Exchange Future | 7.61 | Put | 151.89020 | 0.15189 | 116.83670 | 0.11684 | 151.890 | 151.890 | 9.99 | | 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 |
| R023 | On 02/05/2013 | Bond Future | | | 6.22500 | | 112.49405 | 6.25038 | 112.29716 | | | | 102,032,103.35 | 907 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.04 | Call | 6,106.25000 | 6.10625 | 5,909.36000 | 5.90936 | 6,106.250 | 6,106.250 | | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.04 | Put | 0.00000 | 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 | 6,178.47000 | 6.17847 | 5,981.58000 | 5.98158 | 6,178.470 | 6,178.470 | | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.05 | Put | 0.00000 | 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 | 6,250.63000 | 6.25063 | 6,053.74000 | 6.05374 | 6,250.630 | 6,250.630 | | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.06 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | | | 6.18051 | | 114.55158 | 6.28457 | 113.76006 | | | | 114,551,580.00 | 1,000 | 7,365.00 |
| R023 | On 01/08/2013 | Bond Future | 7.29 | Call | 8,081.76000 | 8.08176 | 7,290.24000 | 7.29024 | 8,081.760 | 8,081.760 | | | 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 01/08/2013 | Bond Future | 7.29 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.30 | Call | 8,151.13000 | | 8.15113 | 7,359.61000 | 7.35961 | 8,151.130 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.30 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.31 | Call | 8,220.44000 | | 8.22044 | 7,428.92000 | 7.42892 | 8,220.440 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.31 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | | | 6.21449 | | 112.27053 | 6.32259 | 111.46899 | | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.49 | Call | 2,028.40000 | | 2.02840 | 1,226.86000 | 1.22686 | 2,028.400 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.49 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.50 | Call | 2,101.13000 | | 2.10113 | 1,299.59000 | 1.29959 | 2,101.130 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.50 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.51 | Call | 2,173.81000 | | 2.17381 | 1,372.27000 | 1.37227 | 2,173.810 | | 0.00 | 0 | 0.00 |
| R023 | On 07/11/2013 | Bond Future | 6.51 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | | | 5.15000 | | 120.23179 | 5.18991 | 120.13421 | | 1.66 | 424,658,682.28 | 3,532 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.34 | Call | 463.63000 | | 0.46363 | 366.38000 | 0.36638 | 463.630 | 1.67 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.34 | Put | 0.00000 | | 0.00000 | 0.33000 | 0.00033 | 0.00000 | 1.67 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.35 | Call | 487.97000 | | 0.48797 | 390.59000 | 0.39059 | 487.970 | 1.67 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.35 | Put | 0.00000 | | 0.00000 | 0.20000 | 0.00020 | 0.00000 | 1.67 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.36 | Call | 512.30000 | | 0.51230 | 414.84000 | 0.41484 | 512.300 | 1.67 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.36 | Put | 0.00000 | | 0.00000 | 0.12000 | 0.00012 | 0.00000 | 1.67 | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | | | 5.02169 | | 122.03377 | 5.17470 | 121.69920 | | 1.51 | 0.00 | 0 | 11,389.00 |
| R157 | On 01/08/2013 | Bond Future | 116.11 | Call | 92,578.14000 | | 92.57814 | 92,243.57000 | 92.24357 | 92,578.140 | 1.61 | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | 116.11 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 1.61 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | | | 4.96909 | | 116.96877 | 5.14652 | 116.63080 | | 1.35 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Call | 1,272.10000 | | 1.27210 | 1,001.17000 | 1.00117 | 1,272.100 | 1.39 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Put | 95.15000 | | 0.09515 | 162.19000 | 0.16219 | 95.150 | 1.39 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.60 | Call | 1,288.20000 | | 1.28820 | 1,015.81000 | 1.01581 | 1,288.200 | 1.39 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.60 | Put | 92.43000 | | 0.09243 | 158.01000 | 0.15801 | 92.430 | 1.39 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.61 | Call | 1,304.36000 | | 1.30436 | 1,030.54000 | 1.03054 | 1,304.360 | 1.39 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R157 | On 07/11/2013 | Bond Future | 5.61 | Put | 89.77000 | | 0.08977 | 153.92000 | 0.15392 | 89.770 | 1.39 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | | | 4.88696 | | 118.55591 | 5.09648 | 118.21207 | | 1.18 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Call | 1,367.05000 | | 1.36705 | 1,091.04000 | 1.09104 | 1,367.050 | 1.22 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Put | 105.50000 | | 0.10550 | 173.33000 | 0.17333 | 105.500 | 1.22 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.64 | Call | 1,339.44000 | | 1.33944 | 1,065.77000 | 1.06577 | 1,339.440 | 1.22 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.64 | Put | 110.28000 | | 0.11028 | 180.45000 | 0.18045 | 110.280 | 1.22 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.65 | Call | 1,353.22000 | | 1.35322 | 1,078.38000 | 1.07838 | 1,353.220 | 1.22 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.65 | Put | 107.86000 | | 0.10786 | 176.86000 | 0.17686 | 107.860 | 1.22 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | | | 4.73606 | | 113.39484 | 4.98785 | 113.04628 | | | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Call | 654.80000 | | 0.65480 | 306.24000 | 0.30624 | 654.800 | | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Call | 627.28000 | | 0.62728 | 278.72000 | 0.27872 | 627.280 | | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Call | 641.04000 | | 0.64104 | 292.48000 | 0.29248 | 641.040 | | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 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 | | | 6.69000 | | 137.65109 | 6.72051 | 137.32128 | | 9.39 | 781,858,191.20 | 5,680 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 6.75 | Call | 647.52000 | | 0.64752 | 560.13000 | 0.56013 | 647.520 | 9.39 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 6.75 | Put | 0.00000 | | 0.00000 | 242.42000 | 0.24242 | 0.000 | 9.39 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.39 | Call | 7,291.86000 | | 7.29186 | 6,962.05000 | 6.96205 | 7,291.860 | 9.66 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.39 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 9.66 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.40 | Call | 7,391.98000 | | 7.39198 | 7,062.17000 | 7.06217 | 7,391.980 | 9.67 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.40 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 9.67 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.41 | Call | 7,491.99000 | | 7.49199 | 7,162.18000 | 7.16218 | 7,491.990 | 9.67 | 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 |
|------------------|---------------|-------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186 | On 02/05/2013 | Bond Future | 7.41 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 9.67 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.60 | Call | 9,371.37000 | | 9.37137 | 9,041.56000 | 9.04156 | 9,371.370 | 9.75 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.60 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 9.75 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.75 | Call | 10,827.55000 | | 10.82755 | 10,497.74000 | 10.49774 | 10,827.550 | 9.82 | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.75 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 9.82 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2013 | Bond Future | | | 6.66231 | | 134.93047 | 6.76608 | 133.82555 | | 10.51 | 13,493,047.00 | 100 | 53,704.00 |
| R186 | On 01/08/2013 | Bond Future | 128.26 | Call | 125,658.06000 | | 125.65806 | 124,553.14000 | 124.55314 | 125,658.060 | 10.94 | 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 | 10.94 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2013 | Bond Future | 6.80 | Call | 3,607.07000 | | 3.60707 | 0.00000 | 0.00000 | 3,607.070 | 10.53 | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2013 | Bond Future | 6.80 | Put | 2,143.71000 | | 2.14371 | 0.00000 | 0.00000 | 2,143.710 | 10.53 | 214,371.00 | 100 | 100.00 |
| R186 | On 01/08/2013 | Bond Future | 7.25 | Call | 6,853.64000 | | 6.85364 | 6,002.88000 | 6.00288 | 6,853.640 | 10.73 | 0.00 | 0 | 4,315.00 |
| R186 | On 01/08/2013 | Bond Future | 7.25 | Put | 759.11000 | | 0.75911 | 1,013.27000 | 1.01327 | 759.110 | 10.73 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | | | 6.70629 | | 136.85662 | 6.81358 | 135.73741 | | 10.44 | 0.00 | 0 | 540.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Call | 14,515.81000 | | 14.51581 | 13,503.00000 | 13.50300 | 14,515.810 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Put | 396.62000 | | 0.39662 | 503.02000 | 0.50302 | 396.620 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Call | 19,360.60000 | | 19.36060 | 18,277.46000 | 18.27746 | 19,360.600 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Put | 106.55000 | | 0.10655 | 142.62000 | 0.14262 | 106.550 | 11.00 | 0.00 | 0 | 1,030.00 |
| R186 | On 07/11/2013 | Bond Future | 8.14 | Call | 14,352.66000 | | 14.35266 | 13,343.38000 | 13.34338 | 14,352.660 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.14 | Put | 413.21000 | | 0.41321 | 523.14000 | 0.52314 | 413.210 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.15 | Call | 14,434.21000 | | 14.43421 | 13,423.15000 | 13.42315 | 14,434.210 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.15 | Put | 404.84000 | | 0.40484 | 512.99000 | 0.51299 | 404.840 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | | | 6.74548 | | 133.42282 | 6.85647 | 132.28694 | | 10.71 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.76 | Call | 11,430.46000 | | 11.43046 | 10,550.63000 | 10.55063 | 11,430.460 | 11.14 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.76 | Put | 1,529.30000 | | 1.52930 | 1,785.35000 | 1.78535 | 1,529.300 | 11.14 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.74 | Call | 11,284.55000 | | 11.28455 | 10,409.72000 | 10.40972 | 11,284.550 | 11.13 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.74 | Put | 1,568.50000 | | 1.56850 | 1,829.55000 | 1.82955 | 1,568.500 | 11.13 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.75 | Call | 11,357.28000 | | 11.35728 | 10,479.93000 | 10.47993 | 11,357.280 | 11.13 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.75 | Put | 1,548.63000 | | 1.54863 | 1,807.16000 | 1.80716 | 1,548.630 | 11.13 | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| R186 | On 08/05/2014 | Bond Future | | | 6.78257 | | 135.27884 | 6.89728 | 134.12729 | | | | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.11 | Call | 3,250.70000 | | 3.25070 | 2,099.15000 | 2.09915 | 3,250.700 | | | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.11 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Call | 3,055.33000 | | 3.05533 | 1,903.78000 | 1.90378 | 3,055.330 | | | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.10 | Call | 3,153.07000 | | 3.15307 | 2,001.52000 | 2.00152 | 3,153.070 | | | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.10 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R186/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 |
| R197 | On 02/05/2013 | Bond Future | | | 297.91244 | | 297.91244 | 297.87531 | 297.87531 | | | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.39 | Call | 15,522.44000 | | 15.52244 | 15,485.31000 | 15.48531 | 15,522.440 | | | 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 | 15,512.44000 | | 15.51244 | 15,475.31000 | 15.47531 | 15,512.440 | | | 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 | 15,502.44000 | | 15.50244 | 15,465.31000 | 15.46531 | 15,502.440 | | | 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 01/08/2013 | Bond Future | | | 296.36695 | | 296.36695 | 296.30372 | 296.30372 | | | | 0.00 | 0 | 2,633.00 |
| R197 | On 01/08/2013 | Bond Future | 294.99 | Call | 1,376.95000 | | 1.37695 | 1,313.72000 | 1.31372 | 1,376.950 | | | 0.00 | 0 | 0.00 |
| R197 | On 01/08/2013 | Bond Future | 294.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R197 | On 01/08/2013 | Bond Future | 295.00 | Call | 1,366.95000 | | 1.36695 | 1,303.72000 | 1.30372 | 1,366.950 | | | 0.00 | 0 | 0.00 |
| R197 | On 01/08/2013 | Bond Future | 295.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R197 | On 01/08/2013 | Bond Future | 295.01 | Call | 1,356.95000 | | 1.35695 | 1,293.72000 | 1.29372 | 1,356.950 | | | 0.00 | 0 | 0.00 |
| R197 | On 01/08/2013 | Bond Future | 295.01 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R201 | On 02/05/2013 | Bond Future | | | 4.99000 | | 109.07818 | 5.02969 | 109.01459 | | 1.03 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.04 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.96 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.04 | Put | 1,537.40000 | | 1.53740 | 1,600.99000 | 1.60099 | 1,537.400 | 0.96 | 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 | 0.96 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.05 | Put | 1,521.07000 | | 1.52107 | 1,584.66000 | 1.58466 | 1,521.070 | 0.96 | 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 | 0.97 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.06 | Put | 1,504.73000 | | 1.50473 | 1,568.32000 | 1.56832 | 1,504.730 | 0.97 | 0.00 | 0 | 0.00 |
| R201 | On 01/08/2013 | Bond Future | | | 4.81272 | | 106.26596 | 4.98536 | 106.03090 | | 0.90 | 0.00 | 0 | 0.00 |
| R201 | On 01/08/2013 | Bond Future | 107.45 | Call | 69,020.28000 | | 69.02028 | 68,785.22000 | 68.78522 | 69,020.280 | 0.97 | 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 | 0.97 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | | | 4.67186 | | 107.78286 | 4.88744 | 107.54566 | | 0.78 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Call | 309.38000 | | 0.30938 | 189.96000 | 0.18996 | 309.380 | 0.77 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Put | 179.30000 | | 0.17930 | 297.08000 | 0.29708 | 179.300 | 0.77 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Call | 315.86000 | | 0.31586 | 194.71000 | 0.19471 | 315.860 | 0.77 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Put | 174.78000 | | 0.17478 | 290.83000 | 0.29083 | 174.780 | 0.77 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Call | 322.41000 | | 0.32241 | 199.54000 | 0.19954 | 322.410 | 0.77 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Put | 170.33000 | | 0.17033 | 284.66000 | 0.28466 | 170.330 | 0.77 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | | | 4.42811 | | 104.83638 | 4.71015 | 104.59482 | | 0.66 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Call | 751.40000 | | 0.75140 | 553.11000 | 0.55311 | 751.400 | 0.69 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Put | 41.48000 | | 0.04148 | 84.75000 | 0.08475 | 41.480 | 0.69 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.24 | Call | 736.50000 | | 0.73650 | 539.83000 | 0.53983 | 736.500 | 0.69 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.24 | Put | 43.56000 | | 0.04356 | 88.45000 | 0.08845 | 43.560 | 0.69 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Call | 743.84000 | | 0.74384 | 546.31000 | 0.54631 | 743.840 | 0.69 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Put | 42.41000 | | 0.04241 | 86.44000 | 0.08644 | 42.410 | 0.69 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | | | 3.92936 | | 106.29479 | 4.33057 | 106.04995 | | | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Call | 499.66000 | | 0.49966 | 254.82000 | 0.25482 | 499.660 | | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.76 | Call | 505.72000 | | 0.50572 | 260.88000 | 0.26088 | 505.720 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R201 | On 08/05/2014 | Bond Future | 4.76 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.74 | Call | 493.60000 | | 0.49360 | 248.76000 | 0.24876 | 493.600 | | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.74 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 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 | | | 225.16611 | | 225.16611 | 225.13247 | 225.13247 | | | 24,543,105.99 | 109 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.04 | Call | 14,126.11000 | | 14.12611 | 14,092.47000 | 14.09247 | 14,126.110 | | 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 | 14,116.11000 | | 14.11611 | 14,082.47000 | 14.08247 | 14,116.110 | | 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 | 14,106.11000 | | 14.10611 | 14,072.47000 | 14.07247 | 14,106.110 | | 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 01/08/2013 | Bond Future | | | 227.00937 | | 227.00937 | 225.17778 | 225.17778 | | | 901,227,198.90 | 3,970 | 44,020.00 |
| R202 | On 01/08/2013 | Bond Future | 223.01 | Call | 3,999.37000 | | 3.99937 | 2,167.78000 | 2.16778 | 3,999.370 | | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2013 | Bond Future | 223.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2013 | Bond Future | 222.99 | Call | 4,019.37000 | | 4.01937 | 2,187.78000 | 2.18778 | 4,019.370 | | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2013 | Bond Future | 222.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2013 | Bond Future | 223.00 | Call | 4,009.37000 | | 4.00937 | 2,177.78000 | 2.17778 | 4,009.370 | | 0.00 | 0 | 0.00 |
| R202 | On 01/08/2013 | Bond Future | 223.00 | 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 | | | 5.55000 | | 111.49804 | 5.58524 | 111.35508 | | 3.79 | 189,323,671.92 | 1,698 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Call | 1,369.94000 | | 1.36994 | 1,226.98000 | 1.22698 | 1,369.940 | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Call | 1,409.92000 | | 1.40992 | 1,266.96000 | 1.26696 | 1,409.920 | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| R203 | On 02/05/2013 | Bond Future | 5.91 | Call | 1,449.88000 | | 1.44988 | 1,306.92000 | 1.30692 | 1,449.880 | 3.87 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.91 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 3.87 | 0.00 | 0 | 0.00 |
| R203 | On 01/08/2013 | Bond Future | | | 5.46040 | | 113.36270 | 5.60522 | 112.80568 | | 3.63 | 0.00 | 0 | 9,172.00 |
| R203 | On 01/08/2013 | Bond Future | 109.11 | Call | 100,149.50000 | | 100.14950 | 99,592.48000 | 99.59248 | 100,149.500 | 3.80 | 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 | 3.80 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | | | 5.47010 | | 110.82109 | 5.62637 | 110.25740 | | 3.47 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Call | 2,331.76000 | | 2.33176 | 1,926.53000 | 1.92653 | 2,331.760 | 3.51 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Put | 399.26000 | | 0.39926 | 557.72000 | 0.55772 | 399.260 | 3.51 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 571.00 | Call | 108,591.57000 | | 108.59157 | 108,027.88000 | 108.02788 | 108,591.570 | 3.66 | 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 | 3.66 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Call | 1,583.61000 | | 1.58361 | 1,257.61000 | 1.25761 | 1,583.610 | 3.47 | 0.00 | 0 | 15.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Put | 719.72000 | | 0.71972 | 957.41000 | 0.95741 | 719.720 | 3.47 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Call | 2,277.71000 | | 2.27771 | 1,877.27000 | 1.87727 | 2,277.710 | 3.51 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Put | 416.05000 | | 0.41605 | 579.30000 | 0.57930 | 416.050 | 3.51 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Call | 2,304.68000 | | 2.30468 | 1,901.83000 | 1.90183 | 2,304.680 | 3.51 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Put | 407.59000 | | 0.40759 | 568.43000 | 0.56843 | 407.590 | 3.51 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | | | 5.47307 | | 112.32467 | 5.64238 | 111.75210 | | 3.25 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Call | 2,754.94000 | | 2.75494 | 2,336.52000 | 2.33652 | 2,754.940 | 3.33 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Put | 454.67000 | | 0.45467 | 608.82000 | 0.60882 | 454.670 | 3.33 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Call | 2,240.06000 | | 2.24006 | 1,864.03000 | 1.86403 | 2,240.060 | 3.29 | 0.00 | 0 | 16.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Put | 636.62000 | | 0.63662 | 833.16000 | 0.83316 | 636.620 | 3.29 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Call | 2,703.89000 | | 2.70389 | 2,289.24000 | 2.28924 | 2,703.890 | 3.32 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Put | 469.75000 | | 0.46975 | 627.67000 | 0.62767 | 469.750 | 3.32 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Call | 2,729.37000 | | 2.72937 | 2,312.83000 | 2.31283 | 2,729.370 | 3.32 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Put | 462.16000 | | 0.46216 | 618.19000 | 0.61819 | 462.160 | 3.32 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | | | 5.45964 | | 109.72506 | 5.64329 | 109.14463 | | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Call | 947.31000 | | 0.94731 | 366.88000 | 0.36688 | 947.310 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R203 | On 08/05/2014 | Bond Future | 5.74 | Call | 884.55000 | | 0.88455 | 304.12000 | 0.30412 | 884.550 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.74 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Call | 915.93000 | | 0.91593 | 335.50000 | 0.33550 | 915.930 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 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 | | | 5.74500 | | 113.70739 | 5.78535 | 113.50372 | | 4.81 | 609,471,610.40 | 5,360 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.29 | Call | 2,712.63000 | | 2.71263 | 2,508.96000 | 2.50896 | 2,712.630 | | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.29 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.30 | Call | 2,761.64000 | | 2.76164 | 2,557.97000 | 2.55797 | 2,761.640 | | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.30 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.31 | Call | 2,810.62000 | | 2.81062 | 2,606.95000 | 2.60695 | 2,810.620 | | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.31 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R204 | On 01/08/2013 | Bond Future | | | 5.66159 | | 111.70135 | 5.81520 | 110.95600 | | 4.93 | 0.00 | 0 | 13,669.00 |
| R204 | On 01/08/2013 | Bond Future | 110.75 | Call | 102,817.85000 | | 102.81785 | 102,072.50000 | 102.07250 | 102,817.850 | | 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 | | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | | | 5.68049 | | 113.29585 | 5.84362 | 112.54113 | | 4.53 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 7.00 | Call | 6,028.64000 | | 6.02864 | 5,331.06000 | 5.33106 | 6,028.640 | | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 7.00 | Put | 101.03000 | | 0.10103 | 158.17000 | 0.15817 | 101.030 | | 0.00 | 0 | 1,270.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Call | 3,293.54000 | | 3.29354 | 2,739.06000 | 2.73906 | 3,293.540 | | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Put | 505.66000 | | 0.50566 | 705.90000 | 0.70590 | 505.660 | | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Call | 3,328.77000 | | 3.32877 | 2,771.43000 | 2.77143 | 3,328.770 | | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Put | 495.87000 | | 0.49587 | 693.25000 | 0.69325 | 495.870 | | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Call | 3,364.14000 | | 3.36414 | 2,803.97000 | 2.80397 | 3,364.140 | | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Put | 486.24000 | | 0.48624 | 680.79000 | 0.68079 | 486.240 | | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | | | 5.69302 | | 110.80203 | 5.86650 | 110.03584 | | 4.60 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.40 | Call | 3,744.22000 | | 3.74422 | 3,188.82000 | 3.18882 | 3,744.220 | | 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 06/02/2014 | Bond Future | 6.40 | Put | 662.32000 | | 0.66232 | 873.11000 | 0.87311 | 662.320 | 4.71 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.41 | Call | 3,777.15000 | | 3.77715 | 3,219.40000 | 3.21940 | 3,777.150 | 4.72 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.41 | Put | 652.42000 | | 0.65242 | 860.86000 | 0.86086 | 652.420 | 4.72 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.39 | Call | 3,711.39000 | | 3.71139 | 3,158.37000 | 3.15837 | 3,711.390 | 4.71 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.39 | Put | 672.34000 | | 0.67234 | 885.51000 | 0.88551 | 672.340 | 4.71 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | | | 5.69885 | | 112.34333 | 5.88355 | 111.56657 | | | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.05 | Call | 1,471.01000 | | 1.47101 | 694.25000 | 0.69425 | 1,471.010 | | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.05 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.06 | Call | 1,512.55000 | | 1.51255 | 735.79000 | 0.73579 | 1,512.550 | | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.06 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.04 | Call | 1,429.46000 | | 1.42946 | 652.70000 | 0.65270 | 1,429.460 | | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.04 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 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 | | | 5.06500 | | 103.94170 | 5.09467 | 103.92147 | | 0.40 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.39 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.39 | Put | 1,153.49000 | | 1.15349 | 1,173.72000 | 1.17372 | 1,153.490 | 0.37 | 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 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.40 | Put | 1,146.54000 | | 1.14654 | 1,166.77000 | 1.16677 | 1,146.540 | 0.37 | 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 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.41 | Put | 1,139.59000 | | 1.13959 | 1,159.82000 | 1.15982 | 1,139.590 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 01/08/2013 | Bond Future | | | 4.87059 | | 101.55465 | 4.96406 | 101.51342 | | 0.30 | 0.00 | 0 | 0.00 |
| R206 | On 01/08/2013 | Bond Future | 103.94 | Call | 30,556.54000 | | 30.55654 | 30,515.31000 | 30.51531 | 30,556.540 | 0.32 | 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 | 0.32 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|--------------|----------------|-------------------|------------|----------------|-------|------------------|---------------|
| R206 | On 07/11/2013 | Bond Future | | | 4.12862 | | 103.00433 | 4.35535 | 102.96369 | | 0.13 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.29 | Call | 52.37000 | | 0.05237 | 30.70000 | 0.03070 | 52.370 | 0.12 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.29 | Put | 23.44000 | | 0.02344 | 42.41000 | 0.04241 | 23.440 | 0.12 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Call | 53.50000 | | 0.05350 | 31.51000 | 0.03151 | 53.500 | 0.12 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Put | 22.77000 | | 0.02277 | 41.42000 | 0.04142 | 22.770 | 0.12 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.31 | Call | 54.64000 | | 0.05464 | 32.34000 | 0.03234 | 54.640 | 0.12 | | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.31 | Put | 22.12000 | | 0.02212 | 40.46000 | 0.04046 | 22.120 | 0.12 | | 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 | | | 5.90000 | | 109.60508 | 5.92039 | 109.48879 | | 5.73 | 156,077,633.92 | | 1,424 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.44 | Call | 3,028.33000 | | 3.02833 | 2,912.04000 | 2.91204 | 3,028.330 | 5.85 | | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.44 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 5.85 | | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.45 | Call | 3,083.42000 | | 3.08342 | 2,967.13000 | 2.96713 | 3,083.420 | 5.85 | | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.45 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 5.85 | | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.46 | Call | 3,138.47000 | | 3.13847 | 3,022.18000 | 3.02218 | 3,138.470 | 5.85 | | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.46 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 5.85 | | 0.00 | 0 | 0.00 |
| R207 | On 01/08/2013 | Bond Future | | | 5.84843 | | 107.86014 | 5.95373 | 107.27870 | | 6.01 | | 0.00 | 0 | 6,866.00 |
| R207 | On 01/08/2013 | Bond Future | 106.18 | Call | 100,288.95000 | | 100.28895 | 99,707.51000 | 99.70751 | 100,288.950 | 6.28 | | 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 | 6.28 | | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | | | 5.87257 | | 109.39983 | 5.98326 | 108.81133 | | 5.70 | | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Call | 4,693.29000 | | 4.69329 | 4,222.54000 | 4.22254 | 4,693.290 | 5.95 | | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Put | 438.80000 | | 0.43880 | 556.55000 | 0.55655 | 438.800 | 5.95 | | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Call | 4,735.65000 | | 4.73565 | 4,263.15000 | 4.26315 | 4,735.650 | 5.95 | | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Put | 430.40000 | | 0.43040 | 546.40000 | 0.54640 | 430.400 | 5.95 | | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Call | 4,778.11000 | | 4.77811 | 4,303.88000 | 4.30388 | 4,778.110 | 5.96 | | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Put | 422.14000 | | 0.42214 | 536.41000 | 0.53641 | 422.140 | 5.96 | | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | | | 5.89193 | | 107.24445 | 6.00858 | 106.64683 | | 5.73 | | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Call | 4,645.37000 | | 4.64537 | 4,203.82000 | 4.20382 | 4,645.370 | 5.97 | | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Put | 784.29000 | | 0.78429 | 940.36000 | 0.94036 | 784.290 | 5.97 | | 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 06/02/2014 | Bond Future | 6.64 | Call | 4,569.53000 | | 4.56953 | 4,131.36000 | 4.13136 | 4,569.530 | 5.96 | | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.64 | Put | 806.81000 | | 0.80681 | 966.26000 | 0.96626 | 806.810 | 5.96 | | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Call | 4,607.40000 | | 4.60740 | 4,167.53000 | 4.16753 | 4,607.400 | 5.96 | | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Put | 795.48000 | | 0.79548 | 953.23000 | 0.95323 | 795.480 | 5.96 | | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | | | 5.90912 | | 108.73635 | 6.03205 | 108.13047 | | | | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Call | 1,475.52000 | | 1.47552 | 869.64000 | 0.86964 | 1,475.520 | | | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Call | 1,378.22000 | | 1.37822 | 772.34000 | 0.77234 | 1,378.220 | | | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Call | 1,426.88000 | | 1.42688 | 821.00000 | 0.82100 | 1,426.880 | | | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 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 | | | 5.96500 | | 105.56223 | 5.99533 | 105.36795 | | 6.76 | 1,018,569,957.27 | | 9,649 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.64 | Call | 4,220.96000 | | 4.22096 | 4,026.68000 | 4.02668 | 4,220.960 | 6.97 | | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.64 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 6.97 | | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.65 | Call | 4,281.91000 | | 4.28191 | 4,087.63000 | 4.08763 | 4,281.910 | 6.97 | | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.65 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 6.97 | | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.66 | Call | 4,342.80000 | | 4.34280 | 4,148.52000 | 4.14852 | 4,342.800 | 6.98 | | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.66 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 6.98 | | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2013 | Bond Future | | | 5.91032 | | 107.45861 | 6.02526 | 106.74054 | | 7.09 | | 0.00 | 0 | 9,193.00 |
| R208 | On 01/08/2013 | Bond Future | 101.40 | Call | 98,414.14000 | | 98.41414 | 97,696.07000 | 97.69607 | 98,414.140 | 7.41 | | 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 | 7.41 | | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | | | 5.93613 | | 105.59641 | 6.05622 | 104.86928 | | 7.06 | | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Call | 9,112.32000 | | 9.11232 | 8,426.87000 | 8.42687 | 9,112.320 | 7.46 | | 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 | Put | 109.18000 | | 0.10918 | 150.86000 | 0.15086 | 109.180 | 7.46 | 0.00 | 0 | 1,520.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Call | 5,547.42000 | | 5.54742 | 4,963.62000 | 4.96362 | 5,547.420 | 7.28 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Put | 509.02000 | | 0.50902 | 652.35000 | 0.65235 | 509.020 | 7.28 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Call | 5,595.07000 | | 5.59507 | 5,009.19000 | 5.00919 | 5,595.070 | 7.28 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Put | 499.44000 | | 0.49944 | 640.69000 | 0.64069 | 499.440 | 7.28 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Call | 5,642.82000 | | 5.64282 | 5,054.89000 | 5.05489 | 5,642.820 | 7.28 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Put | 490.01000 | | 0.49001 | 629.21000 | 0.62921 | 490.010 | 7.28 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | | | 5.95695 | 107.02907 | | 6.08256 | 106.29096 | | 6.80 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Call | 5,457.77000 | | 5.45777 | 4,909.75000 | 4.90975 | 5,457.770 | 7.00 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Put | 902.68000 | | 0.90268 | 1,092.77000 | 1.09277 | 902.680 | 7.00 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Call | 5,500.96000 | | 5.50096 | 4,950.92000 | 4.95092 | 5,500.960 | 7.00 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Put | 890.00000 | | 0.89000 | 1,078.07000 | 1.07807 | 890.000 | 7.00 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.74 | Call | 5,414.70000 | | 5.41470 | 4,868.71000 | 4.86871 | 5,414.700 | 7.00 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.74 | Put | 915.52000 | | 0.91552 | 1,107.64000 | 1.10764 | 915.520 | 7.00 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | | | 5.97235 | 105.12064 | | 6.10367 | 104.37229 | | | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Call | 1,855.00000 | | 1.85500 | 1,106.65000 | 1.10665 | 1,855.000 | | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Call | 1,910.99000 | | 1.91099 | 1,162.64000 | 1.16264 | 1,910.990 | | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Call | 1,798.99000 | | 1.79899 | 1,050.64000 | 1.05064 | 1,798.990 | | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 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 | | | 7.55000 | 86.55887 | | 7.56555 | 86.40897 | | 15.06 | 109,583,529.42 | 1,266 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R209 | On 02/05/2013 | Bond Future | 7.99 | Call | 4,092.76000 | | 4.09276 | 3,942.86000 | 3.94286 | 4,092.760 | 15.35 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 7.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 15.35 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.00 | Call | 4,182.29000 | | 4.18229 | 4,032.39000 | 4.03239 | 4,182.290 | 15.36 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 15.36 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.01 | Call | 4,271.67000 | | 4.27167 | 4,121.77000 | 4.12177 | 4,271.670 | 15.37 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 15.37 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2013 | Bond Future | | | 7.52858 | | 88.37506 | 7.61627 | 87.53457 | | 16.20 | 0.00 | 0 | 10,082.00 |
| R209 | On 01/08/2013 | Bond Future | 79.36 | Call | 78,425.95000 | | 78.42595 | 77,585.46000 | 77.58546 | 78,425.950 | 16.79 | 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 | 16.79 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | | | 7.58091 | | 86.49197 | 7.67088 | 85.64046 | | 16.74 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Call | 15,927.39000 | | 15.92739 | 15,128.12000 | 15.12812 | 15,927.390 | 17.52 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Put | 235.57000 | | 0.23557 | 287.81000 | 0.28781 | 235.570 | 17.52 | 0.00 | 0 | 980.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Call | 11,265.38000 | | 11.26538 | 10,553.68000 | 10.55368 | 11,265.380 | 17.52 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Put | 816.96000 | | 0.81696 | 956.77000 | 0.95677 | 816.960 | 17.52 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Call | 11,330.35000 | | 11.33035 | 10,616.94000 | 10.61694 | 11,330.350 | 17.52 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Put | 803.85000 | | 0.80385 | 941.95000 | 0.94195 | 803.850 | 17.52 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Call | 11,395.37000 | | 11.39537 | 10,680.27000 | 10.68027 | 11,395.370 | 17.52 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Put | 790.91000 | | 0.79091 | 927.32000 | 0.92732 | 790.910 | 17.52 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | | | 7.62850 | | 87.66550 | 7.72085 | 86.80148 | | 16.57 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Call | 10,041.85000 | | 10.04185 | 9,406.56000 | 9.40656 | 10,041.850 | 17.19 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Put | 1,981.18000 | | 1.98118 | 2,209.91000 | 2.20991 | 1,981.180 | 17.19 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Call | 10,101.67000 | | 10.10167 | 9,464.54000 | 9.46454 | 10,101.670 | 17.20 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Put | 1,960.01000 | | 1.96001 | 2,186.90000 | 2.18690 | 1,960.010 | 17.20 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.54 | Call | 9,982.10000 | | 9.98210 | 9,348.65000 | 9.34865 | 9,982.100 | 17.18 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.54 | Put | 2,002.56000 | | 2.00256 | 2,233.13000 | 2.23313 | 2,002.560 | 17.18 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | | | 7.67395 | | 85.73944 | 7.76862 | 84.86353 | | | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Call | 1,618.04000 | | 1.61804 | 742.13000 | 0.74213 | 1,618.040 | | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R209 | On 08/05/2014 | Bond Future | 7.86 | Call | 1,708.56000 | | 1.70856 | 832.65000 | 0.83265 | 1,708.560 | | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.86 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Call | 1,527.38000 | | 1.52738 | 651.47000 | 0.65147 | 1,527.380 | | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 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 | | | 170.91384 | | 170.91384 | 170.89001 | 170.89001 | | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.14 | Call | 9,773.84000 | | 9.77384 | 9,750.01000 | 9.75001 | 9,773.840 | | 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 | 9,763.84000 | | 9.76384 | 9,740.01000 | 9.74001 | 9,763.840 | | 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 | 9,753.84000 | | 9.75384 | 9,730.01000 | 9.73001 | 9,753.840 | | 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 01/08/2013 | Bond Future | | | 173.17625 | | 173.17625 | 173.13741 | 173.13741 | | | 0.00 | 0 | 1,237.00 |
| R210 | On 01/08/2013 | Bond Future | 172.99 | Call | 186.25000 | | 0.18625 | 147.41000 | 0.14741 | 186.250 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 172.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 173.00 | Call | 176.25000 | | 0.17625 | 137.41000 | 0.13741 | 176.250 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 173.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 173.01 | Call | 166.25000 | | 0.16625 | 127.41000 | 0.12741 | 166.250 | | 0.00 | 0 | 0.00 |
| R210 | On 01/08/2013 | Bond Future | 173.01 | 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 | | | 129.94591 | | 129.94591 | 129.93432 | 129.93432 | | | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R211 | On 02/05/2013 | Bond Future | 125.69 | Call | 4,255.91000 | | 4.25591 | 4,244.32000 | 4.24432 | 4,255.910 | | 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 | 4,245.91000 | | 4.24591 | 4,234.32000 | 4.23432 | 4,245.910 | | 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 | 4,235.91000 | | 4.23591 | 4,224.32000 | 4.22432 | 4,235.910 | | 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 01/08/2013 | Bond Future | | | | 130.18834 | 130.18834 | 130.16546 | 130.16546 | | | 0.00 | 0 | 522.00 |
| R211 | On 01/08/2013 | Bond Future | 129.99 | Call | 198.34000 | | 0.19834 | 175.46000 | 0.17546 | 198.340 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | 129.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | 130.00 | Call | 188.34000 | | 0.18834 | 165.46000 | 0.16546 | 188.340 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | 130.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | 130.01 | Call | 178.34000 | | 0.17834 | 155.46000 | 0.15546 | 178.340 | | 0.00 | 0 | 0.00 |
| R211 | On 01/08/2013 | Bond Future | 130.01 | 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 | | | | 138.73361 | 138.73361 | 138.71692 | 138.71692 | | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.09 | Call | 7,643.61000 | | 7.64361 | 7,626.92000 | 7.62692 | 7,643.610 | | 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 | 7,633.61000 | | 7.63361 | 7,616.92000 | 7.61692 | 7,633.610 | | 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 | 7,623.61000 | | 7.62361 | 7,606.92000 | 7.60692 | 7,623.610 | | 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 01/08/2013 | Bond Future | | | | 138.94812 | 138.94812 | 138.91942 | 138.91942 | | | 0.00 | 0 | 21,791.00 |
| R212 | On 01/08/2013 | Bond Future | 137.99 | Call | 958.12000 | | 0.95812 | 929.42000 | 0.92942 | 958.120 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | 137.99 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | 138.00 | Call | 948.12000 | | 0.94812 | 919.42000 | 0.91942 | 948.120 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | 138.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | 138.01 | Call | 938.12000 | | 0.93812 | 909.42000 | 0.90942 | 938.120 | | 0.00 | 0 | 0.00 |
| R212 | On 01/08/2013 | Bond Future | 138.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|--|---------------|------------------|---------------|
| 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 | | | 7.27500 | | 98.55720 | 7.30055 | 98.30964 | | 12.39 | | 78,845,760.00 | 800 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.84 | Call | 5,271.17000 | | 5.27117 | 5,023.61000 | 5.02361 | 5,271.170 | 12.71 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.84 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 12.71 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.85 | Call | 5,360.74000 | | 5.36074 | 5,113.18000 | 5.11318 | 5,360.740 | 12.71 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.85 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 12.71 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.86 | Call | 5,450.19000 | | 5.45019 | 5,202.63000 | 5.20263 | 5,450.190 | 12.72 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.86 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 12.72 | | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2013 | Bond Future | | | 7.24722 | | 100.58257 | 7.35048 | 99.59039 | | 13.41 | | 0.00 | 0 | 6,998.00 |
| R213 | On 01/08/2013 | Bond Future | 91.25 | Call | 89,967.55000 | | 89.96755 | 88,975.37000 | 88.97537 | 89,967.550 | 13.91 | | 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 | 13.91 | | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | | | 7.29945 | | 98.48110 | 7.40563 | 97.47591 | | 14.01 | | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Call | 11,886.49000 | | 11.88649 | 11,018.24000 | 11.01824 | 11,886.490 | 14.71 | | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Put | 610.05000 | | 0.61005 | 746.99000 | 0.74699 | 610.050 | 14.71 | | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Call | 11,955.52000 | | 11.95552 | 11,085.39000 | 11.08539 | 11,955.520 | 14.71 | | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Put | 599.22000 | | 0.59922 | 734.28000 | 0.73428 | 599.220 | 14.71 | | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Call | 12,024.60000 | | 12.02460 | 11,152.59000 | 11.15259 | 12,024.600 | 14.71 | | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Put | 588.56000 | | 0.58856 | 721.74000 | 0.72174 | 588.560 | 14.71 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | | | 7.34765 | | 99.81727 | 7.45692 | 98.79730 | | 13.95 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Call | 10,217.50000 | | 10.21750 | 9,451.63000 | 9.45163 | 10,217.500 | 14.51 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Put | 1,735.73000 | | 1.73573 | 1,989.83000 | 1.98983 | 1,735.730 | 14.51 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.29 | Call | 10,092.35000 | | 10.09235 | 9,330.91000 | 9.33091 | 10,092.350 | 14.50 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.29 | Put | 1,775.83000 | | 1.77583 | 2,034.36000 | 2.03436 | 1,775.830 | 14.50 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Call | 10,154.88000 | | 10.15488 | 9,391.22000 | 9.39122 | 10,154.880 | 14.50 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Put | 1,755.68000 | | 1.75568 | 2,011.99000 | 2.01199 | 1,755.680 | 14.50 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | | | 7.39088 | | 97.66631 | 7.50312 | 96.63222 | | | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Call | 2,453.42000 | | 2.45342 | 1,419.33000 | 1.41933 | 2,453.420 | | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R213 | On 08/05/2014 | Bond Future | 7.64 | Call | 2,274.14000 | | 2.27414 | 1,240.05000 | 1.24005 | 2,274.140 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.64 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.65 | Call | 2,363.84000 | | 2.36384 | 1,329.75000 | 1.32975 | 2,363.840 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.65 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 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 | | | 7.62500 | | 88.27335 | 7.63554 | 88.16511 | | 15.23 | 0.00 | 0 | 0.00 |
| R214 | On 02/05/2013 | Bond Future | 84.31 | Call | 79,493.73000 | | 79.49373 | 79,385.49000 | 79.38549 | 79,493.730 | | 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 | | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2013 | Bond Future | | | 7.59701 | | 90.20992 | 7.68464 | 89.31369 | | 16.51 | 0.00 | 0 | 1,036.00 |
| R214 | On 01/08/2013 | Bond Future | 84.31 | Call | 79,762.02000 | | 79.76202 | 78,865.79000 | 78.86579 | 79,762.020 | | 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 | | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | | | 7.64870 | | 88.21312 | 7.73857 | 87.30506 | | 17.31 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.80 | Call | 5,155.55000 | | 5.15555 | 4,666.53000 | 4.66653 | 5,155.550 | | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.80 | Put | 3,635.52000 | | 3.63552 | 4,054.56000 | 4.05456 | 3,635.520 | | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.81 | Call | 5,210.21000 | | 5.21021 | 4,717.91000 | 4.71791 | 5,210.210 | | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.81 | Put | 3,591.23000 | | 3.59123 | 4,006.99000 | 4.00699 | 3,591.230 | | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.79 | Call | 5,101.13000 | | 5.10113 | 4,615.40000 | 4.61540 | 5,101.130 | | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2013 | Bond Future | 7.79 | Put | 3,680.25000 | | 3.68025 | 4,102.58000 | 4.10258 | 3,680.250 | | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R248 | On 02/05/2013 | Bond Future | | | 7.78500 | | 113.12509 | 7.79558 | 112.98623 | | | 0.00 | 0 | 0.00 |
| R248 | On 02/05/2013 | Bond Future | 7.85 | Call | 848.37000 | | 0.84837 | 709.51000 | 0.70951 | 848.370 | | 0.00 | 0 | 0.00 |
| R248 | On 02/05/2013 | Bond Future | 7.85 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | | | 7.76045 | | 115.60459 | 7.84821 | 114.45817 | | | 0.00 | 0 | 603.00 |
| R248 | On 01/08/2013 | Bond Future | 7.84 | Call | 1,040.04000 | | 1.04004 | 0.00000 | 0.00000 | 1,040.040 | | 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 |
|--------------------------------|---------------|-------------------------|--------|------------|-------------|-----------|--------------|----------------|-------------------|-------------------------|----------------|---------------------|---------------|
| R248 | On 01/08/2013 | Bond Future | 7.84 | Put | 0.00000 | 0.00000 | 106.38000 | 0.10638 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | 7.85 | Call | 1,169.59000 | 1.16959 | 23.17000 | 0.02317 | 1,169.590 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | 7.85 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | 7.86 | Call | 1,298.89000 | 1.29889 | 152.47000 | 0.15247 | 1,298.890 | | 0.00 | 0 | 0.00 |
| R248 | On 01/08/2013 | Bond Future | 7.86 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | | | 7.81595 | 112.83326 | 7.90605 | 111.67174 | | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.84 | Call | 312.10000 | 0.31210 | 0.00000 | 0.00000 | 312.100 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.84 | Put | 0.00000 | 0.00000 | 849.42000 | 0.84942 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.85 | Call | 441.43000 | 0.44143 | 0.00000 | 0.00000 | 441.430 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.85 | Put | 0.00000 | 0.00000 | 720.09000 | 0.72009 | 0.000 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.86 | Call | 570.50000 | 0.57050 | 0.00000 | 0.00000 | 570.500 | | 0.00 | 0 | 0.00 |
| R248 | On 07/11/2013 | Bond Future | 7.86 | Put | 0.00000 | 0.00000 | 591.02000 | 0.59102 | 0.000 | | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | | | 1.46140 | 1.46140 | 1.46160 | 1.46160 | | 12.72 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.39 | Call | 753.49630 | 0.07535 | 758.28160 | 0.07583 | 753.496 | 12.78 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.39 | Put | 39.49630 | 0.00395 | 42.28160 | 0.00423 | 39.496 | 12.78 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.40 | Call | 666.03470 | 0.06660 | 671.46500 | 0.06715 | 666.035 | 12.58 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.40 | Put | 52.03470 | 0.00520 | 55.46500 | 0.00555 | 52.035 | 12.58 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.41 | Call | 585.11570 | 0.05851 | 591.16590 | 0.05912 | 585.116 | 12.61 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.41 | Put | 71.11570 | 0.00711 | 75.16590 | 0.00752 | 71.116 | 12.61 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | | | 1.47360 | 1.47360 | 1.47050 | 1.47050 | | 13.70 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.49 | Call | 436.11740 | 0.04361 | 426.23570 | 0.04262 | 436.117 | 14.20 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.49 | Put | 600.11740 | 0.06001 | 621.23570 | 0.06212 | 600.117 | 14.20 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.50 | Call | 398.79780 | 0.03988 | 390.04030 | 0.03900 | 398.798 | 14.32 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.50 | Put | 662.79780 | 0.06628 | 685.04030 | 0.06850 | 662.798 | 14.32 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.51 | Call | 365.37390 | 0.03654 | 357.61510 | 0.03576 | 365.374 | 14.47 | 0.00 | 0 | 0.00 |
| YUAN/R | On 16/09/2013 | Foreign Exchange Future | 1.51 | Put | 729.37390 | 0.07294 | 752.61510 | 0.07526 | 729.374 | 14.47 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | 4,959,998,521.80 | 157,717 | 1 935 150.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-------|------------------|---------------|
| <u>i-Bonds</u> | | | | | | | | | | | |
| AA02 | On 28/03/2016 | Spot Bond | 0.00000 | 100.62220 | | 100.60606 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | 5.95500 | 107.02476 | 6.09000 | 106.74362 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | 0.00000 | 100.82473 | | 100.80624 | | | 0.00 | 0 | 500,000.00 |
| AA05 | On 22/03/2019 | Spot Bond | 6.94000 | 112.23070 | 7.08500 | 111.47589 | | | 0.00 | 0 | 58,000,000.00 |
| AB010 | On 21/11/2022 | Spot Bond | 0.00000 | 101.44920 | | 101.42928 | | | 0.00 | 51,000,000 | 51,000,000.00 |
| AB011 | On 21/11/2023 | Spot Bond | 0.00000 | 101.46969 | | 101.44948 | | | 0.00 | 0 | 0.00 |
| AB012 | On 21/11/2022 | Spot Bond | 8.00000 | 47.32047 | 8.00000 | 47.31022 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | 7.69500 | 106.48599 | 7.84000 | 105.81142 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | 6.10500 | 104.40030 | 6.24000 | 104.14023 | | 4,377,285,000.00 | | 717,000 | 11,412,000.00 |
| AB07 | On 07/03/2014 | Spot Bond | 6.03500 | 103.66133 | 6.18000 | 103.52565 | | | 0.00 | 0 | 17,900,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | 0.00000 | 100.07466 | | 100.05604 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | 7.15000 | 110.80873 | 7.28500 | 110.29712 | | | 0.00 | 0 | 5,000,000.00 |
| ABCL1 | On 22/09/2013 | Spot Bond | 0.00000 | 100.79592 | | 100.77806 | | | 0.00 | 0 | 0.00 |
| ABCP12 | On 20/09/2014 | Spot Bond | 0.62000 | 134.09838 | 0.62000 | 134.05308 | | 4,960,000,000.00 | | 8,000,000 | 8,000,000.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | 1.27000 | 281.95910 | 1.27000 | 281.85879 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | 0.00000 | 101.33289 | | 101.31270 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On 17/03/2014 | Spot Bond | 0.00000 | 101.29132 | | 101.27525 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-------|------------------|----------------|
| ABFN06 | On 17/03/2016 | Spot Bond | 0.00000 | 101.54482 | | 101.52702 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | 0.00000 | 100.90578 | | 100.88720 | | | 0.00 | 0 | 389,000,000.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | 0.00000 | 100.94660 | | 100.92720 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | 0.00000 | 100.97372 | | 100.95377 | | | 0.00 | 0 | 0.00 |
| ABL10A | On 15/03/2015 | Spot Bond | 6.36500 | 110.49478 | 6.50000 | 110.22930 | | | 0.00 | 0 | 3,700,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 0.00000 | 103.52524 | | 103.50484 | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 6.63500 | 104.74949 | 6.78000 | 104.53550 | | | 0.00 | 0 | 0.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 0.00000 | 101.89430 | | 101.87474 | | | 0.00 | 0 | 0.00 |
| ABL12B | On 08/03/2015 | Spot Bond | 0.00000 | 101.58252 | | 101.56187 | | | 0.00 | 0 | 0.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 0.00000 | 100.54582 | | 100.52407 | | | 0.00 | 0 | 0.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 0.00000 | 100.55007 | | 100.52970 | | | 0.00 | 0 | 0.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 0.00000 | 100.59841 | | 100.57631 | | | 0.00 | 0 | 0.00 |
| ABL16 | On 25/03/2016 | Spot Bond | 0.00000 | 100.84225 | | 100.82208 | | | 0.00 | 0 | 0.00 |
| ABL8A | On 19/09/2013 | Spot Bond | 5.73500 | 104.28789 | 5.88000 | 104.21671 | | 2,322,675,000.00 | | 405,000 | 1,128,000.00 |
| ABL8B | On 19/09/2013 | Spot Bond | 0.00000 | 101.87259 | | 101.85544 | | | 0.00 | 6,000,000 | 2,000,000.00 |
| ABLC08 | On 19/08/2013 | Spot Bond | 0.00000 | 101.15301 | | 101.13772 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On 08/05/2014 | Spot Bond | 4.37000 | 127.48677 | 4.37000 | 127.43063 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 1.94000 | 124.32400 | 1.94000 | 124.27757 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABLI04 | On 11/10/2016 | Spot Bond | 1.87000 | 116.37687 | 1.87000 | 116.33359 | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 2.77000 | 103.44884 | 2.77000 | 103.40777 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 9.45000 | 121.15169 | 9.58500 | 120.71963 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 0.00000 | 100.68730 | | 100.65524 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 0.00000 | 100.87668 | | 100.85097 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 0.00000 | 100.92483 | | 100.89776 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 0.00000 | 101.10833 | | 101.07993 | | | 0.00 | 0 | 0.00 |
| ABLS11 | On 29/06/2019 | Spot Bond | 3.17000 | 113.24494 | 3.17000 | 113.19881 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 29.65775 | 100.00000 | 29.58590 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 1.01000 | 170.29044 | 1.01000 | 170.23110 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.78000 | 150.45152 | 2.78000 | 150.39181 | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 1.04000 | 177.71251 | 1.04000 | 177.65042 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 1.45000 | 179.92135 | 1.50000 | 178.42600 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 6.46125 | 74.35719 | 6.58125 | 73.94897 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 6.46125 | 74.35719 | 6.58125 | 73.94897 | | | 0.00 | 0 | 0.00 |
| ABN37 | On 07/07/2016 | Spot Bond | 84.61000 | 14.34620 | 84.61000 | 14.32212 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | 90.67000 | | 91.15000 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | 100.87752 | | 100.85794 | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | 92.33000 | | 93.17000 | | | 0.00 | 0 | 0.00 |
| ABN41 | On 01/10/2014 | Spot Bond | 100.00000 | 37.82102 | 100.00000 | 37.74927 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | 91.30000 | | 92.08000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | 91.97000 | | 92.87000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | 87.77000 | | 88.21000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | 87.68000 | | 88.17000 | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | 100.54891 | | 100.53166 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | 100.38766 | | 100.36926 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | 87.49000 | | 87.93000 | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 6.21000 | 112.55400 | 6.32000 | 112.31444 | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | 101.25000 | | 102.47000 | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | 91.40000 | | 92.11000 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | 92.59000 | | 93.37000 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | 92.08000 | | 92.84000 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | 100.70426 | | 100.68696 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 5.90500 | 118.40328 | 6.03000 | 118.08503 | | | 0.00 | 0 | 0.00 |
| ABN57 | On 05/07/2013 | Spot Bond | 0.00000 | 99.24000 | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-----------|------------------|---------------|
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | 100.40167 | | 100.38173 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | 89.63000 | | 90.19000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | 88.96000 | | 89.52000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 1.71000 | 107.55148 | 1.71000 | 107.51189 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 1.90500 | 155.79956 | 1.90500 | 155.74148 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.10000 | 205.34891 | 2.10000 | 205.27122 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | 0.00000 | 95.40000 | | 95.40000 | | | 0.00 | 0 | 0.00 |
| ABN65 | On 05/07/2013 | Spot Bond | 0.00000 | 102.62000 | | 103.42000 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 0.00000 | 89.49000 | | 90.20000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 7.79000 | 101.14390 | 7.86000 | 100.65077 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN69 | On 28/02/2016 | Spot Bond | 0.00000 | 96.38000 | | 98.65000 | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | 0.00000 | 94.87000 | | 94.90000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | 92.95000 | | 95.20000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 100.00000 | 5.79295 | 100.00000 | 5.76243 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 6.75000 | 114.14320 | 6.88500 | 113.52965 | | 5,022,000,000.00 | 744,000 | 3,995,000.00 | |
| ABS5 | On 01/05/2015 | Spot Bond | 5.90500 | 104.55545 | 6.04000 | 104.28259 | | 6,513,215,000.00 | 1,103,000 | 3,680,000.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| ABS6 | On 01/06/2020 | Spot Bond | 7.32000 | 108.31770 | 7.42000 | 107.73749 | | | 4,333,440,000.00 | 592,000 | 2,977,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 8.28000 | 105.49726 | 8.38000 | 104.65656 | | | 0.00 | 0 | 0.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 6.32500 | 109.14126 | 6.46000 | 108.75772 | | | 0.00 | 0 | 0.00 |
| ABS11 | On 11/06/2014 | Spot Bond | 0.62000 | 127.97550 | 0.62000 | 127.93225 | | | 0.00 | 0 | 56,420,000.00 |
| ABS11 | On 11/06/2014 | Spot Bond | 4.00000 | 123.49175 | 4.00000 | 123.43869 | | | 0.00 | 0 | 0.00 |
| ABS12 | On 07/12/2023 | Spot Bond | 1.07000 | 286.75551 | 1.07000 | 286.65504 | | | 0.00 | 0 | 0.00 |
| ABS13 | On 31/01/2017 | Spot Bond | 0.14000 | 127.45476 | -0.14000 | 127.41434 | | | 0.00 | 0 | 0.00 |
| ABS14 | On 31/01/2022 | Spot Bond | 0.93000 | 133.40319 | 0.93000 | 133.35694 | | | 0.00 | 0 | 0.00 |
| ACL001 | On 31/07/2013 | Spot Bond | 0.00000 | 99.57340 | | 99.46605 | | | 0.00 | 74,850,001 | 74,850,001.00 |
| ACL019 | On 20/06/2013 | Spot Bond | 0.00000 | 100.92850 | | 100.90865 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | 24.74534 | 100.00000 | 24.68474 | | | 0.00 | 0 | 0.00 |
| ACL020 | On 31/08/2013 | Spot Bond | 0.00000 | 101.51611 | | 101.49219 | | | 0.00 | 0 | 0.00 |
| ACL025 | On 31/08/2013 | Spot Bond | 0.00000 | 101.51611 | | 101.49219 | | | 0.00 | 0 | 0.00 |
| ACL026 | On 08/05/2013 | Spot Bond | 0.00000 | 99.98553 | | 99.97098 | | | 0.00 | 0 | 0.00 |
| ACL027 | On 20/05/2013 | Spot Bond | 8.54500 | 106.15194 | 8.68000 | 106.12169 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 10.05500 | 108.98083 | 10.19000 | 108.66190 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 0.00000 | 101.89413 | | 101.86863 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | 100.00000 | 1.57474 | 100.00000 | 1.56993 | | | 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 |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL033 | | On 20/08/2015 | Spot Bond | 0.00000 | 101.94600 | 101.91981 | | | 0.00 | 0 | 0.00 |
| ACL036 | | On 20/08/2015 | Spot Bond | 0.00000 | 102.68212 | 102.64604 | | | 0.00 | 0 | 0.00 |
| ACL039 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.87107 | 100.85243 | | | 0.00 | 0 | 0.00 |
| ACL03U | | On 20/03/2016 | Spot Bond | 100.00000 | 9.38617 | 100.00000 | 9.35752 | | 0.00 | 0 | 0.00 |
| ACL041 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.86325 | 100.84477 | | | 0.00 | 0 | 0.00 |
| ACL042 | | On 20/08/2015 | Spot Bond | 0.00000 | 101.84225 | 101.81745 | | | 0.00 | 0 | 0.00 |
| ACL047 | | On 22/10/2018 | Spot Bond | 11.00000 | 56.56192 | 11.00000 | 56.54575 | | 0.00 | 0 | 0.00 |
| ACL04U | | On 20/06/2016 | Spot Bond | 100.00000 | 6.00715 | 100.00000 | 5.98881 | | 0.00 | 0 | 0.00 |
| ACL068 | | On 22/02/2014 | Spot Bond | 0.00000 | 101.42984 | 101.40979 | | | 0.00 | 0 | 0.00 |
| ACL070 | | On 31/12/2013 | Spot Bond | 0.00000 | 100.68767 | 100.66740 | | | 0.00 | 0 | 0.00 |
| ACL071 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | 0 | 0.00 |
| ACL073 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | 0 | 0.00 |
| ACL074 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | 0.00 | 0 | 0.00 |
| ACL075 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.96754 | 100.94687 | | | 0.00 | 0 | 0.00 |
| ACL076 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.01561 | 100.99392 | | | 0.00 | 0 | 0.00 |
| ACL077 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.12360 | 101.09964 | | | 0.00 | 0 | 0.00 |
| ACL078 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.96743 | 100.94676 | | | 0.00 | 0 | 0.00 |
| ACL080 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.99999 | 100.97863 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL081 | On 20/09/2015 | Spot Bond | 0.00000 | 101.01431 | | 100.99265 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 0.00000 | 102.00860 | | 101.98725 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 0.00000 | 102.00860 | | 101.98725 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 0.00000 | 102.02142 | | 101.99995 | | | 0.00 | 0 | 0.00 |
| ACL085 | On 20/12/2015 | Spot Bond | 0.00000 | 100.94140 | | 100.92128 | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 0.00000 | 102.02142 | | 101.99995 | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 0.00000 | 101.99577 | | 101.97456 | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 0.00000 | 82.14276 | | 82.06812 | | | 0.00 | 0 | 0.00 |
| ACL089 | On 20/12/2014 | Spot Bond | 0.00000 | 100.92310 | | 100.90337 | | | 0.00 | 0 | 0.00 |
| ACL091 | On 20/12/2013 | Spot Bond | 0.00000 | 100.90890 | | 100.88947 | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 0.00000 | 100.81262 | | 100.79269 | | | 0.00 | 0 | 0.00 |
| ACL093 | On 20/12/2013 | Spot Bond | 0.00000 | 100.90890 | | 100.88947 | | | 0.00 | 0 | 0.00 |
| ACL095 | On 20/12/2018 | Spot Bond | 0.00000 | 100.98048 | | 100.95954 | | | 0.00 | 0 | 0.00 |
| ACL096 | On 20/06/2020 | Spot Bond | 0.00000 | 101.01284 | | 100.99121 | | | 0.00 | 0 | 0.00 |
| ACL097 | On 20/12/2025 | Spot Bond | 0.00000 | 101.02586 | | 101.00395 | | | 0.00 | 0 | 0.00 |
| ACL098 | On 20/12/2025 | Spot Bond | 0.00000 | 100.99983 | | 100.97848 | | | 0.00 | 0 | 0.00 |
| ACL099 | On 20/12/2013 | Spot Bond | 0.00000 | 100.84369 | | 100.82563 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL100 | On 20/12/2017 | Spot Bond | 0.00000 | 100.94140 | | 100.92128 | | | 0.00 | 0 | 0.00 |
| ACL102 | On 12/07/2013 | Spot Bond | 0.00000 | 100.45740 | | 100.43836 | | | 0.00 | 0 | 0.00 |
| ACL104 | On 20/12/2019 | Spot Bond | 7.64000 | 113.47082 | 7.71000 | 113.06066 | | | 0.00 | 0 | 0.00 |
| ACL114 | On 20/03/2014 | Spot Bond | 0.00000 | 100.86332 | | 100.84485 | | | 0.00 | 0 | 0.00 |
| ACL115 | On 31/01/2014 | Spot Bond | 7.00000 | 103.81472 | 7.06000 | 103.75192 | | | 0.00 | 0 | 0.00 |
| ACL116 | On 31/01/2014 | Spot Bond | 0.00000 | 100.12954 | | 100.02693 | | | 0.00 | 0 | 0.00 |
| ACL118 | On 26/01/2021 | Spot Bond | 0.00000 | 100.22222 | | 100.20104 | | | 0.00 | 0 | 0.00 |
| ACL120 | On 26/01/2021 | Spot Bond | 0.00000 | 101.03250 | | 101.00927 | | | 0.00 | 0 | 0.00 |
| ACL122 | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL123 | On 27/01/2014 | Spot Bond | 0.00000 | 100.15114 | | 100.13124 | | | 0.00 | 0 | 0.00 |
| ACL124 | On 09/06/2018 | Spot Bond | 100.00000 | 5.12403 | 100.00000 | 5.11262 | | | 0.00 | 0 | 0.00 |
| ACL125 | On 20/09/2017 | Spot Bond | 100.00000 | 5.32742 | 100.00000 | 5.31570 | | | 0.00 | 0 | 0.00 |
| ACL126 | On 20/09/2016 | Spot Bond | 0.00000 | 75.28724 | | 75.20700 | | | 0.00 | 0 | 0.00 |
| ACL127 | On 20/09/2021 | Spot Bond | 0.00000 | 135.23390 | | 135.86086 | | | 0.00 | 0 | 0.00 |
| ACL128 | On 20/09/2021 | Spot Bond | 0.00000 | 135.25161 | | 135.87782 | | | 0.00 | 0 | 0.00 |
| ACL129 | On 20/09/2021 | Spot Bond | 0.00000 | 100.96738 | | 100.94671 | | | 0.00 | 0 | 0.00 |
| ACL130 | On 18/08/2014 | Spot Bond | 0.00000 | 101.40056 | | 101.38213 | | | 0.00 | 0 | 0.00 |
| ACL131 | On 18/08/2014 | Spot Bond | 0.00000 | 101.40056 | | 101.38213 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL132 | On 27/01/2014 | Spot Bond | 0.00000 | 100.15114 | | 100.13124 | | | 0.00 | 0 | 0.00 |
| ACL133 | On 26/08/2014 | Spot Bond | 0.00000 | 101.28178 | | 101.26207 | | | 0.00 | 0 | 0.00 |
| ACL134 | On 20/09/2014 | Spot Bond | 0.00000 | 100.93481 | | 100.91483 | | | 0.00 | 0 | 0.00 |
| ACL135 | On 20/09/2014 | Spot Bond | 0.00000 | 100.92700 | | 100.90717 | | | 0.00 | 0 | 0.00 |
| ACL136 | On 20/09/2021 | Spot Bond | 0.00000 | 102.18410 | | 102.16033 | | | 0.00 | 0 | 0.00 |
| ACL137 | On 02/09/2016 | Spot Bond | 0.00000 | 101.24282 | | 101.22305 | | | 0.00 | 0 | 0.00 |
| ACL138 | On 20/09/2021 | Spot Bond | 0.00000 | 102.18326 | | 102.15952 | | | 0.00 | 0 | 0.00 |
| ACL139 | On 30/07/2017 | Spot Bond | 0.00000 | 101.98534 | | 101.96428 | | | 0.00 | 0 | 0.00 |
| ACL141 | On 30/07/2017 | Spot Bond | 0.00000 | 102.80361 | | 102.78306 | | | 0.00 | 0 | 0.00 |
| ACL142 | On 20/12/2014 | Spot Bond | 0.00000 | 101.05707 | | 101.03727 | | | 0.00 | 0 | 1,000,000.00 |
| ACL143 | On 20/12/2016 | Spot Bond | 0.00000 | 101.48538 | | 101.46367 | | | 0.00 | 0 | 10,700.00 |
| ACL144 | On 20/12/2016 | Spot Bond | 0.00000 | 100.80135 | | 100.78152 | | | 0.00 | 0 | 0.00 |
| ACL145 | On 20/12/2021 | Spot Bond | 0.00000 | 100.97131 | | 100.95056 | | | 0.00 | 0 | 0.00 |
| ACL146 | On 30/11/2013 | Spot Bond | 0.00000 | 102.68830 | | 102.64756 | | | 0.00 | 0 | 0.00 |
| ACL149 | On 20/03/2014 | Spot Bond | 0.00000 | 100.98849 | | 100.97102 | | | 0.00 | 0 | 0.00 |
| ACL150 | On 20/03/2014 | Spot Bond | 0.00000 | 100.79937 | | 100.78223 | | | 0.00 | 0 | 0.00 |
| ACL151 | On 20/03/2017 | Spot Bond | 0.00000 | 100.95061 | | 100.93030 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL152 | On 08/02/2014 | Spot Bond | 0.00000 | 99.98402 | | 99.96813 | | | 0.00 | 0 | 0.00 |
| ACL153 | On 20/03/2015 | Spot Bond | 0.00000 | 100.84635 | | 100.82823 | | | 0.00 | 0 | 0.00 |
| ACL154 | On 20/03/2015 | Spot Bond | 0.00000 | 100.82416 | | 100.80651 | | | 0.00 | 0 | 0.00 |
| ACL155 | On 20/03/2015 | Spot Bond | 0.00000 | 100.86722 | | 100.84867 | | | 0.00 | 0 | 0.00 |
| ACL156 | On 20/03/2017 | Spot Bond | 0.00000 | 100.94801 | | 100.92775 | | | 0.00 | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | 0.00000 | 100.90238 | | 100.88308 | | | 0.00 | 0 | 0.00 |
| ACL158 | On 20/03/2015 | Spot Bond | 0.00000 | 100.85026 | | 100.83206 | | | 0.00 | 0 | 0.00 |
| ACL159 | On 20/03/2015 | Spot Bond | 0.00000 | 100.86461 | | 100.84611 | | | 0.00 | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 10.23000 | 101.30985 | 10.23000 | 101.28239 | | | 0.00 | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 0.00000 | 100.87883 | | 100.86002 | | | 0.00 | 0 | 0.00 |
| ACL163 | On 20/03/2015 | Spot Bond | 0.00000 | 100.85678 | | 100.83845 | | | 0.00 | 0 | 0.00 |
| ACL164 | On 20/06/2014 | Spot Bond | 0.00000 | 101.20194 | | 101.17634 | | | 0.00 | 0 | 0.00 |
| ACL165 | On 20/06/2017 | Spot Bond | 0.00000 | 102.23805 | | 102.19041 | | | 0.00 | 0 | 0.00 |
| ACL166 | On 20/03/2014 | Spot Bond | 0.00000 | 100.80864 | | 100.79166 | | | 0.00 | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 7.77000 | 113.43962 | 7.91500 | 112.68076 | | | 0.00 | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 0.00000 | 100.94404 | | 100.92387 | | | 0.00 | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 1.75000 | 106.25636 | 1.75000 | 106.21717 | | | 0.00 | 0 | 0.00 |
| ACL170 | On 20/03/2015 | Spot Bond | 0.00000 | 100.86331 | | 100.84483 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL172 | On 20/06/2015 | Spot Bond | 0.00000 | 100.86578 | | 100.84725 | | | 0.00 | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 0.00000 | 100.92254 | | 100.90315 | | | 0.00 | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 0.00000 | 100.95486 | | 100.93478 | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 0.00000 | 100.89021 | | 100.87151 | | | 0.00 | 0 | 0.00 |
| ACL177 | On 20/09/2013 | Spot Bond | 0.00000 | 100.87339 | | 100.85504 | | | 0.00 | 0 | 0.00 |
| ACL178 | On 20/09/2014 | Spot Bond | 0.00000 | 100.94839 | | 100.92845 | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 0.00000 | 100.91608 | | 100.89682 | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 0.00000 | 100.98715 | | 100.96638 | | | 0.00 | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 0.00000 | 100.92254 | | 100.90315 | | | 0.00 | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | 0.00000 | 100.96131 | | 100.94110 | | | 0.00 | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | 0.00000 | 100.94322 | | 100.92339 | | | 0.00 | 0 | 0.00 |
| ACL185 | On 20/09/2022 | Spot Bond | 0.00000 | 100.94839 | | 100.92845 | | | 0.00 | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 0.00000 | 100.92118 | | 100.90149 | | | 0.00 | 0 | 0.00 |
| ACL187 | On 20/09/2020 | Spot Bond | 0.00000 | 100.97642 | | 100.95556 | | | 0.00 | 0 | 0.00 |
| ACL188 | On 20/09/2020 | Spot Bond | 0.00000 | 100.99334 | | 100.97212 | | | 0.00 | 0 | 0.00 |
| ACL189 | On 20/09/2013 | Spot Bond | 0.00000 | 100.77764 | | 100.76075 | | | 0.00 | 0 | 0.00 |
| ACL190 | On 20/09/2013 | Spot Bond | 0.00000 | 100.79540 | | 100.77835 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL191 | On 20/09/2015 | Spot Bond | 0.00000 | 100.85666 | | 100.83832 | | | 0.00 | 0 | 0.00 |
| ACL192 | On 20/12/2015 | Spot Bond | 0.00000 | 100.87623 | | 100.85748 | | | 0.00 | 0 | 0.00 |
| ACL193 | On 20/09/2022 | Spot Bond | 0.00000 | 100.99734 | | 100.97604 | | | 0.00 | 0 | 0.00 |
| ACL194 | On 20/09/2022 | Spot Bond | 0.00000 | 100.98456 | | 100.96386 | | | 0.00 | 0 | 0.00 |
| ACL195 | On 20/06/2017 | Spot Bond | 0.00000 | 101.05813 | | 101.03585 | | | 0.00 | 0 | 0.00 |
| ACL196 | On 20/12/2017 | Spot Bond | 0.00000 | 100.92901 | | 100.90948 | | | 0.00 | 0 | 0.00 |
| ACL197 | On 20/06/2017 | Spot Bond | 0.00000 | 101.04781 | | 101.02576 | | | 0.00 | 0 | 0.00 |
| ACL198 | On 20/06/2017 | Spot Bond | 0.00000 | 101.05168 | | 101.02954 | | | 0.00 | 0 | 0.00 |
| ACL199 | On 20/06/2017 | Spot Bond | 0.00000 | 101.05813 | | 101.03585 | | | 0.00 | 0 | 0.00 |
| ACL200 | On 21/11/2016 | Spot Bond | 0.00000 | 87.79855 | | 87.78118 | | | 0.00 | 0 | 0.00 |
| ACL201 | On 20/12/2022 | Spot Bond | 0.00000 | 101.00652 | | 100.98535 | | | 0.00 | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | 0.00000 | 101.00652 | | 100.98535 | | | 0.00 | 0 | 0.00 |
| ACL203 | On 30/01/2023 | Spot Bond | 0.00000 | 99.97683 | | 100.47585 | | | 0.00 | 0 | 0.00 |
| ACL204 | On 14/02/2023 | Spot Bond | 0.00000 | 101.41428 | | 101.92023 | | | 0.00 | 0 | 0.00 |
| ACL205 | On 20/03/2016 | Spot Bond | 0.00000 | 100.86433 | | 100.84617 | | | 0.00 | 0 | 0.00 |
| ACL206 | On 21/05/2013 | Spot Bond | 0.00000 | 101.08181 | | 101.06709 | | | 0.00 | 0 | 0.00 |
| ACL207 | On 22/05/2013 | Spot Bond | 0.00000 | 101.06709 | | 101.05239 | | | 0.00 | 0 | 0.00 |
| ACL208 | On 20/03/2018 | Spot Bond | 0.00000 | 100.85527 | | 100.83730 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| ACL209 | On 20/10/2013 | Spot Bond | 0.00000 | 100.19976 | | 100.18437 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | 0.00000 | 102.01579 | | 101.99377 | | | 0.00 | 6,000,000 | 6,000,000.00 |
| ADCP01 | On 10/06/2013 | Spot Bond | 0.00000 | 100.88734 | | 100.87255 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 4.27841 | 100.00000 | 4.26769 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2014 | Spot Bond | 0.00000 | 101.31705 | | 101.29912 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | 0.00000 | 101.47036 | | 101.45033 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | 0.00000 | 101.57251 | | 101.55108 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.34746 | | 100.32834 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.38589 | | 100.36475 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 0.00000 | 100.43705 | | 100.41319 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.20987 | | 100.19235 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | 6.40000 | 100.67340 | 6.52000 | 100.33524 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.27723 | | 100.25406 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | 0.00000 | 100.32636 | | 100.29908 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 6.99000 | 108.75546 | 7.13500 | 108.01890 | | | 1,251,210,000.00 | 179,000 | 3,833,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 7.72000 | 127.43001 | 7.82000 | 126.59871 | | | 0.00 | 0 | 0.00 |
| AIR02U | On 05/10/2014 | Spot Bond | 100.00000 | 42.36940 | 100.00000 | 42.26563 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| AIR03 | On 09/03/2016 | Spot Bond | 6.15500 | 113.81208 | 6.29000 | 113.42072 | | | 13,861,060,000.00 | 2,252,000 | 10,698,000.00 |
| AIR03U | On 26/10/2014 | Spot Bond | 100.00000 | 40.41826 | 100.00000 | 40.31928 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 11.87609 | 100.00000 | 11.84980 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 2.15500 | 160.60251 | 2.15500 | 160.54155 | | | 107,750,000,000.00 | 50,000,000 | 25,000,000.00 |
| AIRL02 | On 18/02/2014 | Spot Bond | 3.87000 | 126.18685 | 3.87000 | 126.13298 | | | 0.00 | 0 | 0.00 |
| ANG02 | On 11/10/2013 | Spot Bond | 0.00000 | 100.40594 | | 100.38896 | | | 0.00 | 0 | 0.00 |
| ANG04 | On 24/07/2013 | Spot Bond | 0.00000 | 100.27719 | | 100.26260 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | 100.72055 | | 100.70151 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 7.24000 | 112.22914 | 7.38500 | 111.52666 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | 0.00000 | 100.35342 | | 100.33495 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | 100.36845 | | 100.34921 | | | 0.00 | 0 | 0.00 |
| BAW14U | On 01/01/2014 | Spot Bond | 100.00000 | 59.39267 | 100.00000 | 59.24721 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | 100.01703 | | 100.06553 | | | 0.00 | 0 | 0.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 6.49500 | 112.45196 | 6.63000 | 112.11506 | | | 233,820,000.00 | 36,000 | 36,000.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | 100.74411 | | 100.72220 | | | 0.00 | 0 | 0.00 |
| BAW4 | On 15/09/2013 | Spot Bond | 0.00000 | 100.99558 | | 100.97630 | | | 0.00 | 0 | 0.00 |
| BAW5 | On 15/09/2013 | Spot Bond | 6.23500 | 101.87527 | 6.29500 | 101.83664 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | 0.00000 | 100.67314 | | 100.65327 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAW7 | On 02/10/2014 | Spot Bond | 6.61500 | 103.61651 | 6.76000 | 103.40260 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 7.20000 | 111.12378 | 7.33500 | 110.57041 | | | 0.00 | 0 | 0.00 |
| BAW9 | On 03/02/2014 | Spot Bond | 0.00000 | 100.06869 | | 100.05155 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 9.63331 | 105.42516 | 9.69423 | 105.30638 | | | 0.00 | 0 | 0.00 |
| BAYA02 | On 30/06/2013 | Spot Bond | 0.00000 | 100.94817 | | 100.92041 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 9.77723 | 103.14969 | 9.82605 | 103.06241 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 9.79190 | 103.10169 | 9.84026 | 103.01468 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | 100.94801 | | 100.92026 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 9.80656 | 103.12423 | 9.85447 | 103.03280 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 10.24652 | 106.74642 | 10.32830 | 106.40693 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | 100.97168 | | 100.94324 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | 100.97168 | | 100.94324 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | 100.97173 | | 100.94329 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 9.88331 | 102.65968 | 9.94423 | 102.54349 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 9.85252 | 103.45221 | 9.91041 | 103.34023 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 9.77723 | 103.14969 | 9.82605 | 103.06241 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 9.68350 | 103.97124 | 9.74924 | 103.83937 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA16 | On 30/09/2016 | Spot Bond | 8.81908 | 103.60615 | 8.88388 | 103.47052 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | 100.91966 | | 100.89272 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | 100.90509 | | 100.87900 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | 100.90509 | | 100.87900 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 0.00000 | 100.85380 | | 100.82920 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 9.91727 | 102.17597 | 9.93352 | 102.11601 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.09000 | 101.11814 | 11.09000 | 101.08776 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | 95.19603 | | 95.19603 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 10.22500 | 102.12611 | 10.22500 | 101.67303 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | 84.70357 | | 84.70357 | | | 0.00 | 0 | 0.00 |
| BAYA28 | On 30/09/2013 | Spot Bond | 0.00000 | 100.65450 | | 100.63518 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | 100.82982 | | 100.80547 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 12.22500 | 100.93688 | 12.22500 | 100.91145 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | 100.89111 | | 100.86544 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 10.10750 | 102.78608 | 10.10750 | 102.74455 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | 100.86313 | | 100.83826 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | 100.88645 | | 100.86091 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | 100.88645 | | 100.86091 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | 100.62073 | | 100.62073 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | 100.85193 | | 100.82739 | | | 0.00 | 0 | 0.00 |
| BAYA38 | On 31/03/2014 | Spot Bond | 0.00000 | 100.64309 | | 100.62461 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 12.63331 | 105.62353 | 12.69423 | 105.49810 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 13.73311 | 106.07875 | 13.80332 | 105.83441 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 12.58643 | 104.37894 | 12.66591 | 104.19376 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | 101.18802 | | 101.15368 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | 101.18802 | | 101.15368 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | 101.18802 | | 101.15368 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | 101.23415 | | 101.19847 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 7.95467 | 100.00000 | 7.93957 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 20.46502 | 100.00000 | 20.41491 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 18.62547 | 100.00000 | 18.57986 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 11.49720 | 100.00000 | 11.46905 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 11.51376 | 100.00000 | 11.48587 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 13.90067 | 100.00000 | 13.86662 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 12.04469 | 100.00000 | 12.01519 | | | 0.00 | 0 | 0.00 |
| BCJ01U | On 15/04/2014 | Spot Bond | 100.00000 | 55.15691 | 100.00000 | 55.05227 | | | 0.00 | 0 | 0.00 |
| BCJ02 | On 17/04/2014 | Spot Bond | 0.00000 | 100.31283 | | 100.29638 | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | 0.00000 | 100.97186 | | 100.94342 | | | 0.00 | 1,000,000 | 500,000.00 |
| BCP2 | On 30/09/2015 | Spot Bond | 0.00000 | 100.99548 | | 100.96636 | | | 0.00 | 0 | 0.00 |
| BCP68U | On 15/05/2013 | Spot Bond | 100.00000 | 97.85523 | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| BCP69U | On 07/06/2013 | Spot Bond | 100.00000 | 92.17172 | 100.00000 | 91.93955 | | | 0.00 | 0 | 0.00 |
| BCP70U | On 24/07/2013 | Spot Bond | 100.00000 | 82.39278 | 100.00000 | 82.20721 | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 0.98000 | 175.63148 | 0.98000 | 175.57036 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 6.67000 | 168.06047 | 6.74000 | 166.30438 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 6.67000 | 168.12513 | 6.74000 | 166.38289 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 7.02500 | 110.44906 | 7.12500 | 109.45503 | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | 0.00000 | 99.97854 | | 99.95707 | | | 0.00 | 0 | 0.00 |
| BD310B | On 03/07/2013 | Spot Bond | 0.00000 | 100.70651 | | 100.68507 | | | 0.00 | 0 | 0.00 |
| BD310C | On 18/02/2014 | Spot Bond | 0.00000 | 101.49855 | | 101.47884 | | | 0.00 | 0 | 0.00 |
| BD311A | On 08/02/2014 | Spot Bond | 0.00000 | 99.98688 | | 99.97369 | | | 0.00 | 0 | 0.00 |
| BD311B | On 04/07/2013 | Spot Bond | 0.00000 | 101.43372 | | 101.41872 | | | 0.00 | 0 | 0.00 |
| BD311C | On 31/10/2013 | Spot Bond | 0.00000 | 100.11791 | | 100.01685 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | 101.19486 | | 101.17495 | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | 100.88856 | | 100.86955 | | | 0.00 | 0 | 0.00 |
| BD32AU | On 08/05/2014 | Spot Bond | 100.00000 | 40.85743 | 100.00000 | 40.75512 | | | 0.00 | 0 | 0.00 |
| BEER01 | On 19/07/2013 | Spot Bond | 100.00000 | 87.47292 | 100.00000 | 87.27366 | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 6.54000 | 103.18027 | 6.68500 | 102.55648 | | | 0.00 | 0 | 148,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | 101.42867 | | 101.40989 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | 100.27222 | | 100.25320 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | 100.27830 | | 100.25887 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.29855 | | 100.27777 | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.31879 | | 100.29665 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | 100.37517 | | 100.34927 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 5.71754 | 100.00000 | 5.70353 | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | 100.12059 | | 100.01877 | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | 100.12716 | | 100.02446 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | 100.12998 | | 100.02690 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | 100.13092 | | 100.02772 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 100.14217 | | 100.03747 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|---------|------------------|---------------|
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.15714 | | 100.05044 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 5.59274 | 100.00000 | 5.57904 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 5.59274 | 100.00000 | 5.57904 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | 100.91639 | | 100.89862 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | 100.99567 | | 100.97639 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 101.01728 | | 100.99759 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 6.98500 | 107.29581 | 7.10500 | 106.86199 | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | 101.08210 | | 101.06118 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | 101.19717 | | 101.17405 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 4.00109 | 100.00000 | 3.99140 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 4.00109 | 100.00000 | 3.99140 | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | 5.86000 | 107.66721 | 6.00500 | 107.47057 | | 3,609,760,000.00 | 616,000 | 3,001,000.00 | |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 101.24622 | | 101.22785 | | | 0.00 | 0 | 0.00 |
| BIDC26 | On 02/08/2013 | Spot Bond | 0.00000 | 98.69813 | | 98.68317 | | | 0.00 | 0 | 0.00 |
| BIDC29 | On 08/05/2013 | Spot Bond | 0.00000 | 99.98597 | | 99.97194 | | | 0.00 | 0 | 0.00 |
| BIDC30 | On 20/06/2013 | Spot Bond | 0.00000 | 99.37431 | | 99.36008 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | 101.15342 | | 101.13773 | | | 0.00 | 0 | 0.00 |
| BLG1A5 | On 21/11/2032 | Spot Bond | 100.00000 | 7.63355 | 100.00000 | 7.61443 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | 101.37737 | | 101.35841 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | 101.15751 | | 101.14177 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | 101.22502 | | 101.20836 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | 101.34772 | | 101.32937 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | 101.85834 | | 101.83296 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | 102.68619 | | 102.64942 | | | 0.00 | 0 | 0.00 |
| BMWFO3 | On 15/06/2013 | Spot Bond | 0.00000 | 100.95949 | | 100.94090 | | | 0.00 | 0 | 0.00 |
| BSR05 | On 01/07/2013 | Spot Bond | 0.00000 | 100.78488 | | 100.76649 | | | 0.00 | 0 | 0.00 |
| BSR09 | On 20/12/2013 | Spot Bond | 0.00000 | 100.94149 | | 100.92137 | | | 0.00 | 0 | 0.00 |
| BSR10 | On 07/06/2013 | Spot Bond | 0.00000 | 102.40193 | | 102.38603 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 10.93486 | 100.00000 | 10.90807 | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 6.43500 | 109.34028 | 6.58000 | 109.10621 | | | 1,988,415,000.00 | 309,000 | 2,818,000.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 7.85000 | 118.93288 | 7.98500 | 118.45714 | | | 1,326,650,000.00 | 169,000 | 69,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 100.22238 | | 100.19347 | | | 0.00 | 0 | 0.00 |
| CBL10 | On 06/05/2014 | Spot Bond | 0.00000 | 101.26892 | | 101.25316 | | | 0.00 | 151,815,000 | 50,605,000.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 7.55000 | 107.86364 | 7.68500 | 107.46898 | | | 1,479,800,000.00 | 196,000 | 8,292,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 9.55000 | 109.14081 | 9.69500 | 108.49265 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------|------------------|----------------|
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | 100.06084 | | 100.10011 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 9.80000 | 110.54015 | 9.94500 | 109.85790 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | 101.80624 | | 101.78704 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 7.75000 | 110.18377 | 7.88500 | 109.68561 | | 6,990,500,000.00 | | 902,000 | 2,301,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 101.86437 | | 101.83715 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 10.24000 | 105.93574 | 10.38500 | 105.23175 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 100.02434 | | 100.07130 | | | 0.00 | 0 | 500,000.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 101.42294 | | 101.39607 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 100.00000 | 8.69719 | 100.00000 | 8.67003 | | 110,400,000,000,000.00 | | 104,000,000 | 804,000,000.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 5.00000 | 100.01342 | 5.00000 | 100.00000 | | 2,025,000,000,000.00 | | 405,000,000 | 450,000,000.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 8.47000 | 132.15118 | 8.57000 | 131.33106 | | 1,016,400,000,000.00 | | 120,000,000 | 40,000,000.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 8.27000 | 128.63302 | 8.37000 | 127.77581 | | | 0.00 | 0 | 1,000,000.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 7.82000 | 127.09508 | 7.92000 | 126.17884 | | | 0.00 | 0 | 27,000,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 101.71344 | | 101.68437 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 10.10000 | 106.07086 | 10.23500 | 105.70119 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | 99.84060 | | 99.81786 | | | 0.00 | 2,000,000 | 1,000,000.00 |
| CGR7 | On 22/07/2014 | Spot Bond | 0.00000 | 100.53599 | | 100.49933 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | 100.61577 | | 100.57378 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CIG01 | On 06/06/2015 | Spot Bond | 0.00000 | 101.42517 | | 101.40182 | | | 0.00 | 0 | 0.00 |
| CLN104 | On 15/06/2014 | Spot Bond | 0.00000 | 101.65635 | | 101.62443 | | | 0.00 | 0 | 0.00 |
| CLN108 | On 20/06/2013 | Spot Bond | 0.00000 | 100.93502 | | 100.91503 | | | 0.00 | 0 | 0.00 |
| CLN114 | On 20/06/2013 | Spot Bond | 0.00000 | 100.93502 | | 100.91503 | | | 0.00 | 0 | 0.00 |
| CLN115 | On 20/06/2013 | Spot Bond | 0.00000 | 100.93502 | | 100.91503 | | | 0.00 | 0 | 0.00 |
| CLN116 | On 31/08/2013 | Spot Bond | 0.00000 | 101.50726 | | 101.48348 | | | 0.00 | 0 | 0.00 |
| CLN117 | On 20/06/2013 | Spot Bond | 0.00000 | 100.94154 | | 100.92141 | | | 0.00 | 0 | 0.00 |
| CLN118 | On 20/06/2013 | Spot Bond | 0.00000 | 100.87633 | | 100.85758 | | | 0.00 | 0 | 0.00 |
| CLN120 | On 20/06/2013 | Spot Bond | 0.00000 | 100.82414 | | 100.80649 | | | 0.00 | 0 | 0.00 |
| CLN123 | On 23/05/2013 | Spot Bond | 0.00000 | 101.46098 | | 101.44558 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | 102.60751 | | 102.57244 | | | 0.00 | 0 | 0.00 |
| CLN127 | On 01/07/2013 | Spot Bond | 0.00000 | 100.68770 | | 100.66744 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 102.57850 | | 102.54381 | | | 0.00 | 0 | 0.00 |
| CLN132 | On 20/09/2013 | Spot Bond | 0.00000 | 100.87629 | | 100.85754 | | | 0.00 | 0 | 0.00 |
| CLN133 | On 20/09/2013 | Spot Bond | 0.00000 | 100.83064 | | 100.81284 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | 102.73185 | | 102.69510 | | | 0.00 | 0 | 0.00 |
| CLN135 | On 22/08/2013 | Spot Bond | 0.00000 | 101.43011 | | 101.41006 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN136 | On 22/08/2013 | Spot Bond | 0.00000 | 101.36340 | | 101.34426 | | | 0.00 | 0 | 0.00 |
| CLN138 | On 31/08/2013 | Spot Bond | 0.00000 | 101.67344 | | 101.64717 | | | 0.00 | 0 | 0.00 |
| CLN140 | On 20/06/2013 | Spot Bond | 0.00000 | 100.95457 | | 100.93418 | | | 0.00 | 0 | 0.00 |
| CLN141 | On 20/06/2013 | Spot Bond | 0.00000 | 100.90894 | | 100.88950 | | | 0.00 | 0 | 0.00 |
| CLN143 | On 20/09/2013 | Spot Bond | 0.00000 | 100.92192 | | 100.90221 | | | 0.00 | 0 | 0.00 |
| CLN145 | On 20/09/2013 | Spot Bond | 9.61500 | 103.38129 | 9.75000 | 103.30448 | | | 0.00 | 0 | 0.00 |
| CLN149 | On 20/09/2013 | Spot Bond | 7.19500 | 102.32675 | 7.33000 | 102.25665 | | | 0.00 | 0 | 0.00 |
| CLN152 | On 20/08/2013 | Spot Bond | 0.00000 | 101.93568 | | 101.90962 | | | 0.00 | 0 | 0.00 |
| CLN154 | On 20/03/2014 | Spot Bond | 0.00000 | 101.20207 | | 101.17647 | | | 0.00 | 0 | 0.00 |
| CLN156 | On 20/12/2013 | Spot Bond | 0.00000 | 101.58835 | | 101.56605 | | | 0.00 | 0 | 0.00 |
| CLN157 | On 20/12/2013 | Spot Bond | 0.00000 | 101.58835 | | 101.56605 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | 99.85816 | | 99.83759 | | | 0.00 | 0 | 0.00 |
| CLN162 | On 20/09/2015 | Spot Bond | 100.00000 | 22.76801 | 100.00000 | 22.71285 | | | 0.00 | 0 | 0.00 |
| CLN163 | On 20/09/2015 | Spot Bond | 100.00000 | 22.58321 | 100.00000 | 22.52850 | | | 0.00 | 0 | 0.00 |
| CLN164 | On 30/04/2014 | Spot Bond | 100.00000 | 58.19430 | 100.00000 | 58.05332 | | | 0.00 | 0 | 0.00 |
| CLN165 | On 30/04/2014 | Spot Bond | 100.00000 | 58.19430 | 100.00000 | 58.05332 | | | 0.00 | 0 | 0.00 |
| CLN166 | On 30/04/2014 | Spot Bond | 100.00000 | 58.19430 | 100.00000 | 58.05332 | | | 0.00 | 0 | 0.00 |
| CLN167 | On 30/04/2014 | Spot Bond | 100.00000 | 58.19430 | 100.00000 | 58.05332 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN168 | On 30/04/2014 | Spot Bond | 100.00000 | 58.19430 | 100.00000 | 58.05332 | | | | 0.00 | 0 | 0.00 |
| CLN169 | On 30/04/2014 | Spot Bond | 100.00000 | 58.19430 | 100.00000 | 58.05332 | | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | 100.96745 | | 100.94678 | | | | 0.00 | 0 | 0.00 |
| CLN172 | On 30/04/2014 | Spot Bond | 100.00000 | 58.19430 | 100.00000 | 58.05332 | | | | 0.00 | 0 | 0.00 |
| CLN178 | On 15/04/2014 | Spot Bond | 100.00000 | 58.50599 | 100.00000 | 58.36270 | | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | 100.89574 | | 100.87658 | | | | 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 | 0.00000 | 101.32656 | | 101.30097 | | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | 103.49250 | 10.11000 | 103.46431 | | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | 0.00000 | 101.32656 | | 101.30097 | | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | 100.53842 | | 100.51915 | | | | 0.00 | 0 | 0.00 |
| CLN187 | On 15/06/2014 | Spot Bond | 0.00000 | 101.99972 | | 101.96120 | | | | 0.00 | 0 | 0.00 |
| CLN188 | On 20/06/2014 | Spot Bond | 0.00000 | 102.10849 | | 102.06369 | | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | 109.96796 | 2.76000 | 109.92435 | | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | 100.31511 | | 100.31511 | | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | 109.89408 | 3.14000 | 109.84935 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | 101.50507 | 8.25000 | 101.48277 | | | 0.00 | 0 | 0.00 |
| CLN195 | On 15/06/2014 | Spot Bond | 0.00000 | 102.25663 | | 102.21315 | | | 0.00 | 0 | 0.00 |
| CLN196 | On 15/06/2016 | Spot Bond | 0.00000 | 101.32656 | | 101.30097 | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 0.00000 | 101.32656 | | 101.30097 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 3.10000 | 109.51376 | 3.10000 | 109.46945 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | 109.40079 | 2.40000 | 109.35859 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | 101.40158 | | 101.37175 | | | 0.00 | 0 | 0.00 |
| CLN210 | On 20/06/2013 | Spot Bond | 0.00000 | 101.08875 | | 101.06553 | | | 0.00 | 0 | 0.00 |
| CLN211 | On 20/12/2013 | Spot Bond | 0.00000 | 101.32011 | | 101.29201 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | 0.00000 | 100.43701 | | 100.41878 | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | 0.00000 | 100.44309 | | 100.42462 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 6.95500 | 105.18087 | 7.09000 | 104.74273 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | 0.00000 | 100.47200 | | 100.45310 | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | 0.00000 | 100.46498 | | 100.44635 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | 100.28254 | | 100.26365 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | 100.28845 | | 100.26834 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 7.00500 | 105.34983 | 7.14000 | 104.91046 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 7.00500 | 105.34983 | 7.14000 | 104.91046 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN223 | On 15/06/2014 | Spot Bond | 0.00000 | 109.49585 | | 109.49585 | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | 0.00000 | 111.90247 | | 111.90247 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 7.05500 | 108.61807 | 7.19000 | 108.16320 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | 100.99350 | | 100.97228 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 0.00000 | 101.10543 | | 101.08185 | | | 0.00 | 0 | 0.00 |
| CLN228 | On 14/06/2013 | Spot Bond | 0.00000 | 100.87939 | | 100.86271 | | | 0.00 | 0 | 0.00 |
| CLN229 | On 14/06/2013 | Spot Bond | 0.00000 | 100.88527 | | 100.86849 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | 0.00000 | 100.35356 | | 100.33506 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | 0.00000 | 100.35356 | | 100.33506 | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | 100.17539 | 49.26678 | 100.17539 | 49.14725 | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | 0.00000 | 101.43430 | | 101.40664 | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 0.00000 | 99.87873 | | 99.86106 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 0.00000 | 101.00859 | | 100.98706 | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | 0.00000 | 101.28104 | | 101.26203 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 0.00000 | 101.37206 | | 101.35175 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | 101.83412 | 9.35000 | 101.80842 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | 101.83412 | 9.35000 | 101.80842 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN244 | On 25/02/2015 | Spot Bond | 0.00000 | 101.28057 | | 101.26112 | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | 0.00000 | 101.28444 | | 101.26495 | | | 0.00 | 0 | 0.00 |
| CLN246 | On 24/02/2017 | Spot Bond | 0.00000 | 103.97859 | | 103.97859 | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 0.00000 | 102.18500 | | 102.15305 | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 0.00000 | 100.94986 | | 100.93186 | | | 0.00 | 0 | 0.00 |
| CLN249 | On 24/02/2017 | Spot Bond | 0.00000 | 102.14053 | | 102.10921 | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 0.00000 | 100.74673 | | 100.72839 | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 0.00000 | 100.74673 | | 100.72839 | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | 0.00000 | 100.74673 | | 100.72839 | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 0.00000 | 100.74673 | | 100.72839 | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 0.00000 | 100.74673 | | 100.72839 | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 0.00000 | 100.76726 | | 100.74842 | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | 100.80132 | | 100.78166 | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | 100.80132 | | 100.78166 | | | 0.00 | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | 0.00000 | 100.80132 | | 100.78166 | | | 0.00 | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | 0.00000 | 100.80132 | | 100.78166 | | | 0.00 | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | 0.00000 | 100.80132 | | 100.78166 | | | 0.00 | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | 0.00000 | 100.80701 | | 100.78722 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN262 | On 26/03/2019 | Spot Bond | 7.57000 | 110.81917 | 7.71500 | 110.08009 | | | 0.00 | 0 | 0.00 |
| CLN263 | On 20/06/2014 | Spot Bond | 0.00000 | 101.17072 | | 101.14578 | | | 0.00 | 0 | 0.00 |
| CLN264 | On 18/08/2014 | Spot Bond | 0.00000 | 101.34887 | | 101.33122 | | | 0.00 | 0 | 0.00 |
| CLN266 | On 16/03/2014 | Spot Bond | 0.00000 | 100.83317 | | 100.81637 | | | 0.00 | 0 | 0.00 |
| CLN267 | On 16/03/2014 | Spot Bond | 0.00000 | 100.83317 | | 100.81637 | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | 0.00000 | 100.13256 | | 100.11360 | | | 0.00 | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | 0.00000 | 101.14321 | | 101.11884 | | | 0.00 | 0 | 0.00 |
| CLN270 | On 24/02/2017 | Spot Bond | 0.00000 | 102.02734 | | 101.99807 | | | 0.00 | 0 | 0.00 |
| CLN271 | On 20/06/2017 | Spot Bond | 0.00000 | 101.33810 | | 101.30962 | | | 0.00 | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | 0.00000 | 100.90961 | | 100.89049 | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | 0.00000 | 100.90314 | | 100.88416 | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | 0.00000 | 100.92189 | | 100.90218 | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | 0.00000 | 101.34919 | | 101.33025 | | | 0.00 | 0 | 0.00 |
| CLN276 | On 24/05/2017 | Spot Bond | 0.00000 | 101.57183 | | 101.54868 | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | 0.00000 | 101.57127 | | 101.54769 | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | 0.00000 | 100.91928 | | 100.89963 | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | 0.00000 | 101.25766 | | 101.23113 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN280 | On 07/06/2017 | Spot Bond | 0.00000 | 101.17002 | | 101.15052 | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | 0.00000 | 100.82759 | | 100.80910 | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | 0.00000 | 100.72668 | | 100.70837 | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | 0.00000 | 100.87727 | | 100.85884 | | | 0.00 | 0 | 0.00 |
| CLN284 | On 20/06/2017 | Spot Bond | 0.00000 | 101.02588 | | 101.00429 | | | 0.00 | 0 | 0.00 |
| CLN285 | On 20/06/2017 | Spot Bond | 0.00000 | 101.02588 | | 101.00429 | | | 0.00 | 0 | 0.00 |
| CLN286 | On 20/06/2017 | Spot Bond | 0.00000 | 101.02588 | | 101.00429 | | | 0.00 | 0 | 0.00 |
| CLN287 | On 20/06/2017 | Spot Bond | 0.00000 | 101.02588 | | 101.00429 | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | 0.00000 | 99.94538 | | 99.92707 | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | 0.00000 | 101.30361 | | 101.28254 | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | 0.00000 | 100.93220 | | 100.90941 | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | 0.00000 | 100.93220 | | 100.90941 | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | 0.00000 | 100.92083 | | 100.89831 | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | 0.00000 | 100.76828 | | 100.74570 | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 0.00000 | 100.92083 | | 100.89831 | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | 0.00000 | 100.58081 | | 100.55819 | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 0.00000 | 101.06770 | | 101.04492 | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 0.00000 | 100.76832 | | 100.74574 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN298 | On 30/06/2017 | Spot Bond | 0.00000 | 100.76832 | | 100.74574 | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 0.00000 | 100.76033 | | 100.73844 | | | 0.00 | 0 | 0.00 |
| CLN300 | On 20/12/2017 | Spot Bond | 100.00000 | 6.00336 | 100.00000 | 5.98882 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 0.00000 | 107.27128 | | 107.27128 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 0.00000 | 101.03878 | | 101.01692 | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 0.00000 | 107.36936 | | 107.36936 | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 0.00000 | 106.84193 | | 106.84193 | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 0.00000 | 107.22960 | | 107.22960 | | | 0.00 | 0 | 0.00 |
| CLN307 | On 11/07/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN309 | On 11/07/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN312 | On 20/03/2018 | Spot Bond | 0.00000 | 107.73697 | | 107.73697 | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | 0.00000 | 99.84978 | | 99.82835 | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | 9.07000 | 102.50163 | 9.14000 | 101.98923 | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | 9.59000 | 104.27823 | 9.66000 | 103.80358 | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | 0.00000 | 100.72285 | | 100.70206 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | 101.07360 | | 101.05100 | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | 99.85359 | | 99.83272 | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | 100.24996 | | 100.23069 | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | 100.14924 | | 100.12788 | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | 100.16404 | 8.80500 | 100.14059 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | 100.77417 | | 100.75467 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | 100.49109 | | 100.47031 | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 101.27925 | | 101.27925 | | | 0.00 | 0 | 0.00 |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 100.16280 | | 100.14242 | | | 0.00 | 0 | 0.00 |
| CLN39 | On 07/02/2016 | Spot Bond | 100.00000 | 23.72075 | 100.00000 | 23.66767 | | | 0.00 | 0 | 0.00 |
| CLN40 | On 07/02/2016 | Spot Bond | 100.00000 | 23.72075 | 100.00000 | 23.66767 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 7.01000 | 36.32170 | 7.01000 | 36.31496 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 0.00000 | 173.80465 | | 172.14415 | | | 0.00 | 0 | 0.00 |
| CLN61 | On 02/03/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN71 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00060 | 100.00000 | 0.00060 | | | 0.00 | 0 | 0.00 |
| CLN72 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00060 | 100.00000 | 0.00060 | | | 0.00 | 0 | 0.00 |
| CLN81 | On 18/04/2028 | Spot Bond | 7.05500 | 136.73814 | 7.12500 | 136.02953 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | 6.67000 | 168.06047 | 6.74000 | 166.30438 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|---------|------------------|---------------|
| CLN89 | On 02/03/2028 | Spot Bond | 6.67000 | 168.12513 | 6.74000 | 166.38289 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | 82.84551 | | 82.76893 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | 82.69884 | | 82.62160 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | 100.55223 | | 100.53104 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | 100.55223 | | 100.53104 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | 101.00650 | | 100.98500 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | 100.93358 | | 100.91362 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | 100.94795 | | 100.92769 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On 10/07/2013 | Spot Bond | 0.00000 | 100.54580 | | 100.52548 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | 100.94839 | | 100.92845 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | 100.24996 | | 100.23069 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | 100.85268 | | 100.83476 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 7.56500 | 109.87500 | 7.69000 | 109.60179 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 7.54000 | 109.83973 | 7.67500 | 109.23704 | | 4,011,280,000.00 | 532,000 | 576,000.00 | |
| COJ05 | On 05/06/2023 | Spot Bond | 8.38500 | 130.76457 | 8.49500 | 129.87537 | | 0.00 | 0 | 195,000,000.00 | |
| COJ06 | On 09/12/2015 | Spot Bond | 6.95500 | 113.42191 | 7.09000 | 113.06785 | | 0.00 | 0 | 0.00 | |
| COJ07 | On 23/03/2021 | Spot Bond | 7.88500 | 118.04957 | 7.99500 | 117.32337 | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| COT01 | On 03/04/2023 | Spot Bond | 8.35000 | 105.88682 | 8.45000 | 105.17871 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 9.37000 | 107.52599 | 9.47000 | 106.67070 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 0.00000 | 101.24845 | | 101.22837 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | 101.27643 | | 101.25610 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | 101.22800 | | 101.20926 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | 100.01904 | | 100.06711 | | | 0.00 | 0 | 0.00 |
| CPL012 | On 09/05/2013 | Spot Bond | 0.00000 | 101.40079 | | 101.38635 | | | 0.00 | 0 | 0.00 |
| CPL013 | On 28/05/2013 | Spot Bond | 0.00000 | 101.02960 | | 101.01510 | | | 0.00 | 0 | 0.00 |
| CPL014 | On 13/06/2013 | Spot Bond | 0.00000 | 100.87699 | | 100.86237 | | | 0.00 | 0 | 0.00 |
| CPL015 | On 23/07/2013 | Spot Bond | 0.00000 | 100.73044 | | 100.71553 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 10.76000 | 102.52568 | 10.85500 | 101.70742 | | | 0.00 | 0 | 225,000,000.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | 100.13056 | | 100.11322 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 6.50000 | 102.07493 | 6.63500 | 101.54524 | | | 0.00 | 0 | 0.00 |
| DENG46 | On 29/07/2013 | Spot Bond | 0.00000 | 100.11562 | | 100.10116 | | | 0.00 | 0 | 0.00 |
| DRD03 | On 03/07/2014 | Spot Bond | 0.00000 | 100.89768 | | 100.87058 | | | 0.00 | 2,000,000 | 1,000,000.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | 100.94347 | | 100.91501 | | | 0.00 | 0 | 0.00 |
| DRD05 | On 03/10/2013 | Spot Bond | 0.00000 | 100.85166 | | 100.82592 | | | 0.00 | 0 | 0.00 |
| DV13 | On 25/08/2013 | Spot Bond | 5.95500 | 103.17831 | 6.09000 | 103.12019 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| DV21 | On 15/06/2016 | Spot Bond | 5.75500 | 131.83906 | 5.89000 | 131.37960 | | | 4,604,000,000.00 | 800,000 | 400,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 6.57000 | 117.81240 | 6.67000 | 117.20348 | | | 70,390,980,000.00 | 10,714,000 | 47,483,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 7.03000 | 122.68188 | 7.13000 | 121.86867 | | | 2,643,280,000.00 | 376,000 | 93,269,000.00 |
| E170 | On 01/08/2020 | Spot Bond | 6.18000 | 145.71880 | 6.28000 | 144.97190 | | | 0.00 | 0 | 18,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 106.08108 | | 106.05064 | | | 0.00 | 0 | 0.00 |
| EFC01 | On 31/08/2014 | Spot Bond | 0.00000 | 101.64583 | | 101.61997 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 0.00000 | 101.78480 | | 101.75687 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | 101.87711 | | 101.84779 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | 103.70076 | | 103.66901 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 0.30000 | 130.41836 | -0.30000 | 130.37757 | | | (109,500,000.00) | 365,000 | 20,365,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 1.33500 | 122.96062 | 1.33500 | 122.91670 | | | 0.00 | 0 | 15,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 1.40500 | 110.99615 | 1.40500 | 110.95622 | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 7.73500 | 118.28084 | 7.84500 | 117.59982 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 7.69500 | 119.21011 | 7.80500 | 118.47844 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 8.42000 | 111.61977 | 8.52000 | 110.83564 | | | 0.00 | 0 | 0.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 101.37212 | | 101.35383 | | | 0.00 | 0 | 0.00 |
| EPFC02 | On 07/11/2013 | Spot Bond | 0.00000 | 99.99996 | | 99.98494 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| EPFC04 | On 21/05/2013 | Spot Bond | 0.00000 | 101.13068 | | 101.11618 | | | 0.00 | 0 | 0.00 |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | 37.62634 | 100.00000 | 37.53519 | | | 0.00 | 0 | 0.00 |
| EQ187U | On 21/02/2014 | Spot Bond | 100.00000 | 61.79249 | 100.00000 | 61.63776 | | | 0.00 | 0 | 0.00 |
| EQ189U | On 15/05/2013 | Spot Bond | 100.00000 | 100.49781 | 100.00000 | 100.22910 | | | 0.00 | 0 | 0.00 |
| EQ190U | On 12/06/2013 | Spot Bond | 100.00000 | 91.02244 | 100.00000 | 90.79602 | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | 128.33049 | 3.00000 | 128.27876 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 9.91500 | 110.16141 | 10.05000 | 109.86623 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | 106.90037 | | 106.87599 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | 100.25788 | | 100.23545 | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 100.58939 | | 100.56760 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 8.16000 | 102.62549 | 8.30500 | 102.01926 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | 99.79941 | | 99.77877 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | 99.81692 | | 99.79803 | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | 99.81200 | | 101.43732 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | 99.79537 | | 99.77433 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | 99.79153 | | 101.59485 | | | 0.00 | 0 | 0.00 |
| ERSA10 | On 17/08/2013 | Spot Bond | 0.00000 | 99.83848 | | 99.82173 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | 99.83176 | | 99.81434 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|----------------|
| ERSA12 | On 17/08/2015 | Spot Bond | 0.00000 | 99.82641 | | 99.80845 | | | 0.00 | 0 | 0.00 |
| ERSA13 | On 17/08/2013 | Spot Bond | 0.00000 | 99.83767 | | 99.82085 | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | 99.82701 | | 101.32174 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | 99.81882 | | 101.38479 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 5.37500 | 106.53194 | 5.51000 | 106.21698 | | | 0.00 | 0 | 6,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 5.92000 | 114.54179 | 6.06500 | 113.85885 | | 3,865,760,000.00 | | 653,000 | 204,066,000.00 |
| ES23 | On 25/01/2023 | Spot Bond | 6.57000 | 127.15037 | 6.67000 | 126.31212 | | 657,262,800,000.00 | | 100,040,000 | 296,020,000.00 |
| ES26 | On 02/04/2026 | Spot Bond | 7.20500 | 106.10090 | 7.30500 | 105.22400 | | 23,092,025,000.00 | | 3,205,000 | 52,313,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 8.05000 | 95.60316 | 8.13500 | 94.77843 | | 35,299,250,000.00 | | 4,385,000 | 627,118,000.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 101.31407 | | 101.29460 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.36575 | | 100.34665 | | | 0.00 | 0 | 0.00 |
| FIFC03 | On 09/10/2013 | Spot Bond | 0.00000 | 100.60891 | | 100.59259 | | | 0.00 | 0 | 0.00 |
| FIFC05 | On 12/06/2013 | Spot Bond | 0.00000 | 100.80408 | | 100.78919 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 10.35942 | 100.00000 | 10.33432 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 10.08109 | 100.00000 | 10.05667 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On 15/08/2013 | Spot Bond | 0.00000 | 101.51979 | | 101.50104 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On 15/08/2013 | Spot Bond | 0.00000 | 101.57517 | | 101.55574 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|---------|------------------|---------------|
| FR2C3C | On 15/08/2013 | Spot Bond | 0.00000 | 101.75240 | | 101.73074 | | | 0.00 | 0 | 0.00 |
| FR2D3D | On 15/08/2013 | Spot Bond | 0.00000 | 101.85207 | | 101.82916 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 6.00500 | 105.12765 | 6.14000 | 104.93236 | | 2,570,140,000.00 | 428,000 | 14,135,000.00 | |
| FRB05 | On 21/12/2018 | Spot Bond | 7.64000 | 107.05690 | 7.78500 | 106.36851 | | 0.00 | 0 | 0.00 | |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | 100.91540 | | 100.89901 | | 0.00 | 0 | 0.00 | |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | 100.91534 | | 100.89896 | | 0.00 | 0 | 0.00 | |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | 100.23519 | | 100.21465 | | 0.00 | 0 | 0.00 | |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | 102.60011 | | 102.57660 | | 0.00 | 0 | 0.00 | |
| FRBC21 | On 21/12/2018 | Spot Bond | 9.44000 | 115.46608 | 9.58500 | 114.77417 | | 0.00 | 0 | 0.00 | |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | 99.26307 | | 99.24258 | | 0.00 | 0 | 0.00 | |
| FRBI01 | On 30/06/2014 | Spot Bond | 100.00000 | 68.63823 | 100.00000 | 68.46266 | | 0.00 | 0 | 0.00 | |
| FRBI07 | On 07/07/2013 | Spot Bond | 0.00000 | 102.42059 | | 102.40961 | | 0.00 | 0 | 0.00 | |
| FRBI22 | On 31/01/2022 | Spot Bond | 1.03000 | 132.36520 | 1.03000 | 132.31895 | | 0.00 | 0 | 0.00 | |
| FRBI23 | On 07/12/2023 | Spot Bond | 1.11000 | 285.78839 | 1.11000 | 285.68796 | | 555,000,000.00 | 500,000 | 500,000.00 | |
| FRBI28 | On 31/03/2028 | Spot Bond | 1.88500 | 156.18725 | 1.88500 | 156.12912 | | 0.00 | 0 | 0.00 | |
| FRBI33 | On 07/12/2033 | Spot Bond | 1.99000 | 205.96241 | 1.99000 | 205.88508 | | 0.00 | 0 | 0.00 | |
| FRBN04 | On 15/09/2015 | Spot Bond | 6.16500 | 117.78208 | 6.30000 | 117.44143 | | 0.00 | 0 | 0.00 | |
| FRBN06 | On 15/09/2015 | Spot Bond | 100.00000 | 27.97456 | 100.00000 | 27.91299 | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRBN07 | On 15/09/2015 | Spot Bond | 100.00000 | 27.97456 | 100.00000 | 27.91299 | | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 8.15200 | 54.54465 | 8.15400 | 54.51377 | | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 9.50600 | 34.37190 | 9.50700 | 34.35416 | | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 9.74000 | 33.13581 | 9.74000 | 33.11865 | | | | 0.00 | 0 | 0.00 |
| FRC01U | On 30/09/2013 | Spot Bond | 100.00000 | 88.39870 | 100.00000 | 88.18972 | | | | 0.00 | 0 | 0.00 |
| FRC04 | On 03/06/2014 | Spot Bond | 0.00000 | 104.21604 | | 104.18772 | | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | 0.00000 | 102.10185 | | 102.07109 | | | | 0.00 | 0 | 0.00 |
| FRC103 | On 20/03/2014 | Spot Bond | 0.00000 | 101.61109 | | 101.57685 | | | | 0.00 | 0 | 0.00 |
| FRC104 | On 20/03/2014 | Spot Bond | 0.00000 | 101.00025 | | 100.97889 | | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | 0.00000 | 102.03996 | | 102.01009 | | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | 0.00000 | 102.03996 | | 102.01009 | | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | 101.62460 | | 101.59871 | | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | 0.00000 | 102.00321 | | 101.97387 | | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | 101.13671 | | 101.11248 | | | | 0.00 | 0 | 0.00 |
| FRC11 | On 26/05/2013 | Spot Bond | 0.00000 | 101.25502 | | 101.23569 | | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | 0.00000 | 101.38834 | | 101.36156 | | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | 100.96749 | | 100.94682 | | | | 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 |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC113 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.07426 | 101.05135 | | | 0.00 | 0 | 0.00 |
| FRC114 | | On 20/06/2014 | Spot Bond | 0.00000 | 101.23838 | 101.21227 | | | 0.00 | 0 | 0.00 |
| FRC115 | | On 20/06/2017 | Spot Bond | 7.47000 | 98.00000 | 7.47000 | 98.00000 | | 0.00 | 0 | 0.00 |
| FRC116 | | On 20/06/2017 | Spot Bond | 7.47000 | 100.00000 | 7.47000 | 100.00000 | | 0.00 | 0 | 0.00 |
| FRC117 | | On 15/06/2016 | Spot Bond | 0.00000 | 101.36679 | 101.34043 | | | 0.00 | 0 | 0.00 |
| FRC118 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.05813 | 101.03585 | | | 0.00 | 0 | 0.00 |
| FRC119 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.30262 | 101.27513 | | | 0.00 | 0 | 0.00 |
| FRC120 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.41163 | 101.38181 | | | 0.00 | 0 | 0.00 |
| FRC121 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.00265 | 100.98155 | | | 0.00 | 0 | 0.00 |
| FRC122 | | On 20/06/2017 | Spot Bond | 0.00000 | 105.89648 | 105.86922 | | | 0.00 | 0 | 0.00 |
| FRC123 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.56388 | 101.53081 | | | 0.00 | 0 | 0.00 |
| FRC124 | | On 20/06/2017 | Spot Bond | 0.00000 | 101.03878 | 101.01692 | | | 0.00 | 0 | 0.00 |
| FRC125 | | On 20/09/2017 | Spot Bond | 6.00000 | 100.00000 | 6.00000 | 100.00000 | | 0.00 | 0 | 0.00 |
| FRC126 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.23324 | 101.20724 | | | 0.00 | 0 | 0.00 |
| FRC127 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.47821 | 101.44697 | | | 0.00 | 0 | 0.00 |
| FRC128 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.11227 | 101.08885 | | | 0.00 | 0 | 0.00 |
| FRC129 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.18952 | 101.16445 | | | 0.00 | 0 | 0.00 |
| FRC130 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.40266 | 101.37304 | | | 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 |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC131 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.29876 | 101.27136 | | | 0.00 | 0 | 0.00 |
| FRC132 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.46542 | 101.43444 | | | 0.00 | 0 | 0.00 |
| FRC133 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.55749 | 101.52456 | | | 0.00 | 0 | 0.00 |
| FRC134 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.39882 | 101.36928 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.35394 | 101.32537 | | | 0.00 | 0 | 0.00 |
| FRC136 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.20882 | 101.18333 | | | 0.00 | 0 | 0.00 |
| FRC137 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.18565 | 101.16067 | | | 0.00 | 0 | 0.00 |
| FRC138 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.49868 | 101.46700 | | | 0.00 | 0 | 0.00 |
| FRC139 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.47950 | 101.44823 | | | 0.00 | 0 | 0.00 |
| FRC140 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.42701 | 101.39685 | | | 0.00 | 0 | 0.00 |
| FRC141 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.50124 | 101.46951 | | | 0.00 | 0 | 0.00 |
| FRC142 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.26665 | 101.23994 | | | 0.00 | 0 | 0.00 |
| FRC143 | | On 20/09/2017 | Spot Bond | 100.09221 | 11.94287 | 100.09221 | 11.91391 | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.93160 | 100.91201 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 101.57410 | 101.54081 | | | 0.00 | 0 | 0.00 |
| FRC146 | | On 20/09/2014 | Spot Bond | 0.00000 | 101.13130 | 101.10717 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 101.27954 | 101.25229 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC148 | On 24/02/2017 | Spot Bond | 0.00000 | 101.86584 | | 101.83847 | | | 0.00 | 0 | 0.00 |
| FRC149 | On 20/09/2015 | Spot Bond | 0.00000 | 101.21849 | | 101.19253 | | | 0.00 | 0 | 0.00 |
| FRC150 | On 20/09/2017 | Spot Bond | 0.00000 | 101.04815 | | 101.02579 | | | 0.00 | 0 | 0.00 |
| FRC151 | On 20/09/2017 | Spot Bond | 0.00000 | 98.00000 | | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC152 | On 20/12/2017 | Spot Bond | 0.00000 | 101.06119 | | 101.03855 | | | 0.00 | 0 | 0.00 |
| FRC153 | On 20/12/2017 | Spot Bond | 0.00000 | 100.95834 | | 100.93786 | | | 0.00 | 0 | 0.00 |
| FRC154 | On 20/12/2017 | Spot Bond | 0.00000 | 100.98069 | | 100.96006 | | | 0.00 | 0 | 0.00 |
| FRC155 | On 20/12/2017 | Spot Bond | 0.00000 | 101.32187 | | 101.29398 | | | 0.00 | 0 | 0.00 |
| FRC157 | On 30/09/2013 | Spot Bond | 0.00000 | 100.54427 | | 100.52865 | | | 0.00 | 0 | 0.00 |
| FRC158 | On 11/06/2014 | Spot Bond | 0.00000 | 100.93868 | | 100.92186 | | | 0.00 | 0 | 0.00 |
| FRC159 | On 30/09/2013 | Spot Bond | 0.00000 | 100.54427 | | 100.52865 | | | 0.00 | 0 | 0.00 |
| FRC160 | On 12/06/2014 | Spot Bond | 0.00000 | 100.92235 | | 100.90552 | | | 0.00 | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | 0.00000 | 100.96131 | | 100.94110 | | | 0.00 | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | 13.22500 | 104.24200 | 13.22500 | 104.26159 | | | 0.00 | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | 0.00000 | 100.89927 | | 100.88037 | | | 0.00 | 0 | 0.00 |
| FRC164 | On 30/09/2013 | Spot Bond | 0.00000 | 100.52542 | | 100.51033 | | | 0.00 | 0 | 0.00 |
| FRC165 | On 30/09/2013 | Spot Bond | 0.00000 | 100.52542 | | 100.51033 | | | 0.00 | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | 0.00000 | 100.90055 | | 100.88163 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC167 | On 20/03/2018 | Spot Bond | 0.00000 | 101.38367 | | 101.35424 | | | 0.00 | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | 0.00000 | 100.49328 | | 100.47346 | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | 2.66500 | 97.44456 | 2.66500 | 97.40615 | | | 0.00 | 0 | 0.00 |
| FRC17 | On 03/06/2014 | Spot Bond | 0.00000 | 104.42517 | | 104.39540 | | | 0.00 | 0 | 0.00 |
| FRC29 | On 22/07/2014 | Spot Bond | 0.00000 | 100.32081 | | 100.29854 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | 101.05203 | | 101.02957 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | 101.04557 | | 101.02326 | | | 0.00 | 0 | 0.00 |
| FRC41 | On 25/10/2013 | Spot Bond | 0.00000 | 100.25958 | | 100.23701 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | 99.32025 | | 99.29971 | | | 0.00 | 0 | 0.00 |
| FRC55 | On 11/07/2013 | Spot Bond | 0.00000 | 100.46160 | | 100.44311 | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | 0.00000 | 100.88285 | | 100.86396 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | 100.16080 | | 100.13969 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 2.27000 | 120.22877 | 2.27000 | 120.18268 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | 101.06637 | | 101.04361 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | 101.07808 | | 101.05508 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 2.25000 | 120.41417 | 2.25000 | 120.36807 | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | 0.20000 | 116.96657 | 0.20000 | 116.92838 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC71 | On 31/01/2022 | Spot Bond | 2.27000 | 120.22877 | 2.27000 | 120.18268 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 1.18000 | 121.59671 | 1.18000 | 121.55373 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 1.25000 | 123.27017 | 1.25000 | 123.22640 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | 100.18276 | | 100.15890 | | | 0.00 | 0 | 0.00 |
| FRC77 | On 15/06/2016 | Spot Bond | 100.00000 | 19.64736 | 100.00000 | 19.59977 | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | 0.00000 | 101.76554 | | 101.73154 | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | 0.00000 | 101.53476 | | 101.50518 | | | 0.00 | 0 | 0.00 |
| FRC80 | On 15/06/2016 | Spot Bond | 4.73000 | 110.35235 | 4.73000 | 110.30276 | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | 0.00000 | 101.56346 | | 101.53332 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | 100.91532 | | 100.89575 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | 101.05859 | | 101.03600 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 0.00000 | 101.41564 | | 101.38552 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | 101.25101 | | 101.22436 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | 101.20164 | | 101.17603 | | | 0.00 | 0 | 0.00 |
| FRC94 | On 20/03/2017 | Spot Bond | 0.00000 | 101.02357 | | 101.00172 | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | 0.00000 | 101.41994 | | 101.39255 | | | 0.00 | 0 | 0.00 |
| FRC96 | On 20/03/2017 | Spot Bond | 0.00000 | 101.02226 | | 101.00045 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | 99.24923 | | 99.22134 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC98 | On 15/06/2016 | Spot Bond | 0.00000 | 103.65617 | | 103.62771 | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | 0.00000 | 102.11732 | | 102.08634 | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On 02/08/2013 | Spot Bond | 0.00000 | 99.66789 | | 99.71432 | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On 02/08/2013 | Spot Bond | 9.85000 | 100.16824 | 9.96000 | 100.11591 | | | 0.00 | 0 | 0.00 |
| FRE2B1 | On 02/08/2013 | Spot Bond | 0.00000 | 99.46719 | | 99.51083 | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On 02/08/2013 | Spot Bond | 6.66000 | 100.95243 | 6.77000 | 100.90796 | | | 0.00 | 0 | 0.00 |
| FRE2C | On 02/08/2013 | Spot Bond | 0.00000 | 98.73915 | | 98.77317 | | | 0.00 | 0 | 0.00 |
| FRE2D | On 02/08/2013 | Spot Bond | 0.00000 | 100.01502 | | 100.06395 | | | 0.00 | 0 | 0.00 |
| FRE2E | On 02/08/2013 | Spot Bond | 0.00000 | 100.02931 | | 100.07524 | | | 0.00 | 0 | 0.00 |
| FRE2F | On 02/08/2013 | Spot Bond | 0.00000 | 100.04682 | | 100.08908 | | | 0.00 | 0 | 0.00 |
| FRE2G | On 02/08/2013 | Spot Bond | 0.00000 | 100.05778 | | 100.09774 | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 3.32000 | 136.96154 | 3.32000 | 136.90532 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On 01/09/2013 | Spot Bond | 0.00000 | 101.49562 | | 101.47741 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On 20/07/2014 | Spot Bond | 0.00000 | 102.26109 | | 102.24420 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | 101.26338 | | 101.24662 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | 102.82715 | | 102.80848 | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | 102.21983 | | 102.16569 | | | 0.00 | 0 | 490,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | 103.41534 | | 103.39482 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | 100.45960 | | 100.44250 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 1.62000 | 273.79690 | 1.62000 | 273.69688 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 1.12000 | 285.54722 | 1.12000 | 285.44680 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 1.84000 | 268.81298 | 1.84000 | 268.71317 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 1.40000 | 128.60368 | 1.40000 | 128.55743 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | 100.14998 | | 100.13021 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 1.00000 | 128.61886 | 1.00000 | 128.57403 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | 100.35737 | | 100.33667 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | 100.55401 | | 100.53420 | | | 0.00 | 0 | 0.00 |
| FRS61 | On 02/08/2013 | Spot Bond | 0.00000 | 100.03678 | | 100.08115 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | 100.01781 | | 99.99987 | | | 0.00 | 0 | 0.00 |
| FRS63 | On 22/12/2013 | Spot Bond | 0.00000 | 100.85214 | | 100.83305 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.15000 | 103.91797 | 2.20000 | 102.76901 | | | 0.00 | 0 | 0.00 |
| FRS67 | On 25/05/2013 | Spot Bond | 0.00000 | 101.07118 | | 101.05473 | | | 0.00 | 0 | 0.00 |
| FRS68 | On 09/11/2024 | Spot Bond | 100.00000 | 0.75367 | 100.00000 | 0.75178 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | 13.27879 | 104.97509 | 13.24520 | | | 0.00 | 0 | 0.00 |
| FRS70 | On 04/06/2013 | Spot Bond | 0.00000 | 100.89811 | | 100.88376 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| FRS71 | On 08/06/2013 | Spot Bond | | 0.00000 | 100.84859 | | 100.83412 | | | 0.00 | 0 | 0.00 |
| FRS72 | On 09/11/2024 | Spot Bond | | 0.00000 | 99.96322 | | 99.94484 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | | 101.07593 | 17.56022 | 101.07593 | 17.51727 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | | 100.44759 | 9.14117 | 100.44759 | 9.11895 | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | | 0.00000 | 100.87556 | | 100.85951 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | | 100.76967 | 15.88625 | 100.76967 | 15.84750 | | | 0.00 | 0 | 0.00 |
| FRS77 | On 19/07/2014 | Spot Bond | | 0.00000 | 100.26949 | | 100.25448 | | | 0.00 | 0 | 0.00 |
| FRS78 | On 08/08/2013 | Spot Bond | | 0.00000 | 99.98089 | | 99.96179 | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | | 0.00000 | 100.77268 | | 100.74329 | | | 0.00 | 0 | 0.00 |
| FRS80 | On 24/10/2013 | Spot Bond | | 0.00000 | 100.18479 | | 100.16967 | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | | 1.77000 | 114.12442 | 1.82000 | 112.83764 | | | 0.00 | 0 | 0.00 |
| FRS82 | On 21/11/2017 | Spot Bond | | 0.00000 | 101.83815 | | 101.81296 | | | 0.00 | 0 | 0.00 |
| FRS83 | On 13/12/2013 | Spot Bond | | 0.00000 | 100.83112 | | 100.81564 | | | 0.00 | 0 | 0.00 |
| FRS84 | On 30/03/2014 | Spot Bond | | 0.00000 | 100.45981 | | 100.44581 | | | 0.00 | 0 | 0.00 |
| FRS85 | On 31/01/2025 | Spot Bond | | 1.38000 | 111.31412 | 1.38000 | 111.27416 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | | 0.00000 | 98.01533 | | 98.01424 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | | 5.44500 | 105.36944 | 5.45500 | 105.34113 | | | 1,007,325,000.00 | 185,000 | 247,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| FRX15 | On 14/03/2015 | Spot Bond | 5.50500 | 106.91546 | 5.64000 | 106.65600 | | | 4,904,955,000.00 | 891,000 | 1,946,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 6.07500 | 106.90565 | 6.20000 | 106.50111 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 6.33500 | 109.34074 | 6.45500 | 108.85029 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 6.42000 | 117.68299 | 6.56500 | 116.99718 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 7.06000 | 114.29940 | 7.18000 | 113.62312 | | | 6,205,740,000.00 | 879,000 | 1,171,000.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 7.98000 | 99.86936 | 8.05000 | 99.38379 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 7.93000 | 125.48110 | 8.03000 | 124.60348 | | | 0.00 | 0 | 0.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 8.57000 | 110.35770 | 8.67000 | 109.37687 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 8.97500 | 90.28766 | 9.06000 | 89.46213 | | | 0.00 | 0 | 0.00 |
| FTG1 | On 05/09/2016 | Spot Bond | 0.00000 | 101.82908 | | 101.79953 | | | 0.00 | 60,000,000 | 30,000,000.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | 100.62144 | | 100.60168 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 0.00000 | 100.51220 | | 100.49250 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 7.55000 | 107.13743 | 7.68500 | 106.64700 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 5,200,000.00 | 52 | 52.00 |
| GPT23 | On 28/05/2013 | Spot Bond | 0.00000 | 100.98423 | | 100.96976 | | | 0.00 | 0 | 0.00 |
| GPT24 | On 30/07/2013 | Spot Bond | 0.00000 | 100.10232 | | 100.08770 | | | 0.00 | 0 | 0.00 |
| GRA302 | On 17/05/2013 | Spot Bond | 0.00000 | 99.85676 | | 99.84244 | | | 0.00 | 0 | 0.00 |
| GRA303 | On 19/06/2013 | Spot Bond | 0.00000 | 99.37860 | | 99.36414 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| GRA304 | On 27/06/2013 | Spot Bond | 100.00000 | | 87.74038 | 100.00000 | 87.52998 | | | 0.00 | 0 | 0.00 |
| GRB91 | On 26/07/2013 | Spot Bond | 0.00000 | | 98.84390 | | 98.82945 | | | 0.00 | 0 | 0.00 |
| GRD185 | On 02/05/2013 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD186 | On 08/05/2013 | Spot Bond | 0.00000 | | 99.98570 | | 99.97139 | | | 0.00 | 0 | 0.00 |
| GRD187 | On 12/07/2013 | Spot Bond | 0.00000 | | 99.04798 | | 99.03355 | | | 0.00 | 0 | 0.00 |
| GRD188 | On 17/07/2013 | Spot Bond | 0.00000 | | 98.97586 | | 98.96143 | | | 0.00 | 0 | 0.00 |
| GRD189 | On 01/08/2013 | Spot Bond | 0.00000 | | 98.75719 | 100.00000 | 80.75221 | | | 0.00 | 217,140,000 | 224,140,000.00 |
| GRD190 | On 07/08/2013 | Spot Bond | 100.00000 | | 99.99993 | 100.00000 | 99.99986 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | 0.00000 | | 100.43901 | | 100.42203 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | 0.00000 | | 100.57039 | | 100.54852 | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.20194 | | 100.18507 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.20674 | | 100.18947 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | | 100.21600 | | 100.19797 | | | 0.00 | 0 | 0.00 |
| GRH1A4 | On 25/10/2017 | Spot Bond | 100.00000 | | 2.67132 | 100.00000 | 2.66541 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | | 100.22750 | | 100.20850 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | | 100.24344 | | 100.22310 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| GRT01 | On 08/12/2014 | Spot Bond | 0.00000 | 101.10365 | | 101.08489 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | 0.00000 | 100.63811 | | 100.62112 | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | 100.39949 | | 100.38055 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | 100.96676 | | 100.94803 | | | 0.00 | 0 | 0.00 |
| GRT05 | On 25/01/2015 | Spot Bond | 0.00000 | 100.78331 | | 100.76532 | | | 0.00 | 0 | 500,000.00 |
| GRT06 | On 11/12/2017 | Spot Bond | 0.00000 | 101.03948 | | 101.02088 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 0.00000 | 100.84396 | | 100.82378 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | 0.00000 | 100.33924 | | 100.32056 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 0.00000 | 101.00323 | | 100.98459 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | 0.00000 | 100.08930 | 100.00000 | 1.56250 | | | 0.00 | 0 | 450,000,000.00 |
| HILC04 | On 24/07/2013 | Spot Bond | 0.00000 | 100.29123 | | 100.27667 | | | 0.00 | 0 | 0.00 |
| HILC05 | On 02/08/2013 | Spot Bond | 0.00000 | 100.07281 | 100.00000 | 80.57395 | | | 0.00 | 283,000,000 | 198,000,000.00 |
| 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 19/07/2045 | Spot Bond | 0.00000 | 105.72394 | | 105.72539 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | 0.00000 | 105.72394 | | 105.72539 | | | 0.00 | 0 | 0.00 |
| HMS1B5 | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B6 | On 19/07/2013 | Spot Bond | 100.00000 | 91.90833 | 100.00000 | 91.69898 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| HMS1B7 | On 19/07/2013 | Spot Bond | 0.00000 | 100.32682 | | 100.30783 | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 0.00000 | 100.33648 | | 100.31694 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 6.57103 | 102.64930 | 6.69399 | 102.32945 | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | 0.00000 | 106.01134 | | 106.01349 | | | 0.00 | 0 | 0.00 |
| HMS1C3 | On 19/07/2013 | Spot Bond | 0.00000 | 100.33899 | | 100.31932 | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 0.00000 | 100.35348 | | 100.33300 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 6.92505 | 117.06290 | 7.04791 | 117.06290 | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | 0.00000 | 106.38297 | | 106.38603 | | | 0.00 | 0 | 0.00 |
| HMS1D3 | On 19/07/2013 | Spot Bond | 0.00000 | 100.36087 | | 100.33998 | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 0.00000 | 100.37532 | | 100.35362 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 7.37698 | 114.94363 | 7.49969 | 114.94363 | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | 0.00000 | 107.69906 | | 107.70538 | | | 0.00 | 0 | 0.00 |
| HMS1E3 | On 19/07/2013 | Spot Bond | 0.00000 | 100.39002 | | 100.36751 | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | 0.00000 | 100.40199 | | 100.37881 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | 0.00000 | 108.43849 | | 108.44884 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | 110.32739 | | 110.34391 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | 100.38302 | | 100.36305 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|------------------|
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | 100.45601 | | 100.43449 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | 100.47372 | | 100.45139 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 6.43000 | 121.53505 | 6.53000 | 120.87806 | | 116,820,240,000.00 | | 18,168,000 | 47,314,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 0.89000 | 291.15679 | 0.89000 | 291.05622 | | 2,193,850,000.00 | | 2,465,000 | 80,400,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 0.87000 | 291.65082 | 0.87000 | 291.55025 | | 0.00 | | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 8.06500 | 114.38211 | 8.15000 | 113.42712 | | 2,540,475,000.00 | | 315,000 | 17,416,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 8.05000 | 114.75917 | 8.13500 | 113.78354 | | 0.00 | | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 0.77000 | 118.66430 | 0.77000 | 118.62369 | | 71,808,660,000.00 | | 93,258,000 | 1,023,038,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | 1.72000 | 115.47815 | 1.72000 | 115.43562 | | 37,531,070,800.00 | | 21,820,390 | 478,373,593.00 |
| I2050 | On 31/12/2050 | Spot Bond | 1.91000 | 121.00248 | 1.91000 | 120.95728 | | 12,109,449,660.00 | | 6,340,026 | 332,720,026.00 |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | 93.50000 | | 93.95000 | | 0.00 | | 101,500 | 101,500.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 6.05500 | 108.96184 | 6.19000 | 108.69991 | | 0.00 | | 0 | 25,000,000.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | 102.58888 | | 102.57075 | | 0.00 | | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | 101.30478 | | 101.28574 | | 0.00 | | 0 | 0.00 |
| IBL15 | On 28/06/2013 | Spot Bond | 0.00000 | 100.72650 | | 100.70774 | | 0.00 | | 0 | 0.00 |
| IBL18 | On 10/12/2013 | Spot Bond | 0.00000 | 100.96976 | | 100.95241 | | 0.00 | | 0 | 0.00 |
| IBL19 | On 15/03/2014 | Spot Bond | 0.00000 | 101.57378 | | 101.55773 | | 0.00 | | 0 | 0.00 |
| IBL20 | On 15/03/2014 | Spot Bond | 6.52500 | 103.06940 | 6.58500 | 103.00126 | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL21 | On 15/03/2016 | Spot Bond | 6.55500 | 108.93806 | 6.69000 | 108.55641 | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 6.90000 | 113.98984 | 7.03500 | 113.37926 | | | 0.00 | 0 | 0.00 |
| IBL23 | On 21/04/2014 | Spot Bond | 6.45500 | 102.19538 | 6.51500 | 102.12190 | | | 0.00 | 0 | 0.00 |
| IBL24 | On 21/04/2014 | Spot Bond | 0.00000 | 100.25802 | | 100.23994 | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 0.00000 | 101.32592 | | 101.30846 | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 3.17000 | 107.92229 | 3.17000 | 107.87829 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 6.37500 | 107.30287 | 6.51000 | 106.87684 | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 0.00000 | 100.06283 | | 100.04718 | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | 100.06707 | | 100.05034 | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 0.02000 | 126.72739 | 0.02000 | 126.68664 | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 1.00000 | 132.67564 | 1.00000 | 132.62939 | | | 0.00 | 0 | 700,000.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | 100.60674 | | 100.58877 | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | 100.63511 | | 100.61633 | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 6.87000 | 108.60512 | 7.00500 | 108.00630 | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | 101.11999 | | 101.10228 | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | 102.22560 | | 102.20625 | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | 99.86998 | | 99.85330 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|---------|------------------|---------------|
| IBL45 | On 21/12/2018 | Spot Bond | 7.07000 | 107.25252 | 7.21500 | 106.55372 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 7.47000 | 101.08531 | 7.57000 | 100.55063 | | 3,331,620,000.00 | 446,000 | 132,000.00 | |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | 101.09051 | | 101.07323 | | 0.00 | 0 | 0.00 | |
| IBL49 | On 02/04/2018 | Spot Bond | 6.83000 | 102.76686 | 6.96500 | 102.18779 | | 0.00 | 0 | 0.00 | |
| IC02 | On 09/05/2013 | Spot Bond | 100.00000 | 108.40600 | 100.00000 | 108.11141 | | 0.00 | 0 | 0.00 | |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00176 | 100.00000 | 0.00175 | | 0.00 | 0 | 0.00 | |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 100.24318 | 5.00000 | 100.22965 | | 0.00 | 0 | 0.00 | |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 100.24318 | 5.00000 | 100.22965 | | 0.00 | 0 | 0.00 | |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 101.31828 | 5.00000 | 101.30446 | | 0.00 | 0 | 0.00 | |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 100.24318 | 5.00000 | 100.22965 | | 0.00 | 0 | 0.00 | |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 100.58286 | 4.00000 | 100.57203 | | 0.00 | 0 | 0.00 | |
| IDW001 | On 30/06/2016 | Spot Bond | 0.00000 | 101.82003 | | 101.79642 | | 0.00 | 0 | 0.00 | |
| IDW002 | On 30/06/2016 | Spot Bond | 0.00000 | 101.74020 | | 101.71718 | | 0.00 | 0 | 0.00 | |
| IDW003 | On 30/06/2016 | Spot Bond | 0.00000 | 100.82578 | | 100.80200 | | 0.00 | 0 | 0.00 | |
| IFM01 | On 31/03/2016 | Spot Bond | 8.05500 | 112.53505 | 8.19000 | 112.14386 | | 0.00 | 0 | 0.00 | |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 100.70681 | | 100.68600 | | 0.00 | 0 | 0.00 | |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 100.70681 | | 100.68600 | | 0.00 | 0 | 0.00 | |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 99.79944 | | 101.60300 | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|---------------|-------|------------------|---------------|
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 8.31356 | 100.00000 | 8.29342 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| IN01E | On 23/07/2013 | Spot Bond | 0.00000 | 100.40777 | 100.37853 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IN02E | On 06/08/2013 | Spot Bond | 0.00000 | 100.02900 | 100.00000 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IN03E | On 13/08/2013 | Spot Bond | 0.00000 | 102.45789 | 102.42742 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 8.05500 | 102.69400 | 8.19000 | 102.44108 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| IN04E | On 27/08/2013 | Spot Bond | 0.00000 | 101.07420 | 101.05726 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IN05E | On 14/11/2013 | Spot Bond | 0.00000 | 101.25168 | 101.23610 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IN06E | On 10/03/2014 | Spot Bond | 0.00000 | 100.86225 | 100.84700 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IN07 | On 16/05/2013 | Spot Bond | 7.63500 | 99.81209 | 7.78000 | 99.78730 | 0.00 | 0 | 12,000,000.00 | 0.00 | 0 | 12,000,000.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 98.84565 | 98.88719 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IN205U | On 20/06/2013 | Spot Bond | 100.00000 | 89.24205 | 100.00000 | 89.02439 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| IN212U | On 25/07/2013 | Spot Bond | 100.00000 | 82.20721 | 100.00000 | 82.02247 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| IND234 | On 21/08/2013 | Spot Bond | 100.00000 | 77.49469 | 100.00000 | 77.33051 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| IND319 | On 07/05/2013 | Spot Bond | 5.27500 | 99.92779 | 5.27500 | 99.89894 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| IND320 | On 14/05/2013 | Spot Bond | 5.27500 | 99.82688 | 5.27500 | 99.79808 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| IND321 | On 21/05/2013 | Spot Bond | 5.27500 | 99.72616 | 5.27500 | 99.69743 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| IND322 | On 28/05/2013 | Spot Bond | 5.30000 | 99.62389 | 5.30000 | 99.59507 | 0.00 | 0 | 0.00 | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND323 | On 04/06/2013 | Spot Bond | 5.30000 | 99.52311 | 5.30000 | 99.49435 | | | 0.00 | 0 | 0.00 |
| IND324 | On 11/06/2013 | Spot Bond | 5.30000 | 99.42253 | 5.30000 | 99.39383 | | | 0.00 | 0 | 0.00 |
| IND325 | On 18/06/2013 | Spot Bond | 5.30000 | 99.32216 | 5.30000 | 99.29352 | | | 0.00 | 0 | 0.00 |
| IND326 | On 02/05/2013 | Spot Bond | 100.00000 | 50.00006 | 100.00000 | 50.00005 | | | 0.00 | 0 | 0.00 |
| IND327 | On 02/07/2013 | Spot Bond | 5.40000 | 99.10561 | 5.40000 | 99.07655 | | | 0.00 | 0 | 0.00 |
| IND328 | On 04/05/2013 | Spot Bond | 5.40000 | 99.00399 | 5.40000 | 98.97500 | | | 0.00 | 0 | 0.00 |
| IND329 | On 05/05/2013 | Spot Bond | 100.00000 | 50.00002 | 100.00000 | 50.00001 | | | 0.00 | 0 | 0.00 |
| IND330 | On 23/07/2013 | Spot Bond | 5.40000 | 98.80139 | 5.40000 | 98.77251 | | | 0.00 | 0 | 0.00 |
| IND331 | On 07/05/2013 | Spot Bond | 100.00000 | 50.00000 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| IND332 | On 06/08/2013 | Spot Bond | 5.40000 | 98.59962 | 5.40000 | 98.57086 | | | 0.00 | 0 | 0.00 |
| IND333 | On 09/05/2013 | Spot Bond | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| IND334 | On 20/08/2013 | Spot Bond | 100.00000 | 77.65957 | 100.00000 | 77.49469 | | | 0.00 | 0 | 0.00 |
| IND335 | On 27/08/2013 | Spot Bond | 100.00000 | 76.51992 | 100.00000 | 76.35983 | | | 0.00 | 0 | 0.00 |
| IND336 | On 03/09/2013 | Spot Bond | 100.00000 | 75.41322 | 100.00000 | 75.25773 | | | 0.00 | 0 | 0.00 |
| IND337 | On 10/09/2013 | Spot Bond | 100.00000 | 74.33809 | 100.00000 | 74.18699 | | | 0.00 | 0 | 0.00 |
| IND338 | On 17/09/2013 | Spot Bond | 100.00000 | 73.29317 | 100.00000 | 73.14629 | | | 0.00 | 0 | 0.00 |
| IND339 | On 25/09/2013 | Spot Bond | 100.00000 | 72.13439 | 100.00000 | 71.99211 | | | 0.00 | 0 | 0.00 |
| IND340 | On 01/10/2013 | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND341 | On 08/10/2013 | Spot Bond | 100.00000 | 70.32755 | 100.00000 | 70.19231 | | | 0.00 | 0 | 0.00 |
| IND342 | On 15/10/2013 | Spot Bond | 100.00000 | 69.39163 | 100.00000 | 69.25996 | | | 0.00 | 0 | 0.00 |
| IND343 | On 22/10/2013 | Spot Bond | 100.00000 | 68.48030 | 100.00000 | 68.35206 | | | 0.00 | 0 | 0.00 |
| IND344 | On 29/10/2013 | Spot Bond | 100.00000 | 67.59259 | 100.00000 | 67.46765 | | | 0.00 | 0 | 0.00 |
| IND345 | On 05/11/2013 | Spot Bond | 100.00000 | 66.72761 | 100.00000 | 70.64357 | | | 0.00 | 0 | 0.00 |
| IND346 | On 12/11/2013 | Spot Bond | 100.00000 | 69.84321 | 100.00000 | 69.71070 | | | 0.00 | 0 | 0.00 |
| IND347 | On 19/11/2013 | Spot Bond | 100.00000 | 68.92091 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |
| IND348 | On 26/11/2013 | Spot Bond | 100.00000 | 68.01079 | 100.00000 | 67.88176 | | | 0.00 | 0 | 0.00 |
| IND349 | On 03/12/2013 | Spot Bond | 100.00000 | 67.11269 | 100.00000 | 66.98536 | | | 0.00 | 0 | 0.00 |
| IND350 | On 10/12/2013 | Spot Bond | 100.00000 | 66.22645 | 100.00000 | 66.10080 | | | 0.00 | 0 | 0.00 |
| IND351 | On 17/12/2013 | Spot Bond | 100.00000 | 65.35191 | 100.00000 | 65.22793 | | | 0.00 | 0 | 0.00 |
| INF001 | On 30/07/2013 | Spot Bond | 0.00000 | 100.00757 | | 100.05807 | | | 0.00 | 0 | 0.00 |
| INF073 | On 30/07/2013 | Spot Bond | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| ING100 | On 19/05/2013 | Spot Bond | 0.00000 | 101.57204 | | 101.55112 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | 100.80615 | | 100.78248 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 9.63331 | 104.67622 | 9.69423 | 104.55828 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 9.63331 | 103.02445 | 9.69423 | 102.90837 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | 100.97674 | | 100.95491 | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 0.00000 | 101.50452 | | 101.47767 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | 100.95584 | | 100.93448 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | 100.59599 | 6.50000 | 100.57841 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | 101.02588 | | 101.00429 | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | 0.00000 | 100.69814 | | 100.68009 | | | 0.00 | 0 | 0.00 |
| ING169 | On 07/06/2013 | Spot Bond | 100.25042 | 94.67636 | 100.25042 | 94.43733 | | | 0.00 | 0 | 0.00 |
| ING174 | On 28/05/2013 | Spot Bond | 0.00000 | 101.00112 | | 100.98609 | | | 0.00 | 0 | 0.00 |
| ING175 | On 28/08/2013 | Spot Bond | 0.00000 | 101.00112 | | 100.98609 | | | 0.00 | 0 | 0.00 |
| ING177 | On 28/02/2015 | Spot Bond | 100.00000 | 24.86987 | 100.00000 | 24.80759 | | | 0.00 | 0 | 0.00 |
| ING178 | On 28/08/2015 | Spot Bond | 100.00000 | 15.91672 | 100.00000 | 15.87686 | | | 0.00 | 0 | 0.00 |
| ING183 | On 11/06/2013 | Spot Bond | 0.00000 | 100.84281 | | 100.82790 | | | 0.00 | 0 | 0.00 |
| ING185 | On 18/06/2013 | Spot Bond | 0.00000 | 100.72501 | | 100.71040 | | | 0.00 | 0 | 0.00 |
| ING187 | On 01/07/2013 | Spot Bond | 0.00000 | 100.52070 | | 100.50575 | | | 0.00 | 0 | 0.00 |
| ING188 | On 01/07/2013 | Spot Bond | 0.00000 | 100.52070 | | 100.50575 | | | 0.00 | 0 | 0.00 |
| ING192 | On 18/02/2014 | Spot Bond | 0.00000 | 101.16352 | | 101.14810 | | | 0.00 | 0 | 0.00 |
| ING193 | On 18/02/2014 | Spot Bond | 0.00000 | 101.16352 | | 101.14810 | | | 0.00 | 0 | 0.00 |
| ING194 | On 11/02/2014 | Spot Bond | 0.00000 | 99.90844 | | 99.89320 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING195 | On 04/02/2014 | Spot Bond | 0.00000 | 100.01506 | | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | 99.97720 | | 99.97720 | | | 0.00 | 0 | 0.00 |
| ING197 | On 28/05/2013 | Spot Bond | 0.00000 | 100.97492 | | 100.96058 | | | 0.00 | 0 | 0.00 |
| ING198 | On 28/08/2013 | Spot Bond | 0.00000 | 100.98816 | | 100.97333 | | | 0.00 | 0 | 0.00 |
| ING199 | On 28/02/2014 | Spot Bond | 0.00000 | 101.03526 | | 101.01852 | | | 0.00 | 0 | 0.00 |
| ING201 | On 07/06/2013 | Spot Bond | 0.00000 | 100.88758 | | 100.87291 | | | 0.00 | 0 | 0.00 |
| ING202 | On 07/09/2013 | Spot Bond | 0.00000 | 100.90329 | | 100.88835 | | | 0.00 | 0 | 0.00 |
| ING203 | On 07/12/2013 | Spot Bond | 0.00000 | 100.90985 | | 100.89480 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | 100.95154 | | 100.93375 | | | 0.00 | 0 | 0.00 |
| ING206 | On 18/09/2013 | Spot Bond | 0.00000 | 100.72501 | | 100.71040 | | | 0.00 | 0 | 0.00 |
| ING207 | On 19/06/2013 | Spot Bond | 0.00000 | 100.72158 | | 100.70685 | | | 0.00 | 0 | 0.00 |
| ING208 | On 19/09/2013 | Spot Bond | 0.00000 | 100.71040 | | 100.69580 | | | 0.00 | 0 | 0.00 |
| ING209 | On 12/04/2014 | Spot Bond | 0.00000 | 100.38827 | | 100.37199 | | | 0.00 | 0 | 0.00 |
| ING210 | On 12/07/2013 | Spot Bond | 0.00000 | 100.36473 | | 100.35014 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | 100.33060 | | 100.31401 | | | 0.00 | 0 | 0.00 |
| ING33 | On 31/10/2013 | Spot Bond | 0.00000 | 100.13539 | | 100.03463 | | | 0.00 | 0 | 0.00 |
| ING34 | On 31/10/2013 | Spot Bond | 0.00000 | 100.13539 | | 100.03463 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-------|------------------|---------------|
| ING46 | On 16/10/2013 | Spot Bond | 0.00000 | 100.39836 | | 100.37859 | | | 0.00 | 0 | 0.00 |
| ING60U | On 28/02/2014 | Spot Bond | 100.00000 | 67.30127 | 100.00000 | 67.13824 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | 0.00000 | 100.85380 | | 100.82920 | | | 0.00 | 0 | 0.00 |
| INJ02 | On 30/04/2015 | Spot Bond | 0.00000 | 100.21784 | | 100.10351 | | | 0.00 | 0 | 0.00 |
| IP258U | On 27/05/2013 | Spot Bond | 100.00000 | 94.80519 | 100.00000 | 94.55959 | | | 0.00 | 0 | 0.00 |
| IP259U | On 02/08/2013 | Spot Bond | 100.00000 | 80.75221 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPB3 | On 04/12/2013 | Spot Bond | 0.00000 | 101.33426 | | 101.31302 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | 0.00000 | 100.39665 | | 100.37784 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | 0.00000 | 100.40553 | | 100.38632 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 0.00000 | 100.41149 | | 100.39200 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 7.06500 | 106.43857 | 7.20000 | 105.94618 | | | 0.00 | 0 | 0.00 |
| IPL4 | On 29/03/2014 | Spot Bond | 6.08500 | 103.48070 | 6.23000 | 103.33652 | | 3,620,575,000.00 | | 595,000 | 15,940,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | 101.33163 | | 101.31184 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 7.15000 | 110.81256 | 7.28500 | 110.26153 | | 5,391,100,000.00 | | 754,000 | 13,513,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | 100.58519 | | 100.56623 | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | 0.00000 | 101.60068 | | 101.57635 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | 100.99579 | | 100.97355 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 7.23500 | 110.33904 | 7.37000 | 110.04480 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IV015 | On 20/09/2017 | Spot Bond | 0.00000 | 101.02603 | | 101.00413 | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | 101.34085 | | 101.31889 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 2.09000 | 121.90920 | 2.09000 | 121.86307 | | | 0.00 | 0 | 5,000,000.00 |
| IV019 | On 31/03/2028 | Spot Bond | 3.06500 | 135.10934 | 3.06500 | 135.05474 | | | 0.00 | 0 | 0.00 |
| IV01E | On 29/08/2013 | Spot Bond | 0.00000 | 101.05820 | | 101.04096 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | 100.73447 | | 100.71282 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | 100.54589 | | 100.52414 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | 100.52900 | | 100.50633 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | 101.17363 | | 101.15226 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | 100.85450 | | 100.83306 | | | 0.00 | 0 | 0.00 |
| IV02E | On 17/10/2013 | Spot Bond | 0.00000 | 100.30622 | | 100.29087 | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 2.77000 | 96.40029 | 2.77000 | 96.36202 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 2.77000 | 98.53822 | 2.77000 | 98.49910 | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | 101.26426 | | 101.24166 | | | 0.00 | 0 | 0.00 |
| IV03E | On 18/11/2013 | Spot Bond | 0.00000 | 101.18928 | | 101.17372 | | | 0.00 | 0 | 0.00 |
| IV04E | On 10/03/2014 | Spot Bond | 0.00000 | 100.86225 | | 100.84700 | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 10.14000 | 114.04713 | 10.28500 | 113.41360 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | 100.16894 | | 100.06109 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 3.06500 | 135.10934 | 3.06500 | 135.05474 | | | 0.00 | 0 | 0.00 |
| IVA229 | On 19/07/2013 | Spot Bond | 100.00000 | 83.33333 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| IVA234 | On 23/08/2013 | Spot Bond | 100.00000 | 77.16702 | 100.00000 | 77.00422 | | | 0.00 | 0 | 0.00 |
| IVA318 | On 02/05/2013 | Spot Bond | 5.27500 | 97.43028 | 5.27500 | 97.43028 | | | 0.00 | 0 | 0.00 |
| IVA319 | On 09/05/2013 | Spot Bond | 5.27500 | 99.89894 | 5.27500 | 99.87010 | | | 0.00 | 0 | 0.00 |
| IVA320 | On 13/05/2013 | Spot Bond | 5.27500 | 99.79808 | 5.27500 | 99.76930 | | | 0.00 | 0 | 0.00 |
| IVA321 | On 23/05/2013 | Spot Bond | 5.27500 | 99.69743 | 5.27500 | 99.66870 | | | 0.00 | 0 | 0.00 |
| IVA322 | On 30/05/2013 | Spot Bond | 5.30000 | 99.59507 | 5.30000 | 99.56627 | | | 0.00 | 0 | 0.00 |
| IVA323 | On 06/06/2013 | Spot Bond | 5.30000 | 99.49435 | 5.30000 | 99.46561 | | | 0.00 | 0 | 0.00 |
| IVA324 | On 13/06/2013 | Spot Bond | 5.30000 | 99.39383 | 5.30000 | 99.36515 | | | 0.00 | 0 | 0.00 |
| IVA325 | On 20/06/2013 | Spot Bond | 5.30000 | 99.29352 | 5.30000 | 99.26490 | | | 0.00 | 0 | 0.00 |
| IVA326 | On 27/06/2013 | Spot Bond | 5.40000 | 99.17831 | 5.40000 | 99.14922 | | | 0.00 | 0 | 0.00 |
| IVA327 | On 04/07/2013 | Spot Bond | 5.40000 | 99.07655 | 5.40000 | 99.04752 | | | 0.00 | 0 | 0.00 |
| IVA328 | On 21/05/2013 | Spot Bond | 100.00000 | 96.30607 | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| IVA329 | On 22/05/2013 | Spot Bond | 100.00000 | 96.05263 | 100.00000 | 95.80052 | | | 0.00 | 0 | 0.00 |
| IVA330 | On 25/07/2013 | Spot Bond | 5.40000 | 98.77251 | 5.40000 | 98.74366 | | | 0.00 | 0 | 0.00 |
| IVA331 | On 01/08/2013 | Spot Bond | 5.40000 | 98.67158 | 5.40000 | 98.64278 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------------|------------------|---------------|
| IVA332 | On 25/05/2013 | Spot Bond | 5.40000 | 98.57086 | 100.00000 | 95.05208 | | 1,144,800,000,000.00 | 212,000,000 | 212,000,000.00 | |
| IVA333 | On 15/08/2013 | Spot Bond | 100.00000 | 78.49462 | 100.00000 | 78.32618 | | 0.00 | 0 | 0.00 | |
| IVA334 | On 22/08/2013 | Spot Bond | 100.00000 | 77.33051 | 100.00000 | 77.16702 | | 0.00 | 0 | 0.00 | |
| IVA335 | On 29/08/2013 | Spot Bond | 100.00000 | 76.20042 | 100.00000 | 76.04167 | | 0.00 | 0 | 0.00 | |
| IVA336 | On 05/09/2013 | Spot Bond | 100.00000 | 75.10288 | 100.00000 | 74.94867 | | 0.00 | 0 | 0.00 | |
| IVA337 | On 12/09/2013 | Spot Bond | 100.00000 | 74.03651 | 100.00000 | 73.88664 | | 0.00 | 0 | 0.00 | |
| IVA338 | On 19/09/2013 | Spot Bond | 100.00000 | 73.00000 | 100.00000 | 72.85429 | | 0.00 | 0 | 0.00 | |
| IVA339 | On 26/09/2013 | Spot Bond | 100.00000 | 71.99211 | 100.00000 | 71.85039 | | 0.00 | 0 | 0.00 | |
| IVA340 | On 03/10/2013 | Spot Bond | 100.00000 | 71.01167 | 100.00000 | 70.87379 | | 0.00 | 0 | 0.00 | |
| IVA341 | On 10/10/2013 | Spot Bond | 100.00000 | 70.05758 | 100.00000 | 69.92337 | | 0.00 | 0 | 0.00 | |
| IVA342 | On 17/10/2013 | Spot Bond | 100.00000 | 69.12879 | 100.00000 | 68.99811 | | 0.00 | 0 | 0.00 | |
| IVA343 | On 24/10/2013 | Spot Bond | 100.00000 | 68.22430 | 100.00000 | 68.09701 | | 0.00 | 0 | 0.00 | |
| IVA344 | On 31/10/2013 | Spot Bond | 100.00000 | 67.34317 | 100.00000 | 67.21915 | | 0.00 | 0 | 0.00 | |
| IVA345 | On 07/11/2013 | Spot Bond | 100.00000 | 70.50954 | 100.00000 | 70.37577 | | 0.00 | 0 | 0.00 | |
| IVA346 | On 14/11/2013 | Spot Bond | 100.00000 | 69.57844 | 100.00000 | 69.44644 | | 0.00 | 0 | 0.00 | |
| IVA347 | On 21/11/2013 | Spot Bond | 100.00000 | 68.65964 | 100.00000 | 68.52938 | | 0.00 | 0 | 0.00 | |
| IVA348 | On 28/11/2013 | Spot Bond | 100.00000 | 67.75297 | 100.00000 | 67.62443 | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA349 | On 05/12/2013 | Spot Bond | 100.00000 | 66.85828 | 100.00000 | 66.73143 | | | 0.00 | 0 | 0.00 |
| IVA350 | On 12/12/2013 | Spot Bond | 100.00000 | 65.97540 | 100.00000 | 65.85022 | | | 0.00 | 0 | 0.00 |
| IVA351 | On 19/12/2013 | Spot Bond | 100.00000 | 65.10417 | 100.00000 | 64.98066 | | | 0.00 | 0 | 0.00 |
| IVC001 | On 05/07/2013 | Spot Bond | 0.00000 | 100.61562 | | 100.59571 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | 99.88818 | | 99.86925 | | | 0.00 | 0 | 0.00 |
| IVC004 | On 29/04/2014 | Spot Bond | 0.00000 | 100.14677 | | 100.12741 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | 100.14798 | | 100.12849 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | 100.13812 | | 100.11984 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | 100.57213 | | 100.55413 | | | 0.00 | 0 | 0.00 |
| IVC009 | On 15/03/2014 | Spot Bond | 0.00000 | 100.94518 | | 100.92686 | | | 0.00 | 0 | 0.00 |
| IVC010 | On 29/04/2014 | Spot Bond | 0.00000 | 100.12707 | | 100.11117 | | | 0.00 | 0 | 0.00 |
| IVC011 | On 28/04/2014 | Spot Bond | 0.00000 | 100.12173 | | 100.10650 | | | 0.00 | 0 | 0.00 |
| IVF002 | On 01/08/2013 | Spot Bond | 0.00000 | 100.00753 | | 100.05804 | | | 0.00 | 0 | 0.00 |
| IVF004 | On 09/05/2013 | Spot Bond | 0.00000 | 99.97056 | | 99.95584 | | | 0.00 | 0 | 0.00 |
| IVF073 | On 25/07/2013 | Spot Bond | 0.00000 | 100.17629 | | 100.16157 | | | 0.00 | 0 | 0.00 |
| JDC01U | On 14/05/2013 | Spot Bond | 100.00000 | 98.11828 | 100.00000 | 97.85522 | | | 0.00 | 0 | 0.00 |
| JDC02U | On 14/11/2013 | Spot Bond | 100.00000 | 62.88656 | 100.00000 | 62.72909 | | | 0.00 | 0 | 0.00 |
| JDC03U | On 29/01/2014 | Spot Bond | 100.00000 | 52.21431 | 100.00000 | 52.08643 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-------|------------------|---------------|
| JDC04U | On 13/03/2014 | Spot Bond | 100.00000 | 61.72748 | 100.00000 | 61.57629 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 0.00000 | 100.13350 | | 100.02997 | | | 0.00 | 6,600,000 | 1,100,000.00 |
| JDG02 | On 20/02/2016 | Spot Bond | 100.00000 | 10.39308 | 100.00000 | 10.36706 | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | 26.94801 | 100.00000 | 26.88200 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | 100.41136 | | 100.39187 | | | 0.00 | 0 | 47,000,000.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | 10.36706 | 100.00000 | 10.34110 | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | 100.43387 | | 100.41335 | | | 0.00 | 0 | 25,000,000.00 |
| KCF03U | On 30/10/2014 | Spot Bond | 100.00000 | 32.34084 | 100.00000 | 32.23987 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | 101.40999 | | 101.38866 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | 100.04478 | | 100.08745 | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 7.02000 | 158.57261 | 7.12000 | 157.29444 | | | 0.00 | 0 | 0.00 |
| LBK01 | On 25/10/2013 | Spot Bond | 0.00000 | 100.42869 | | 100.41041 | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | 101.38759 | | 101.36994 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 7.25000 | 103.26088 | 7.38500 | 102.74860 | | 4,937,250,000.00 | | 681,000 | 4,181,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 7.30000 | 102.08085 | 7.43500 | 101.50913 | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | 101.52583 | | 101.49756 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 10.30500 | 105.12226 | 10.44000 | 104.79020 | | | 0.00 | 0 | 9,800,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | 101.67479 | | 101.64376 | | | 0.00 | 0 | 0.00 |
| MAQ015 | On 23/08/2013 | Spot Bond | 100.00000 | 77.16702 | 100.00000 | 77.00422 | | | 0.00 | 0 | 0.00 |
| MAQ020 | On 02/08/2013 | Spot Bond | 0.00000 | 100.00751 | | 100.05802 | | | 0.00 | 0 | 0.00 |
| MAQ025 | On 11/10/2013 | Spot Bond | 0.00000 | 100.40874 | | 100.39228 | | | 0.00 | 0 | 0.00 |
| MAQ030 | On 11/07/2013 | Spot Bond | 0.00000 | 99.04112 | | 99.02637 | | | 0.00 | 0 | 0.00 |
| MAQ031 | On 13/05/2013 | Spot Bond | 0.00000 | 99.91528 | | 99.90116 | | | 0.00 | 0 | 0.00 |
| MAQ032 | On 11/06/2013 | Spot Bond | 0.00000 | 99.50479 | | 99.49065 | | | 0.00 | 0 | 0.00 |
| MAQ033 | On 25/07/2013 | Spot Bond | 0.00000 | 98.86965 | | 98.85534 | | | 0.00 | 0 | 0.00 |
| MBC19 | On 08/05/2013 | Spot Bond | 0.00000 | 99.98599 | | 99.97197 | | | 0.00 | 0 | 0.00 |
| MBC20 | On 20/06/2013 | Spot Bond | 0.00000 | 99.37602 | | 99.36184 | | | 0.00 | 0 | 0.00 |
| MBF019 | On 15/04/2014 | Spot Bond | 0.00000 | 100.41737 | | 100.39761 | | | 0.00 | 0 | 0.00 |
| MBF024 | On 26/05/2013 | Spot Bond | 0.00000 | 101.14361 | | 101.12660 | | | 0.00 | 0 | 0.00 |
| MBF025 | On 26/05/2014 | Spot Bond | 0.00000 | 101.55280 | | 101.53571 | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 0.00000 | 100.49908 | | 100.48117 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | 100.36146 | | 100.34345 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | 100.98218 | | 100.96458 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | 100.81624 | | 100.79762 | | | 0.00 | 0 | 500,000.00 |
| MBF031 | On 06/12/2013 | Spot Bond | 0.00000 | 100.94940 | | 100.93395 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------|---------|------------------|---------------|
| MBF032 | On 27/03/2014 | Spot Bond | 0.00000 | 100.61681 | | 100.60081 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | 100.67432 | | 100.65687 | | | 0.00 | 0 | 0.00 |
| MBP013 | On 29/01/2014 | Spot Bond | 0.00000 | 100.15639 | | 100.13581 | | | 0.00 | 0 | 0.00 |
| MBP18U | On 28/01/2014 | Spot Bond | 100.00000 | 55.82226 | 100.00000 | 55.68554 | | | 0.00 | 0 | 0.00 |
| MBP20U | On 17/02/2014 | Spot Bond | 100.00000 | 64.81148 | 100.00000 | 66.30902 | | | 0.00 | 0 | 0.00 |
| MBP21U | On 11/04/2014 | Spot Bond | 100.00000 | 58.04242 | 100.00000 | 57.90026 | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | 37.80931 | 100.00000 | 37.71772 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | 30.89343 | 100.00000 | 30.81606 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | 9.60384 | 100.00000 | 9.58057 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | 23.44687 | 100.00000 | 23.39007 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 6.99000 | 110.31770 | 7.13500 | 109.56274 | | 726,960,000.00 | 104,000 | 174,000.00 | |
| MCB3M | On 13/12/2014 | Spot Bond | 0.00000 | 101.08543 | | 101.06528 | | | 0.00 | 0 | 0.00 |
| MCB4M | On 13/12/2013 | Spot Bond | 0.00000 | 100.92098 | | 100.90385 | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 0.00000 | 101.00320 | | 100.98456 | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | 0.00000 | 100.54435 | | 100.52726 | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | 0.00000 | 100.54852 | | 100.53128 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | 100.56928 | | 100.55139 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | 102.21632 | | 102.19742 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | 102.32883 | | 102.30895 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 8.59000 | 100.73807 | 8.59000 | 100.71492 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 9.34000 | 103.12425 | 9.34000 | 103.09825 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 10.01000 | 103.34661 | 10.01000 | 103.31872 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | 5.79500 | 108.85277 | 5.94000 | 108.60819 | | | 0.00 | 0 | 11,600,000.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | 100.81103 | | 100.79365 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | 100.84364 | | 100.82558 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 7.85000 | 113.27056 | 7.92000 | 112.87397 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 6.20500 | 106.17015 | 6.34000 | 105.85164 | | | 328,865,000.00 | 53,000 | 25,353,000.00 |
| MIL01 | On 31/05/2015 | Spot Bond | 0.00000 | 101.25707 | | 101.23702 | | | 0.00 | 0 | 0.00 |
| MIL02 | On 31/05/2017 | Spot Bond | 7.31000 | 108.91261 | 7.44500 | 108.40994 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2013 | Spot Bond | 0.00000 | 101.20140 | | 101.18217 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 7.01000 | 108.81553 | 7.14500 | 108.31065 | | | 3,175,530,000.00 | 453,000 | 6,105,000.00 |
| MTN02 | On 13/07/2014 | Spot Bond | 5.85500 | 108.08615 | 6.00000 | 107.89883 | | | 11,645,595,000.00 | 1,989,000 | 2,271,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 6.25500 | 109.18150 | 6.39000 | 108.88014 | | | 0.00 | 0 | 9,700,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 6.95500 | 114.52923 | 7.09000 | 113.99213 | | | 2,719,405,000.00 | 391,000 | 2,712,000.00 |
| MTN05 | On 28/10/2013 | Spot Bond | 5.83500 | 101.08812 | 5.89500 | 101.04412 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MTNC15 | On 24/06/2013 | Spot Bond | 0.00000 | 99.32347 | | 99.30938 | | | 0.00 | 0 | 0.00 |
| MTNC16 | On 09/07/2013 | Spot Bond | 0.00000 | 99.11143 | | 99.09733 | | | 0.00 | 0 | 0.00 |
| MTNC17 | On 26/07/2013 | Spot Bond | 0.00000 | 98.87166 | | 98.85755 | | | 0.00 | 0 | 0.00 |
| N4A111 | On 14/08/2020 | Spot Bond | 100.00000 | 5.77516 | 100.00000 | 5.76070 | | | 0.00 | 0 | 0.00 |
| N4A202 | On 14/08/2020 | Spot Bond | 100.00000 | 0.19006 | 100.00000 | 0.18959 | | | 0.00 | 0 | 0.00 |
| N4A205 | On 14/08/2020 | Spot Bond | 100.00000 | 6.04486 | 100.00000 | 6.02972 | | | 0.00 | 0 | 0.00 |
| N4A208 | On 14/08/2020 | Spot Bond | 100.00000 | 6.11841 | 100.00000 | 6.10309 | | | 0.00 | 0 | 0.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | 5.61869 | 100.89771 | 5.60450 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | 5.69517 | 100.61875 | 5.68082 | | | 0.00 | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | 0.00000 | 99.89442 | | 99.87895 | | | 0.00 | 0 | 0.00 |
| N4A308 | On 14/08/2020 | Spot Bond | 0.00000 | 99.89346 | | 99.87785 | | | 0.00 | 0 | 0.00 |
| N4A311 | On 14/08/2020 | Spot Bond | 0.00000 | 99.89230 | | 99.87654 | | | 0.00 | 0 | 0.00 |
| N4A402 | On 14/08/2020 | Spot Bond | 0.00000 | 99.88943 | | 99.87327 | | | 0.00 | 0 | 0.00 |
| N4A405 | On 14/08/2020 | Spot Bond | 0.00000 | 99.88762 | | 99.87118 | | | 0.00 | 0 | 0.00 |
| N4A408 | On 14/08/2020 | Spot Bond | 0.00000 | 99.88551 | | 99.86877 | | | 0.00 | 0 | 0.00 |
| N4A411 | On 14/08/2020 | Spot Bond | 0.00000 | 99.88359 | | 99.86658 | | | 0.00 | 0 | 0.00 |
| N4A502 | On 14/08/2020 | Spot Bond | 0.00000 | 99.88251 | | 99.86537 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-----------|------------------|----------------|
| N4B508 | On 14/08/2020 | Spot Bond | 0.00000 | 99.87131 | | 99.85257 | | | 0.00 | 0 | 0.00 |
| N4C508 | On 14/08/2020 | Spot Bond | 0.00000 | 99.85809 | | 99.83747 | | | 0.00 | 0 | 0.00 |
| N4D68U | On 14/08/2020 | Spot Bond | 100.00000 | 0.19006 | 100.00000 | 0.18959 | | | 0.00 | 0 | 0.00 |
| N4E68U | On 14/08/2020 | Spot Bond | 100.00000 | 0.19006 | 100.00000 | 0.18959 | | | 0.00 | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | 7.20000 | 111.07285 | 7.30000 | 110.34146 | | | 0.00 | 0 | 0.00 |
| NBK10B | On 21/04/2014 | Spot Bond | 0.00000 | 100.71794 | | 100.70140 | | | 0.00 | 0 | 0.00 |
| NBK11B | On 27/10/2014 | Spot Bond | 0.00000 | 100.61153 | | 100.59462 | | | 0.00 | 0 | 0.00 |
| NBK12B | On 20/02/2015 | Spot Bond | 0.00000 | 101.44010 | | 101.42314 | | | 0.00 | 0 | 0.00 |
| NBK13B | On 21/02/2017 | Spot Bond | 0.00000 | 101.81949 | | 101.80122 | | | 0.00 | 0 | 0.00 |
| NBK14B | On 27/08/2015 | Spot Bond | 0.00000 | 101.69089 | | 101.67321 | | | 0.00 | 0 | 0.00 |
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | 101.21256 | | 101.19360 | | | 0.00 | 0 | 125,000,000.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 6.25500 | 110.77754 | 6.39000 | 110.45033 | | 7,055,640,000.00 | 1,128,000 | | 7,773,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | 101.49922 | | 101.47889 | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 7.24000 | 122.60756 | 7.38500 | 121.76711 | | 4,959,400,000.00 | 685,000 | | 3,909,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 9.22500 | 36.32359 | 9.29500 | 36.04871 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 6.30500 | 106.57467 | 6.44000 | 106.30266 | | | 0.00 | 0 | 9,400,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | 100.34132 | | 100.32152 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | 100.36061 | | 100.33971 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-----------|------------------|---------------|
| NBK8A | On 24/03/2014 | Spot Bond | 6.31500 | 102.74163 | 6.37500 | 102.67272 | | | 0.00 | 0 | 0.00 |
| NBK8B | On 24/03/2014 | Spot Bond | 0.00000 | 101.20229 | | 101.18613 | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 6.50500 | 108.51486 | 6.64000 | 108.13111 | | 7,142,490,000.00 | 1,098,000 | 5,080,000.00 | |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | 100.75647 | | 100.73834 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On 17/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 0.00000 | 101.38134 | | 101.36046 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | 100.81738 | | 100.79633 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | 100.57218 | | 100.55174 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | 100.43402 | | 100.41350 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | 101.27369 | | 101.25425 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | 82.68528 | | 82.61137 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 101.15131 | | 101.13298 | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | 0.00000 | 100.22395 | | 100.20435 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| NCLN65 | On 25/01/2016 | Spot Bond | 0.00000 | 100.24494 | | 100.22359 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 100.14993 | | 100.13016 | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | 0.00000 | 100.45019 | | 100.42894 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 78.67552 | | 78.59909 | | | 0.00 | 0 | 0.00 |
| NCLN70 | On 30/08/2013 | Spot Bond | 0.00000 | 101.15530 | | 101.13644 | | | 0.00 | 0 | 0.00 |
| NCLN71 | On 17/03/2014 | Spot Bond | 0.00000 | 101.46969 | | 101.45332 | | | 0.00 | 0 | 0.00 |
| NCLN72 | On 17/03/2014 | Spot Bond | 0.00000 | 101.16361 | | 101.14661 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 0.00000 | 100.58067 | | 100.56350 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | 99.85313 | | 99.83435 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | 100.88600 | | 100.86704 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | 100.83384 | | 100.81598 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | 100.53486 | | 100.51503 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | 100.80187 | | 100.78468 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | 100.57641 | | 100.55985 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | 100.54303 | | 100.52648 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 7.00500 | 109.01505 | 7.14000 | 108.69152 | | | 0.00 | 0 | 0.00 |
| NED6 | On 20/09/2013 | Spot Bond | 5.78500 | 102.70616 | 5.93000 | 102.63556 | | 10,875,800,000.00 | | 1,880,000 | 470,000.00 |
| NED8 | On 08/02/2014 | Spot Bond | 5.88500 | 104.34790 | 6.03000 | 104.22273 | | 4,278,395,000.00 | | 727,000 | 3,437,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.44953 | | 100.43333 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 10.40000 | 126.17591 | 10.53500 | 125.51668 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | 112.09301 | | 112.05227 | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | 101.50845 | | 101.48445 | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 1.13000 | 161.97383 | 1.13000 | 161.91684 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 6.87000 | 116.56674 | 6.97000 | 115.93703 | | | 0.00 | 0 | 0.00 |
| NPL02 | On 13/06/2013 | Spot Bond | 0.00000 | 99.43681 | | 99.42159 | | | 0.00 | 0 | 0.00 |
| NPL03 | On 12/12/2013 | Spot Bond | 0.00000 | 100.89947 | | 100.88304 | | | 0.00 | 0 | 0.00 |
| NPL04 | On 13/06/2013 | Spot Bond | 0.00000 | 99.46764 | | 99.45325 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 7.53000 | 117.93088 | 7.60000 | 117.49087 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | 101.28850 | | 101.27039 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On 22/05/2014 | Spot Bond | 0.00000 | 101.75276 | | 101.73660 | | | 0.00 | 0 | 0.00 |
| NQ1A14 | On 22/05/2013 | Spot Bond | 0.00000 | 101.14502 | | 101.12887 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | 101.21984 | | 101.20267 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 7.73000 | 120.98137 | 7.80000 | 120.45096 | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On 22/05/2014 | Spot Bond | 0.00000 | 101.30883 | | 101.29044 | | | 0.00 | 0 | 0.00 |
| NQ1B13 | On 22/05/2013 | Spot Bond | 0.00000 | 101.21784 | | 101.20069 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | 101.25826 | | 101.24057 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 7.93000 | 117.80894 | 8.00000 | 117.37326 | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On 22/05/2014 | Spot Bond | 0.00000 | 101.38970 | | 101.37020 | | | 0.00 | 0 | 0.00 |
| NQ1C13 | On 22/05/2013 | Spot Bond | 0.00000 | 101.31492 | | 101.29644 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | 101.32903 | | 101.31037 | | | 0.00 | 0 | 0.00 |
| NQF1A9 | On 22/05/2013 | Spot Bond | 0.00000 | 101.32907 | | 101.31040 | | | 0.00 | 0 | 0.00 |
| NQF1B9 | On 22/05/2013 | Spot Bond | 0.00000 | 101.40790 | | 101.38799 | | | 0.00 | 0 | 0.00 |
| NQF1C9 | On 22/05/2013 | Spot Bond | 0.00000 | 101.51103 | | 101.48987 | | | 0.00 | 0 | 0.00 |
| NQF1D4 | On 22/05/2013 | Spot Bond | 0.00000 | 101.64241 | | 101.61945 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | 101.69255 | | 101.66890 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | 101.56936 | | 101.54740 | | | 0.00 | 0 | 0.00 |
| NRA013 | On 31/10/2013 | Spot Bond | 3.24500 | 132.04441 | 3.24500 | 131.99046 | | | 0.00 | 0 | 30,000,000.00 |
| NRA014 | On 30/04/2014 | Spot Bond | 5.50500 | 105.62527 | 5.64000 | 105.47692 | | | 0.00 | 0 | 24,600,000.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 6.73000 | 130.58245 | 6.87500 | 129.79554 | | 80,760,000,000.00 | | 12,000,000 | 23,500,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 6.96500 | 136.46088 | 7.07500 | 135.51265 | | 2,368,100,000.00 | | 340,000 | 5,121,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 1.02500 | 178.59910 | 1.02500 | 178.53675 | | 410,000,000.00 | | 400,000 | 84,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 7.70000 | 146.16621 | 7.80000 | 144.98690 | | | 0.00 | 0 | 6,100,000.00 |
| NTC10 | On 18/04/2014 | Spot Bond | 0.00000 | 100.34888 | | 100.32968 | | | 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 | 0.00000 | 100.33966 | | 100.32095 | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | 102.20485 | | 102.18444 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 0.00000 | 100.12395 | | 100.02209 | | | 0.00 | 0 | 0.00 |
| NTC14 | On 26/07/2013 | Spot Bond | 0.00000 | 100.17347 | | 100.15676 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 0.00000 | 100.64154 | | 100.62293 | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | 100.85346 | | 100.83435 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | 19.48620 | 100.00000 | 19.43847 | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On 18/10/2015 | Spot Bond | 100.00000 | 19.53155 | 100.00000 | 19.48372 | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On 18/10/2015 | Spot Bond | 100.00000 | 19.55876 | 100.00000 | 19.51086 | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On 18/10/2015 | Spot Bond | 100.00000 | 20.21185 | 100.00000 | 20.16236 | | | 0.00 | 0 | 0.00 |
| OCT1D1 | On 18/10/2015 | Spot Bond | 100.00000 | 20.93752 | 100.00000 | 20.88624 | | | 0.00 | 0 | 0.00 |
| OCT1E1 | On 18/10/2015 | Spot Bond | 100.00000 | 25.47288 | 100.00000 | 25.41049 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 5.81500 | 107.29672 | 5.95000 | 106.95983 | | 3,605,300,000.00 | 620,000 | 9,705,000.00 | |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | 5.59169 | 100.00000 | 5.57815 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | 97.92000 | | 98.88000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | 29.94402 | 100.00000 | 29.87069 | | | 0.00 | 0 | 0.00 |
| PCF03U | On 02/03/2016 | Spot Bond | 100.00000 | 10.08120 | 100.00000 | 10.05678 | | | 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 | 0.00000 | 100.96039 | | 100.94277 | | | 0.00 | 0 | 0.00 |
| PMM06 | On 25/01/2014 | Spot Bond | 0.00000 | 100.22227 | | 100.20514 | | | 0.00 | 0 | 0.00 |
| PMM07 | On 13/06/2013 | Spot Bond | 0.00000 | 101.05542 | | 101.04012 | | | 0.00 | 0 | 0.00 |
| PNP05 | On 21/08/2013 | Spot Bond | 100.00000 | 81.99713 | 100.00000 | 81.82341 | | | 0.00 | 0 | 0.00 |
| PNP08 | On 23/05/2013 | Spot Bond | 0.00000 | 101.08349 | | 101.06905 | | | 0.00 | 0 | 0.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | 100.70471 | | 100.68650 | | | 0.00 | 0 | 0.00 |
| PR2A1F | On 15/06/2014 | Spot Bond | 0.00000 | 101.60294 | | 101.58653 | | | 0.00 | 0 | 0.00 |
| PR2A1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.86884 | | 100.85231 | | | 0.00 | 0 | 0.00 |
| PR2A4D | On 15/06/2013 | Spot Bond | 0.00000 | 100.82258 | | 100.80660 | | | 0.00 | 0 | 0.00 |
| PR2A9D | On 15/06/2013 | Spot Bond | 0.00000 | 100.86583 | | 100.84903 | | | 0.00 | 0 | 0.00 |
| PR2A9E | On 15/09/2013 | Spot Bond | 0.00000 | 101.18565 | | 101.16974 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | 0.00000 | 100.95234 | | 100.93389 | | | 0.00 | 0 | 0.00 |
| PR2B1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.90463 | | 100.88741 | | | 0.00 | 0 | 0.00 |
| PR2B4D | On 15/06/2013 | Spot Bond | 0.00000 | 100.93789 | | 100.91971 | | | 0.00 | 0 | 0.00 |
| PR2B5E | On 15/09/2013 | Spot Bond | 0.00000 | 100.93651 | | 100.91835 | | | 0.00 | 0 | 0.00 |
| PR2C1F | On 15/06/2014 | Spot Bond | 0.00000 | 101.00708 | | 100.98759 | | | 0.00 | 0 | 0.00 |
| PR2C1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.94756 | | 100.92951 | | | 0.00 | 0 | 0.00 |
| PR2C4D | On 15/06/2013 | Spot Bond | 0.00000 | 101.06747 | | 101.04682 | | | 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 | 0.00000 | 101.06756 | | 101.04691 | | | 0.00 | 0 | 0.00 |
| PR2D1G | On 15/06/2014 | Spot Bond | 0.00000 | 100.99760 | | 100.97860 | | | 0.00 | 0 | 0.00 |
| PR2D4D | On 15/06/2013 | Spot Bond | 0.00000 | 101.18254 | | 101.15969 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.68646 | | 100.66835 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | 100.70834 | | 100.68968 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | 100.71819 | | 100.69928 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.74004 | | 100.72059 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.83383 | | 100.81202 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | 100.85559 | | 100.83324 | | | 0.00 | 0 | 0.00 |
| PRM1A4 | On 15/02/2014 | Spot Bond | 0.00000 | 101.43098 | | 101.41335 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | 100.13815 | | 100.11776 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | 5.06500 | 112.84772 | 5.19000 | 112.65771 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 5.25500 | 93.20800 | 5.40000 | 93.01620 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 6.44000 | 44.92628 | 6.54000 | 44.37247 | | | 0.00 | 0 | 0.00 |
| R155 | On 31/08/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | 5.05500 | 120.46450 | 5.19000 | 120.11727 | | 87,353,053,875,000.00 | 280,525,000 | 4,735,887,000.00 | |
| R158 | On 15/09/2015 | Spot Bond | 5.06500 | 112.84772 | 5.19000 | 112.65771 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| R158P | On 15/09/2015 | Spot Bond | 4.95500 | 89.10845 | 5.09000 | 88.82027 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 5.06500 | 127.66181 | 5.19000 | 127.20424 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | 4.88500 | 85.04672 | 5.02000 | 84.66014 | | | 0.00 | 0 | 0.00 |
| R179 | On 01/08/2013 | Spot Bond | 4.58500 | 103.87781 | 4.73000 | 103.82940 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 6.62000 | 138.41203 | 6.72000 | 137.30185 | | 90,438,514,340,000.00 | 661,407,000 | 4,240,094,190.00 | |
| R187P | On 21/12/2026 | Spot Bond | 6.36000 | 42.61469 | 6.46000 | 42.04850 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 6.28000 | 40.48493 | 6.38000 | 39.90822 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 0.62000 | 297.91244 | 0.62000 | 297.81175 | | 164,508,137,100.00 | 265,335,705 | 393,523,000.00 | |
| R201 | On 21/12/2014 | Spot Bond | 4.88500 | 109.24664 | 5.03000 | 108.99921 | | 3,114,509,910,000.00 | 637,566,000 | 1,104,613,001.00 | |
| R202 | On 07/12/2033 | Spot Bond | 1.45000 | 226.92105 | 1.50000 | 225.08461 | | 1,206,481,503,050.00 | 832,056,209 | 1,246,885,820.00 | |
| R2023 | On 28/02/2023 | Spot Bond | 6.15000 | 113.07849 | 6.25000 | 112.28131 | | 21,185,421,600,000.00 | 444,784,000 | 3,893,947,845.00 | |
| R203 | On 15/09/2017 | Spot Bond | 5.45000 | 111.90496 | 5.58500 | 111.33937 | | 22,468,224,500,000.00 | 122,610,000 | 5,335,102,000.00 | |
| R204 | On 21/12/2018 | Spot Bond | 5.64000 | 114.23954 | 5.78500 | 113.48771 | | 29,340,916,299,360.00 | 202,290,124 | 5,751,429,887.00 | |
| R2048 | On 28/02/2048 | Spot Bond | 7.71000 | 114.11801 | 7.79500 | 112.97035 | | 20,546,679,690,000.00 | 664,939,000 | 3,366,039,000.00 | |
| R205 | On 31/03/2014 | Spot Bond | 100.00000 | 59.02818 | 100.00000 | 58.88362 | | 0.00 | 0 | 0.00 | |
| R206 | On 15/01/2014 | Spot Bond | 5.03500 | 103.96217 | 5.09500 | 103.90680 | | 6,752,942,000,000.00 | 341,200,000 | 1,941,050,000.00 | |
| R207 | On 15/01/2020 | Spot Bond | 5.82000 | 110.06280 | 5.92000 | 109.47337 | | 22,005,970,572,000.00 | 781,094,600 | 4,725,531,551.00 | |
| R208 | On 31/03/2021 | Spot Bond | 5.88500 | 106.07680 | 5.99500 | 105.35305 | | 21,720,648,012,800.00 | 690,849,280 | 7,882,317,786.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| R209 | On 31/03/2036 | Spot Bond | 7.48000 | 87.23861 | 7.56500 | 86.39673 | | | 34,394,528,520,000.00 | 598,199,000 | 8,501,508,928.00 |
| R210 | On 31/03/2028 | Spot Bond | 1.16500 | 170.91384 | 1.16500 | 170.85356 | | | 61,001,720,680.00 | 52,361,992 | 530,884,874.00 |
| R211 | On 31/01/2017 | Spot Bond | 0.68000 | 129.94591 | -0.68000 | 129.90664 | | | (58,671,205,120.00) | 86,281,184 | 205,539,000.00 |
| R212 | On 31/01/2022 | Spot Bond | 0.43000 | 138.73361 | 0.43000 | 138.68742 | | | 127,341,444,850.00 | 296,142,895 | 2,795,915,000.00 |
| R213 | On 28/02/2031 | Spot Bond | 7.20000 | 99.28912 | 7.30000 | 98.29580 | | | 35,801,193,600,000.00 | 972,388,000 | 5,676,535,000.00 |
| R214 | On 28/02/2041 | Spot Bond | 7.55000 | 89.04989 | 7.63500 | 88.15270 | | | 25,771,774,000,000.00 | 413,480,000 | 7,277,810,000.00 |
| R224C | On 15/09/2013 | Spot Bond | 4.64500 | 98.36023 | 4.79000 | 98.29722 | | | 0.00 | 0 | 0.00 |
| R225C | On 15/03/2014 | Spot Bond | 4.74500 | 96.06532 | 4.89000 | 95.93636 | | | 0.00 | 0 | 0.00 |
| R226C | On 15/09/2014 | Spot Bond | 4.85500 | 93.70240 | 5.00000 | 93.51022 | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | 5.11500 | 91.05198 | 5.25000 | 90.81709 | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | 4.95500 | 89.10845 | 5.09000 | 88.82027 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | 4.87500 | 87.14828 | 5.01000 | 86.80932 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | 4.88500 | 85.04672 | 5.02000 | 84.66014 | | | 0.00 | 0 | 0.00 |
| R323C | On 21/06/2013 | Spot Bond | 4.83000 | 99.40805 | 4.97500 | 99.37692 | | | 0.00 | 0 | 0.00 |
| R324C | On 21/12/2013 | Spot Bond | 4.92000 | 97.01437 | 5.06500 | 96.91550 | | | 0.00 | 0 | 0.00 |
| R325C | On 21/06/2014 | Spot Bond | 4.94000 | 94.66435 | 5.08500 | 94.50097 | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | 4.89000 | 92.45573 | 5.03500 | 92.23098 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R327C | On 21/06/2015 | Spot Bond | 5.02500 | 89.99701 | 5.16000 | 89.73320 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | 4.89500 | 88.08393 | 5.03000 | 87.76805 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | 4.87500 | 86.03203 | 5.01000 | 85.66707 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | 4.93500 | 83.80686 | 5.07000 | 83.39637 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | 5.42500 | 80.19360 | 5.56000 | 79.74826 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 5.47500 | 77.90028 | 5.61000 | 77.41681 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 5.64500 | 75.18472 | 5.79000 | 74.63193 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 5.62500 | 73.20091 | 5.77000 | 72.61149 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 5.60500 | 71.28332 | 5.75000 | 70.65950 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 5.59500 | 69.38476 | 5.74000 | 68.72907 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 5.78000 | 66.63714 | 5.88000 | 66.16695 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 5.76000 | 64.86147 | 5.86000 | 64.37251 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 5.80500 | 62.82216 | 5.91500 | 62.26915 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 5.77500 | 61.20387 | 5.88500 | 60.63266 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 5.74500 | 59.64467 | 5.85500 | 59.05641 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 5.71500 | 58.14218 | 5.82500 | 57.53794 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 5.67500 | 56.74993 | 5.78500 | 56.13008 | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 5.63500 | 55.41260 | 5.74500 | 54.77800 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R345C | On 21/06/2024 | Spot Bond | 6.56000 | 48.77277 | 6.66000 | 48.24173 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 6.52000 | 47.43692 | 6.62000 | 46.89767 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 6.48000 | 46.15557 | 6.58000 | 45.60875 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 6.44000 | 44.92628 | 6.54000 | 44.37247 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 6.40000 | 43.74672 | 6.50000 | 43.18647 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 6.36000 | 42.61469 | 6.46000 | 42.04850 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 6.32000 | 41.52809 | 6.42000 | 40.95643 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 6.28000 | 40.48493 | 6.38000 | 39.90822 | | | 0.00 | 0 | 0.00 |
| RCSB01 | On 16/03/2014 | Spot Bond | 0.00000 | 101.35398 | | 101.32635 | | | 0.00 | 0 | 0.00 |
| RCSB02 | On 15/07/2013 | Spot Bond | 0.00000 | 100.43405 | | 100.41353 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 100.53303 | | 100.50799 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | 101.51716 | | 101.49436 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | 100.59904 | | 100.57429 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 2.32474 | 100.00000 | 2.31904 | | | 0.00 | 0 | 0.00 |
| RCSC09 | On 06/06/2013 | Spot Bond | 0.00000 | 101.12161 | | 101.10322 | | | 0.00 | 0 | 0.00 |
| RCSC10 | On 06/06/2013 | Spot Bond | 0.00000 | 101.11085 | | 101.09274 | | | 0.00 | 0 | 0.00 |
| RCSC11 | On 06/09/2013 | Spot Bond | 0.00000 | 101.11312 | | 101.09487 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RCSC12 | On 08/03/2014 | Spot Bond | 0.00000 | 101.06126 | | 101.04322 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | 100.71990 | | 100.70131 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | 101.05501 | | 101.03612 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | 100.82098 | | 100.80257 | | | 0.00 | 0 | 0.00 |
| RDFC04 | On 06/09/2013 | Spot Bond | 100.00000 | 97.56433 | 100.00000 | 97.39523 | | | 0.00 | 0 | 0.00 |
| RDFC07 | On 06/06/2013 | Spot Bond | 0.00000 | 100.88742 | | 100.87288 | | | 0.00 | 0 | 0.00 |
| RDFC08 | On 21/03/2014 | Spot Bond | 0.00000 | 100.72232 | | 100.70651 | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | 0.00000 | 100.34997 | | 100.33072 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 101.36473 | | 101.34630 | | | 0.00 | 0 | 0.00 |
| RES14 | On 04/10/2013 | Spot Bond | 0.00000 | 100.53098 | | 100.51424 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 100.27956 | | 100.26115 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | 100.01751 | | 99.99984 | | | 0.00 | 0 | 0.00 |
| RES19 | On 15/05/2013 | Spot Bond | 0.00000 | 101.18979 | | 101.17528 | | | 0.00 | 0 | 0.00 |
| RES20 | On 10/07/2013 | Spot Bond | 0.00000 | 100.41003 | | 100.39538 | | | 0.00 | 0 | 0.00 |
| RESB01 | On 03/06/2014 | Spot Bond | 0.00000 | 101.15128 | | 101.13295 | | | 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 | 0.00000 | 103.08255 | | 103.05434 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | 0.00000 | 101.00279 | | 100.97385 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | 100.21252 | | 100.18211 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | 100.18971 | | 100.16256 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | 100.18971 | | 100.16256 | | | 0.00 | 0 | 0.00 |
| RP009 | On 16/07/2013 | Spot Bond | 0.00000 | 100.42679 | | 100.40566 | | | 0.00 | 0 | 0.00 |
| RP010 | On 23/08/2013 | Spot Bond | 0.00000 | 101.43056 | | 101.40956 | | | 0.00 | 0 | 0.00 |
| RP011 | On 12/09/2013 | Spot Bond | 0.00000 | 101.13565 | | 101.11497 | | | 0.00 | 6,000,000 | 1,000,000.00 |
| RP012 | On 10/10/2013 | Spot Bond | 0.00000 | 100.54870 | | 100.52764 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | 101.13708 | | 101.10866 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | 101.27528 | | 101.24346 | | | 0.00 | 0 | 0.00 |
| RP015 | On 10/06/2013 | Spot Bond | 0.00000 | 101.02824 | | 101.01002 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | 101.50451 | | 101.47767 | | | 0.00 | 0 | 0.00 |
| RP017 | On 21/01/2014 | Spot Bond | 0.00000 | 100.30459 | | 100.28340 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | 105.65608 | 12.35000 | 105.62111 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | 0.00000 | 101.30610 | | 101.28392 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 0.00000 | 100.21175 | | 100.18145 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | 10.60914 | 100.00000 | 10.41368 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | 10.60914 | 100.00000 | 10.41368 | | | 0.00 | 0 | 0.00 |
| RPG01 | On 28/02/2014 | Spot Bond | 0.00000 | 101.45172 | | 101.42876 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|---------|------------------|---------------|
| RPG01U | On 25/02/2014 | Spot Bond | 100.00000 | 61.17588 | 100.00000 | 61.02269 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | 0.00000 | 101.57514 | | 101.55149 | | | 0.00 | 0 | 0.00 |
| RPI01 | On 22/07/2016 | Spot Bond | 5.25000 | 101.51450 | 5.25000 | 101.49997 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | 1.08970 | 100.00000 | 1.08703 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | 5.91723 | 100.00000 | 5.90273 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | 8.73702 | 100.00000 | 8.71586 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | 99.62314 | | 99.58144 | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | 100.28524 | | 100.24333 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 7.24500 | 116.69015 | 7.35500 | 115.94705 | | 2,050,335,000.00 | 283,000 | 4,878,000.00 | |
| SBC2 | On 28/04/2016 | Spot Bond | 0.00000 | 99.70209 | | 99.79455 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 6.35500 | 118.87676 | 6.49000 | 118.39828 | | | 0.00 | 0 | 30,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | 0.00000 | 101.42056 | | 101.39956 | | | 0.00 | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 7.50000 | 112.38268 | 7.63500 | 111.82120 | | | 0.00 | 0 | 15,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 0.00000 | 100.27451 | | 100.25398 | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 0.00000 | 101.05329 | | 101.03292 | | | 0.00 | 0 | 1,500,000.00 |
| SBK17 | On 31/07/2024 | Spot Bond | 0.00000 | 100.13812 | | 100.11837 | | | 0.00 | 0 | 1,500,000.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 0.00000 | 100.26697 | | 100.24550 | | | 0.00 | 0 | 0.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 0.00000 | 100.26195 | | 100.24089 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| SBK7 | On 24/05/2015 | Spot Bond | 6.35500 | 110.55073 | 6.49000 | 110.26607 | | | 1,093,060,000.00 | 172,000 | 14,609,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 7.24000 | 105.34585 | 7.38500 | 104.71811 | | | 810,880,000.00 | 112,000 | 6,601,000.00 |
| SBK111 | On 09/04/2014 | Spot Bond | 0.92000 | 130.35792 | 0.92000 | 130.31280 | | | 0.00 | 0 | 0.00 |
| SBN18 | On 14/09/2013 | Spot Bond | 0.90120 | 162.75485 | -0.90120 | 162.70663 | | | 0.00 | 0 | 0.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 6.51500 | 116.95261 | 6.65000 | 116.61400 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 6.37500 | 117.28347 | 6.51000 | 116.94405 | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 6.30500 | 117.44936 | 6.44000 | 117.10953 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 6.85000 | 106.37068 | 6.98500 | 105.83534 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 6.45000 | 117.10607 | 6.58500 | 116.76708 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 6.41500 | 117.18881 | 6.55000 | 116.84962 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 100.94515 | | 100.92683 | | | 0.00 | 0 | 0.00 |
| SBN49 | On 02/06/2014 | Spot Bond | 0.00000 | 100.79731 | | 100.78475 | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 0.00000 | 100.98400 | | 100.96054 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 100.64926 | | 100.62951 | | | 0.00 | 0 | 0.00 |
| SBN52 | On 03/07/2013 | Spot Bond | 0.00000 | 100.71388 | | 100.69222 | | | 0.00 | 0 | 0.00 |
| SBR003 | On 05/11/2013 | Spot Bond | 100.00000 | 81.52947 | 100.00000 | 81.35186 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 6.50000 | 110.11226 | 6.63500 | 109.55965 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| SBS14 | On 07/02/2014 | Spot Bond | 0.00000 | 99.99991 | | 99.98394 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 100.80124 | | 100.78287 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 100.83948 | | 100.82066 | | | 0.00 | 0 | 0.00 |
| SBS17 | On 23/06/2018 | Spot Bond | 100.00000 | 1.56176 | 100.00000 | 1.55828 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 100.81475 | | 100.79526 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 7.53500 | 119.61997 | 7.64500 | 118.87268 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 8.27000 | 113.81373 | 8.37000 | 112.92852 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 99.84611 | | 99.82647 | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | 101.78358 | | 101.76637 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | 101.26559 | | 101.24680 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | 101.30435 | | 101.28501 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 7.13000 | 112.43949 | 7.27500 | 111.68199 | | 12,955,210,000.00 | | 1,817,000 | 2,625,000.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 7.32000 | 111.00284 | 7.42000 | 110.11313 | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 7.58500 | 106.07812 | 7.69500 | 105.35067 | | 2,798,865,000.00 | | 369,000 | 534,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 6.23500 | 118.46751 | 6.37000 | 118.03047 | | 7,176,485,000.00 | | 1,151,000 | 1,680,000.00 |
| SBSI10 | On 03/07/2013 | Spot Bond | 0.70000 | 122.69672 | 0.70000 | 122.65499 | | | 0.00 | 0 | 0.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 1.15000 | 284.82520 | 1.15000 | 284.72479 | | 100,165,000,000.00 | | 87,100,000 | 15,100,000.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 0.02000 | 126.72739 | 0.02000 | 126.68664 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | 113.57000 | | 113.30000 | | | 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 |
| SF1CU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1DU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1EU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2A1U | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | 4.00109 | 100.00000 | 3.99140 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | 82.63494 | | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 0.59000 | 124.17529 | 0.59000 | 124.13340 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | 100.59599 | 6.50000 | 100.57841 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | 101.05056 | | 101.02963 | | | 0.00 | 0 | 0.00 |
| SHS02 | On 29/06/2013 | Spot Bond | 0.00000 | 100.69827 | | 100.68022 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------|-------|------------------|---------------|
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | 100.75246 | | 100.73305 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | 102.06562 | | 102.04392 | | | 0.00 | 0 | 20,000,000.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 7.55000 | 107.28846 | 7.68500 | 106.78231 | | 3,020,000,000.00 | | 400,000 | 545,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | 101.90570 | | 101.88454 | | | 0.00 | 0 | 25,058,500.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | 100.50112 | | 100.48183 | | | 0.00 | 0 | 0.00 |
| SLI1 | On 15/08/2013 | Spot Bond | 5.67500 | 103.16599 | 5.82000 | 103.10946 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 6.35500 | 111.71813 | 6.49000 | 111.28242 | | | 0.00 | 0 | 8,400,000.00 |
| SMF1 | On 27/06/2013 | Spot Bond | 5.88500 | 103.81633 | 6.03000 | 103.77848 | | 253,055,000.00 | | 43,000 | 43,000.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 6.90000 | 106.17936 | 7.03500 | 105.64506 | | | 0.00 | 0 | 18,600,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 0.00000 | 101.48055 | | 101.46306 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | 101.33653 | | 101.31812 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | 101.51806 | | 101.50024 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | 101.34682 | | 101.32828 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 6.75000 | 111.45766 | 6.88500 | 111.04241 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | 100.71038 | | 100.69188 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | 100.36872 | | 100.35035 | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | 100.38413 | | 100.36504 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 7.61500 | 102.82042 | 7.74500 | 102.10086 | | 8,620,180,000.00 | | 1,132,000 | 41,508,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | 101.30107 | | 101.28122 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | 100.84117 | | 100.82056 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | 100.23205 | | 100.21178 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 7.50800 | 96.21680 | 7.60300 | 95.65624 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 7.57000 | 95.86326 | 7.66500 | 95.30510 | | | 0.00 | 0 | 1,900,000.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 6.16500 | 107.21734 | 6.27500 | 107.02722 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 7.11000 | 102.96338 | 7.18000 | 102.57479 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | 100.96686 | | 100.94704 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 6.64500 | 107.15958 | 6.76500 | 106.67762 | | | 0.00 | 0 | 0.00 |
| SSN010 | On 15/09/2015 | Spot Bond | 5.96500 | 118.25954 | 6.09000 | 117.94161 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 1.52000 | 109.70008 | 1.52000 | 109.66028 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 6.61000 | 109.43989 | 6.73500 | 108.82017 | | | 0.00 | 0 | 0.00 |
| SYN911 | On 19/07/2013 | Spot Bond | 100.00000 | 83.33333 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| SYN913 | On 19/07/2013 | Spot Bond | 100.00000 | 83.33333 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| SYN923 | On 21/08/2013 | Spot Bond | 100.00000 | 77.49469 | 100.00000 | 77.33051 | | | 0.00 | 0 | 0.00 |
| SYN924 | On 22/08/2013 | Spot Bond | 100.00000 | 77.33051 | 100.00000 | 77.16702 | | | 0.00 | 0 | 0.00 |
| SYN925 | On 23/08/2013 | Spot Bond | 100.00000 | 77.16702 | 100.00000 | 77.00422 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN928 | On 19/07/2013 | Spot Bond | 100.00000 | 83.33333 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| SYN929 | On 19/07/2013 | Spot Bond | 100.00000 | 83.33333 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| SYN973 | On 03/05/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN974 | On 13/05/2013 | Spot Bond | 0.00000 | 99.91440 | | 99.90013 | | | 0.00 | 0 | 0.00 |
| SYN975 | On 14/05/2013 | Spot Bond | 0.00000 | 99.90001 | | 99.88572 | | | 0.00 | 0 | 0.00 |
| SYN976 | On 16/05/2013 | Spot Bond | 0.00000 | 99.87135 | | 99.85706 | | | 0.00 | 12,000,000 | 6,000,000.00 |
| SYN977 | On 16/05/2013 | Spot Bond | 0.00000 | 99.87141 | | 99.85712 | | | 0.00 | 0 | 0.00 |
| SYN978 | On 20/05/2013 | Spot Bond | 0.00000 | 99.81426 | | 99.79997 | | | 0.00 | 0 | 0.00 |
| SYN980 | On 22/05/2013 | Spot Bond | 0.00000 | 99.78575 | | 99.77147 | | | 0.00 | 0 | 0.00 |
| SYN981 | On 23/05/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN982 | On 22/05/2013 | Spot Bond | 0.00000 | 99.78574 | | 99.77146 | | | 0.00 | 0 | 0.00 |
| SYN983 | On 27/05/2013 | Spot Bond | 0.00000 | 99.71424 | | 99.69995 | | | 0.00 | 0 | 0.00 |
| SYN984 | On 29/05/2013 | Spot Bond | 0.00000 | 99.68534 | | 99.67104 | | | 0.00 | 0 | 0.00 |
| SYN985 | On 07/06/2013 | Spot Bond | 0.00000 | 99.55494 | | 99.54059 | | | 0.00 | 0 | 0.00 |
| SYN986 | On 19/06/2013 | Spot Bond | 0.00000 | 99.38107 | | 99.36667 | | | 0.00 | 0 | 0.00 |
| SYN988 | On 30/07/2013 | Spot Bond | 0.00000 | 98.77295 | | 98.75834 | | | 0.00 | 0 | 0.00 |
| SYN989 | On 16/07/2013 | Spot Bond | 0.00000 | 98.99189 | | 98.97749 | | | 0.00 | 0 | 0.00 |
| SYN990 | On 19/07/2013 | Spot Bond | 0.00000 | 98.74754 | | 98.74393 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| SYN991 | On 22/05/2013 | Spot Bond | 0.00000 | 99.60358 | | 99.60336 | | | 0.00 | 0 | 0.00 |
| SYN992 | On 26/07/2013 | Spot Bond | 0.00000 | 98.84817 | | 98.83377 | | | 0.00 | 0 | 0.00 |
| SYN993 | On 29/07/2013 | Spot Bond | 0.00000 | 98.80328 | | 98.78886 | | | 0.00 | 0 | 0.00 |
| SYN994 | On 05/08/2013 | Spot Bond | 100.00000 | 80.21978 | 100.00000 | 80.04386 | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 5.61500 | 116.50305 | 5.75000 | 116.15772 | | | 0.00 | 0 | 0.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 7.18000 | 115.67471 | 7.28000 | 114.76551 | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | 47.80140 | 100.00000 | 47.69444 | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | 37.74513 | 100.00000 | 37.65269 | | | 0.00 | 0 | 0.00 |
| TF106U | On 06/05/2013 | Spot Bond | 100.00000 | 66.66667 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| TF107U | On 06/05/2013 | Spot Bond | 100.00000 | 66.66667 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 16.87007 | 100.00000 | 16.82783 | | | 0.00 | 0 | 0.00 |
| TFS06 | On 20/03/2014 | Spot Bond | 6.24500 | 102.54306 | 6.30500 | 102.47506 | | | 0.00 | 0 | 0.00 |
| TFS109 | On 14/06/2013 | Spot Bond | 0.00000 | 99.46411 | | 99.45001 | | | 0.00 | 0 | 0.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 99.91139 | | 99.89393 | | | 0.00 | 0 | 0.00 |
| TFS111 | On 29/07/2013 | Spot Bond | 0.00000 | 98.82934 | | 98.81524 | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.08120 | 100.00000 | 8.77916 | | | 0.00 | 0 | 200,000,000.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | 100.13169 | | 100.11422 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TFS84 | On 28/07/2016 | Spot Bond | 6.30500 | 109.25725 | 6.44000 | 108.83381 | | | 0.00 | 0 | 0.00 |
| TFS90A | On 05/12/2013 | Spot Bond | 0.00000 | 100.98487 | | 100.96898 | | | 0.00 | 0 | 0.00 |
| TFS93 | On 17/02/2014 | Spot Bond | 0.00000 | 101.24011 | | 101.22408 | | | 0.00 | 0 | 0.00 |
| TFS97 | On 14/11/2013 | Spot Bond | 0.00000 | 99.89457 | | 99.87913 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.33280 | | 100.31524 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | 100.34295 | | 100.32484 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | 102.33962 | 7.83000 | 102.31791 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | 100.32722 | | 100.30994 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | 100.33990 | | 100.32196 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | 102.08267 | | 102.06296 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | 100.32722 | | 100.30994 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | 100.33990 | | 100.32196 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | 102.05727 | 7.16000 | 102.03628 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.36474 | | 100.34547 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | 100.36272 | | 100.34356 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.41123 | | 100.38950 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | 100.40467 | | 100.38329 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.60152 | | 100.56968 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | 100.57913 | | 100.54848 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | 100.34750 | | 100.32838 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | 6.04760 | 101.06155 | 6.03266 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 0.00000 | 100.32519 | | 100.30802 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 0.00000 | 104.56244 | | 104.54469 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.37082 | | 100.35122 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.39104 | | 100.37038 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | 100.60351 | | 100.57156 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.33261 | | 100.31428 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | 100.33980 | | 100.32109 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.34493 | | 100.32595 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | 100.33980 | | 100.32109 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | 100.34493 | | 100.32595 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | 100.34750 | | 100.32838 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | 100.33672 | | 100.31817 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | 100.34493 | | 100.32595 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.37315 | | 100.35268 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|----------------|
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.37315 | | 100.35268 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.37315 | | 100.35268 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.41412 | | 100.39149 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.42436 | | 100.40118 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.41156 | | 100.38906 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | 100.61542 | | 100.58213 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | 100.62811 | | 100.59415 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | 100.62303 | | 100.58934 | | | 0.00 | 0 | 0.00 |
| TL13 | On 31/12/2013 | Spot Bond | 0.00000 | 100.77800 | | 100.76193 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 7.00500 | 109.15347 | 7.14000 | 108.87341 | | 3,887,775,000.00 | | 555,000 | 1,801,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 6.02500 | 101.03055 | 6.09500 | 100.63381 | | 0.00 | | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 6.39000 | 110.89860 | 6.52500 | 110.32324 | | 7,776,630,000.00 | | 1,217,000 | 993,433,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 6.86500 | 122.17124 | 6.97500 | 121.44354 | | 5,224,265,000.00 | | 761,000 | 315,096,000.00 |
| TN23 | On 06/11/2023 | Spot Bond | 7.16500 | 126.53136 | 7.26500 | 125.65739 | | 78,385,100,000.00 | | 10,940,000 | 121,360,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | 7.62000 | 116.82786 | 7.72000 | 115.94089 | | 0.00 | | 0 | 217,700,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 7.66000 | 110.58424 | 7.76000 | 109.63512 | | 11,666,180,000.00 | | 1,523,000 | 14,517,000.00 |
| TORQ1 | On 15/04/2022 | Spot Bond | 0.00000 | 99.86683 | | 99.84974 | | 0.00 | | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | 99.86346 | | 99.84597 | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | 99.85940 | | 99.84140 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | 99.85891 | | 99.84086 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | 99.83854 | | 99.81797 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | 99.79659 | | 99.77082 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | 100.53746 | | 100.52000 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | 100.55918 | | 100.54104 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | 100.57219 | | 100.55364 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 100.18757 | 10.00000 | 100.16075 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 100.18290 | 9.75000 | 100.15674 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 10.18238 | 100.00000 | 10.15612 | | | 0.00 | 0 | 0.00 |
| TSP125 | On 23/08/2013 | Spot Bond | 100.00000 | 77.16702 | 100.00000 | 77.00422 | | | 0.00 | 0 | 0.00 |
| TSP131 | On 03/05/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP134 | On 27/06/2013 | Spot Bond | 0.00000 | 99.95275 | | 99.95182 | | | 0.00 | 0 | 0.00 |
| TSP136 | On 30/05/2013 | Spot Bond | 0.00000 | 99.67194 | | 99.65767 | | | 0.00 | 0 | 0.00 |
| TSP137 | On 08/08/2013 | Spot Bond | 0.00000 | 98.66928 | | 98.65497 | | | 0.00 | 0 | 0.00 |
| TSP138 | On 06/02/2014 | Spot Bond | 0.00000 | 95.94052 | | 95.92575 | | | 0.00 | 0 | 0.00 |
| TSP139 | On 17/10/2013 | Spot Bond | 0.00000 | 97.63987 | | 97.62539 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| TSP140 | On 17/04/2014 | Spot Bond | 0.00000 | 94.93004 | | 94.91535 | | | 0.00 | 0 | 0.00 |
| TSP141 | On 31/10/2013 | Spot Bond | 100.00000 | 67.34317 | 100.00000 | 100.00000 | | 20,000,000,000,000.00 | 200,000,000 | 100,000,000.00 | |
| TSP142 | On 25/04/2014 | Spot Bond | 100.00000 | 51.15250 | 100.00000 | 100.00000 | | 9,100,000,000,000.00 | 91,000,000 | 50,000,000.00 | |
| TWC001 | On 08/05/2013 | Spot Bond | 0.00000 | 101.27323 | | 101.25876 | | | 0.00 | 0 | 0.00 |
| TWC002 | On 14/05/2013 | Spot Bond | 0.00000 | 101.20088 | | 101.18642 | | | 0.00 | 0 | 0.00 |
| TWC003 | On 16/05/2013 | Spot Bond | 0.00000 | 101.17195 | | 101.15748 | | | 0.00 | 0 | 0.00 |
| TWC004 | On 21/05/2013 | Spot Bond | 0.00000 | 101.01318 | | 100.99870 | | | 0.00 | 0 | 0.00 |
| TWC005 | On 05/07/2013 | Spot Bond | 0.00000 | 100.46685 | | 100.45226 | | | 0.00 | 0 | 0.00 |
| TWC006 | On 08/07/2013 | Spot Bond | 0.00000 | 100.40849 | | 100.39390 | | | 0.00 | 4,000,000 | 4,000,000.00 |
| TWC007 | On 10/07/2013 | Spot Bond | 0.00000 | 100.37932 | | 100.36473 | | | 0.00 | 0 | 0.00 |
| TWC008 | On 15/07/2013 | Spot Bond | 0.00000 | 100.32096 | | 100.30637 | | | 0.00 | 0 | 0.00 |
| TWC009 | On 12/07/2013 | Spot Bond | 0.00000 | 100.30637 | | 100.29178 | | | 0.00 | 0 | 0.00 |
| TWC010 | On 15/07/2013 | Spot Bond | 0.00000 | 100.27719 | | 100.26260 | | | 0.00 | 0 | 0.00 |
| TWC011 | On 17/07/2013 | Spot Bond | 0.00000 | 100.21966 | | 100.20501 | | | 0.00 | 0 | 0.00 |
| TWC012 | On 22/07/2013 | Spot Bond | 0.00000 | 100.26359 | | 100.24895 | | | 0.00 | 0 | 0.00 |
| TWC01U | On 05/07/2013 | Spot Bond | 100.00000 | 88.39500 | 100.00000 | 88.18700 | | | 0.00 | 0 | 0.00 |
| TWCJ01 | On 14/05/2013 | Spot Bond | 0.00000 | 101.42828 | | 101.41107 | | | 0.00 | 0 | 0.00 |
| TWCJ02 | On 15/07/2013 | Spot Bond | 0.00000 | 100.31884 | | 100.30205 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TWCM01 | On 14/05/2013 | Spot Bond | 0.00000 | 101.20771 | | 101.19316 | | | 0.00 | 0 | 0.00 |
| TWCM02 | On 15/07/2013 | Spot Bond | 0.00000 | 100.27823 | | 100.26359 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 7.28500 | 121.98692 | 7.39500 | 121.23740 | | | 0.00 | 0 | 0.00 |
| UTR041 | On 19/04/2014 | Spot Bond | 0.00000 | 101.08170 | | 101.06391 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 100.36560 | | 100.34444 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 100.64830 | | 100.62522 | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 7.79000 | 110.17221 | 7.92500 | 109.63509 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On 07/11/2013 | Spot Bond | 100.00000 | 81.40500 | 100.00000 | 68.11426 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On 07/11/2013 | Spot Bond | 100.00000 | 81.49500 | 100.00000 | 68.38807 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On 07/11/2013 | Spot Bond | 100.00000 | 81.52500 | 100.00000 | 68.47934 | | | 0.00 | 0 | 0.00 |
| VKC01 | On 27/09/2013 | Spot Bond | 0.00000 | 100.59860 | | 100.58355 | | | 0.00 | 0 | 0.00 |
| VKC02 | On 28/03/2014 | Spot Bond | 0.00000 | 100.63201 | | 100.61563 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 99.98333 | | 99.96663 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 99.98255 | | 99.96521 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 99.98258 | | 99.96521 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 100.70905 | | 100.69073 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 100.73080 | | 100.71194 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------|------------------|---------------|
| VOD007 | On 28/05/2013 | Spot Bond | 0.00000 | 100.96560 | | 100.95140 | | | 0.00 | 0 | 0.00 |
| VOYT01 | On 09/09/2015 | Spot Bond | 0.00000 | 126.65000 | | 128.19000 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 5.41500 | 125.20210 | 5.55000 | 124.76229 | | | 785,175,000.00 | 145,000 | 93,265,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 0.37000 | 249.40769 | -0.37000 | 249.33018 | | | (42,550,000.00) | 115,000 | 30,115,000.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 5.45500 | 110.78530 | 5.59000 | 110.49799 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 5.95500 | 114.80616 | 6.09000 | 114.27689 | | | 0.00 | 0 | 83,883,274.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 6.19500 | 117.96136 | 6.34000 | 117.16022 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 6.44500 | 118.27824 | 6.54500 | 117.65047 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 6.42500 | 119.97186 | 6.53500 | 119.20289 | | | 0.00 | 0 | 14,000,000.00 |
| Z006 | On 31/08/2013 | Spot Bond | 4.86000 | 98.47895 | 5.00500 | 98.42099 | | | 0.00 | 0 | 0.00 |
| Z009 | On 30/11/2013 | Spot Bond | 4.92000 | 97.28679 | 5.06500 | 97.19557 | | | 0.00 | 0 | 0.00 |
| Z014 | On 30/06/2015 | Spot Bond | 5.00500 | 89.92069 | 5.14000 | 89.65404 | | | 0.00 | 0 | 0.00 |
| Z018 | On 31/03/2014 | Spot Bond | 4.91000 | 95.73337 | 5.05500 | 95.59866 | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | 4.92000 | 94.56763 | 5.06500 | 94.40097 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 4.93500 | 88.73819 | 5.07000 | 88.44012 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 4.90000 | 92.71037 | 5.04500 | 92.49278 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 5.00500 | 89.90841 | 5.14000 | 89.64147 | | | 0.00 | 0 | 75,000,000.00 |
| Z083 | On 30/09/2019 | Spot Bond | 5.58500 | 70.30265 | 5.73000 | 69.66067 | | | 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 |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA001 | On 01/09/2016 | Spot Bond | 100.00000 | 10.00957 | 100.00000 | 9.99058 | | | 0.00 | 0 | 0.00 |
| ZA002 | On 16/08/2024 | Spot Bond | 100.00000 | 0.04031 | 100.00000 | 0.04023 | | | 0.00 | 0 | 0.00 |
| ZA003 | On 01/09/2016 | Spot Bond | 100.00000 | 10.00957 | 100.00000 | 9.99058 | | | 0.00 | 0 | 0.00 |
| ZA007 | On 31/03/2015 | Spot Bond | 100.00000 | 26.81979 | 100.00000 | 26.76891 | | | 0.00 | 0 | 0.00 |
| ZA008 | On 19/03/2015 | Spot Bond | 100.00000 | 27.43799 | 100.00000 | 27.38593 | | | 0.00 | 0 | 0.00 |
| ZA009 | On 22/04/2015 | Spot Bond | 100.00000 | 25.72238 | 100.00000 | 25.67358 | | | 0.00 | 0 | 0.00 |
| ZA010 | On 22/04/2015 | Spot Bond | 100.00000 | 25.72238 | 100.00000 | 25.67358 | | | 0.00 | 0 | 0.00 |
| ZA011 | On 20/05/2015 | Spot Bond | 100.00000 | 24.39037 | 100.00000 | 24.34410 | | | 0.00 | 0 | 0.00 |
| ZA012 | On 20/05/2015 | Spot Bond | 100.00000 | 24.39037 | 100.00000 | 24.34410 | | | 0.00 | 0 | 0.00 |
| ZA013 | On 18/06/2015 | Spot Bond | 100.00000 | 23.08346 | 100.00000 | 23.03967 | | | 0.00 | 0 | 0.00 |
| ZA014 | On 18/06/2015 | Spot Bond | 100.00000 | 23.08346 | 100.00000 | 23.03967 | | | 0.00 | 0 | 0.00 |
| ZA015 | On 20/07/2015 | Spot Bond | 100.00000 | 21.72247 | 100.00000 | 21.68126 | | | 0.00 | 0 | 0.00 |
| ZA016 | On 20/07/2015 | Spot Bond | 100.00000 | 21.72247 | 100.00000 | 21.68126 | | | 0.00 | 0 | 0.00 |
| ZA017 | On 20/08/2015 | Spot Bond | 100.00000 | 20.48058 | 100.00000 | 20.44173 | | | 0.00 | 0 | 0.00 |
| ZA018 | On 20/08/2015 | Spot Bond | 100.00000 | 20.48058 | 100.00000 | 20.44173 | | | 0.00 | 0 | 0.00 |
| ZA019 | On 21/09/2015 | Spot Bond | 100.00000 | 19.27306 | 100.00000 | 19.23649 | | | 0.00 | 0 | 0.00 |
| ZA020 | On 21/09/2015 | Spot Bond | 100.00000 | 19.27306 | 100.00000 | 19.23649 | | | 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 |
|----------------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------------------|---------------------|--------------------------|
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 18.24035 | 100.00000 | 18.20575 | | | 0.00 | 0 | 0.00 |
| ZA022 | On 18/11/2015 | Spot Bond | 100.00000 | 17.26298 | 100.00000 | 17.23023 | | | 0.00 | 0 | 0.00 |
| ZA023 | On 20/04/2016 | Spot Bond | 100.00000 | 12.91013 | 100.00000 | 12.88564 | | | 0.00 | 0 | 0.00 |
| ZA024 | On 20/05/2016 | Spot Bond | 100.00000 | 12.19519 | 100.00000 | 12.17205 | | | 0.00 | 0 | 0.00 |
| ZA025 | On 21/06/2016 | Spot Bond | 100.00000 | 11.47616 | 100.00000 | 11.45439 | | | 0.00 | 0 | 0.00 |
| ZA026 | On 21/06/2016 | Spot Bond | 100.00000 | 11.47616 | 100.00000 | 11.45439 | | | 0.00 | 0 | 0.00 |
| ZA027 | On 20/07/2016 | Spot Bond | 100.00000 | 10.86124 | 100.00000 | 10.84063 | | | 0.00 | 0 | 0.00 |
| ZA028 | On 19/08/2016 | Spot Bond | 100.00000 | 10.25976 | 100.00000 | 10.24029 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 9.65485 | 100.00000 | 9.63653 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | 567,710,528,000,180.00 | ,823,734,958 | 99 901 069 528.00 |
| Grand Total: | | | | | | | | | 567,710,528,000,180.00 | 1,23,892,675 | 99 903 004 678.00 |