



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 08/08/2012

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | | | |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.19540 | 8.19540 | 8.18660 | 8.18660 | | 15.88 | 118,259,622.00 | 14,430 | 241,958.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Call | | | 1,038.71870 | 1.03872 | 1,047.160 | 18.06 | 0.00 | 0 | 16,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Put | | | 2.11870 | 0.00212 | 1.760 | 18.06 | 0.00 | 0 | 9,200.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Call | | | 890.62620 | 0.89063 | 898.795 | 17.17 | 0.00 | 0 | 37,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Put | | | 4.02620 | 0.00403 | 3.395 | 17.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.40 | Call | | | 792.75480 | 0.79275 | 800.648 | 16.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.40 | Put | | | 6.15480 | 0.00615 | 5.248 | 16.59 | 0.00 | 0 | 8,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.30 | Call | | | 13.66840 | 0.01367 | 13.751 | 23.13 | 0.00 | 0 | 250.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.30 | Put | | | 1,127.06840 | 1.12707 | 1,118.351 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.00 | Call | | | 24.55950 | 0.02456 | 24.911 | 21.08 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.00 | Put | | | 837.95950 | 0.83796 | 829.511 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Call | | | 20.01790 | 0.02002 | 20.252 | 21.76 | 0.00 | 0 | 24,360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Put | | | 933.41790 | 0.93342 | 924.852 | 21.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Call | | | 16.46550 | 0.01647 | 16.613 | 22.45 | 0.00 | 0 | 7,400.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Put | | | 1,029.86550 | 1.02987 | 1,021.213 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | | 60.10840 | 0.06011 | 61.236 | 18.25 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | | 473.50840 | 0.47351 | 465.836 | 18.25 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.75 | Call | | | 42.31890 | 0.04232 | 43.048 | 19.31 | 0.00 | 0 | 25,100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.75 | Put | | | 605.71890 | 0.60572 | 597.648 | 19.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Call | | | 37.79170 | 0.03779 | 38.422 | 19.67 | 0.00 | 0 | 250.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Put | | | 651.19170 | 0.65119 | 643.022 | 19.67 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.40 | Call | | | 100.37350 | 0.10037 | 102.220 | 17.07 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.40 | Put | | | 313.77350 | 0.31377 | 306.820 | 17.07 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.50 | Call | | | 77.64840 | 0.07765 | 79.088 | 17.66 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.50 | Put | | | 391.04840 | 0.39105 | 383.688 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.55 | Call | | | 68.30440 | 0.06830 | 69.577 | 17.96 | 0.00 | 0 | 500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.55 | Put | | | 431.70440 | 0.43170 | 424.177 | 17.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.20 | Call | | | 166.56210 | 0.16656 | 169.593 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.20 | Put | | | 179.96210 | 0.17996 | 174.193 | 15.88 | 0.00 | 0 | 600.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.25 | Call | | | 146.99480 | 0.14699 | 149.678 | 16.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.25 | Put | | | 210.39480 | 0.21039 | 204.278 | 16.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.26 | Call | | | 143.34250 | 0.14334 | 145.960 | 16.23 | 0.00 | 0 | 300.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.26 | Put | | | 216.74250 | 0.21674 | 210.560 | 16.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Call | | | 346.69250 | 0.34669 | 351.689 | 15.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Put | | | 60.09250 | 0.06009 | 56.289 | 15.36 | 0.00 | 0 | 20,360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.00 | Call | | | 277.49030 | 0.27749 | 281.739 | 15.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.00 | Put | | | 90.89030 | 0.09089 | 86.339 | 15.53 | 0.00 | 0 | 10,425.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.10 | Call | | | 217.34770 | 0.21735 | 220.936 | 15.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.10 | Put | | | 130.74770 | 0.13075 | 125.536 | 15.70 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.50 | Call | | | 696.57890 | 0.69658 | 704.098 | 16.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.50 | Put | | | 9.97890 | 0.00998 | 8.698 | 16.24 | 0.00 | 0 | 246.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.70 | Call | | | 511.27000 | 0.51127 | 517.733 | 15.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.70 | Put | | | 24.67000 | 0.02467 | 22.333 | 15.53 | 0.00 | 0 | 2,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.75 | Call | | | 467.11790 | 0.46712 | 473.254 | 15.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.75 | Put | | | 30.51790 | 0.03052 | 27.854 | 15.36 | 0.00 | 0 | 44,100.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.29140 | 8.29140 | 8.28250 | 8.28250 | | 16.70 | 11,607,960.00 | 1,400 | 79,748.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 87.17970 | 0.08718 | 89.394 | 22.09 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 1,304.67970 | 1.30468 | 1,297.994 | 22.09 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 42.67720 | 0.04268 | 43.774 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 2,160.17720 | 2.16018 | 2,152.374 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 22.06140 | 0.02206 | 22.642 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 2,839.56140 | 2.83956 | 2,831.242 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Call | | | 176.23000 | 0.17623 | 180.092 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.80 | Put | | | 693.73000 | 0.69373 | 688.692 | 18.92 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Call | | | 142.01800 | 0.14202 | 145.308 | 19.84 | 0.00 | 0 | 25,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.00 | Put | | | 859.51800 | 0.85952 | 853.908 | 19.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Call | | | 128.08340 | 0.12808 | 131.123 | 20.29 | 0.00 | 0 | 540.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Put | | | 945.58340 | 0.94558 | 939.723 | 20.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Call | | | 435.05810 | 0.43506 | 440.996 | 15.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.05 | Put | | | 202.55810 | 0.20256 | 199.596 | 15.82 | 0.00 | 0 | 20,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Call | | | 317.45360 | 0.31745 | 322.919 | 16.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.30 | Put | | | 334.95360 | 0.33495 | 331.519 | 16.70 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.60 | Call | | | 221.51680 | 0.22152 | 225.995 | 18.02 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.60 | Put | | | 539.01680 | 0.53902 | 534.595 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Call | | | 491.84800 | 0.49185 | 498.008 | 15.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.95 | Put | | | 159.34800 | 0.15935 | 156.608 | 15.47 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Call | | | 462.72670 | 0.46273 | 468.774 | 15.64 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Put | | | 180.22670 | 0.18023 | 177.374 | 15.64 | 0.00 | 0 | 6,040.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.39180 | 8.39180 | 8.38220 | 8.38220 | | 17.07 | 2,022,423.80 | 241 | 21,060.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Call | | | 99.47600 | 0.09948 | 101.933 | 24.57 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.55 | Put | | | 2,267.27600 | 2.26728 | 2,260.133 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Call | | | 85.94170 | 0.08594 | 88.053 | 25.53 | 0.00 | 0 | 250.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.85 | Put | | | 2,553.74170 | 2.55374 | 2,546.253 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Call | | | 246.76720 | 0.24677 | 252.212 | 19.62 | 0.00 | 0 | 180.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Put | | | 964.56720 | 0.96457 | 960.411 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.55 | Call | | | 179.27370 | 0.17927 | 183.512 | 21.21 | 0.00 | 0 | 500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.55 | Put | | | 1,347.07370 | 1.34707 | 1,341.712 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Call | | | 120.33270 | 0.12033 | 123.295 | 23.43 | 0.00 | 0 | 500.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 10.20 | Put | | | 1,938.13270 | 1.93813 | 1,931.495 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Call | | | 615.65560 | 0.61566 | 624.103 | 15.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Put | | | 233.45560 | 0.23346 | 232.303 | 15.62 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Call | | | 563.73200 | 0.56373 | 571.977 | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Put | | | 281.53200 | 0.28153 | 280.177 | 15.98 | 0.00 | 0 | 180.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | | | 8.48460 | 8.48460 | 8.47460 | 8.47460 | | 17.45 | 0.00 | 0 | 4,687.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 442.51470 | 0.44251 | 450.693 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 727.91470 | 0.72791 | 726.093 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 448.44860 | 0.44845 | 456.654 | 18.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 713.84860 | 0.71385 | 712.054 | 18.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 445.46920 | 0.44547 | 453.661 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 720.86920 | 0.72087 | 719.061 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | | | 8.59210 | 8.59210 | 8.58170 | 8.58170 | | 17.93 | 0.00 | 0 | 542.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Call | | | 572.52170 | 0.57252 | 579.448 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.00 | Put | | | 990.82170 | 0.99082 | 987.348 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Call | | | 958.82130 | 0.95882 | 967.443 | 16.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.00 | Put | | | 377.12130 | 0.37712 | 375.343 | 16.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 8.89430 | 8.89430 | 8.89120 | 8.89120 | | 19.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Call | | | 1,396.06760 | 1.39607 | 1,397.661 | 17.10 | 0.00 | 0 | 200.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Put | | | 504.86760 | 0.50487 | 503.361 | 17.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.19650 | 9.19650 | 9.20070 | 9.20070 | | 20.16 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | | | 8.19540 | 8.19540 | 8.18660 | 8.18660 | | 15.88 | 0.00 | 0 | 1,096.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.49 | Call | | | 7,966.83380 | 0.07967 | 8,114.335 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.49 | Put | | | 38,306.83380 | 0.38307 | 37,574.335 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | | 6,010.83670 | 0.06011 | 6,123.575 | 18.25 | 0.00 | 0 | 60.00 |
| \$ / R MA | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | | 47,350.83670 | 0.47351 | 46,583.575 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | | | 8.29140 | 8.29140 | 8.28250 | 8.28250 | | 16.70 | 0.00 | 0 | 28.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.59 | Call | | | 22,413.85110 | 0.22414 | 22,864.564 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R MA | On | 14/12/2012 | Foreign Exchange Future | 8.59 | Put | | | 53,163.85110 | 0.53164 | 52,724.564 | 17.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | | | 8.39180 | 8.39180 | 8.38220 | 8.38220 | | | 0.00 | 0 | 5.00 |
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | 8.69 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 18/03/2013 | Foreign Exchange Future | 8.69 | Put | | | 30,780.00000 | 0.30780 | 29,820.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | | | 8.48460 | 8.48460 | 8.47460 | 8.47460 | | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Call | | | 44,251.47480 | 0.44251 | 45,069.286 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.76 | Put | | | 72,791.47480 | 0.72791 | 72,609.286 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Call | | | 44,844.85890 | 0.44845 | 45,665.404 | 18.19 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.74 | Put | | | 71,384.85890 | 0.71385 | 71,205.404 | 18.19 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Call | | | 44,546.91920 | 0.44547 | 45,366.098 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R MAOn | 14/06/2013 | Foreign Exchange Future | 8.75 | Put | | | 72,086.91920 | 0.72087 | 71,906.098 | 18.22 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | | | 12.83110 | 12.83110 | 12.80760 | 12.80760 | | 12.92 | 38,493.30 | 3 | 12,622.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 11.35 | Call | | | 1,460.89480 | 1.46089 | 1,483.530 | 16.17 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 11.35 | Put | | | 3.29480 | 0.00329 | 2.430 | 16.17 | 0.00 | 0 | 6,000.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 12.15 | Call | | | 686.51400 | 0.68651 | 705.066 | 12.69 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 12.15 | Put | | | 28.91400 | 0.02891 | 23.966 | 12.69 | 0.00 | 0 | 38,400.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.45 | Call | | | 57.52370 | 0.05752 | 60.050 | 15.02 | 0.00 | 0 | 24,000.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.45 | Put | | | 699.92370 | 0.69992 | 678.950 | 15.02 | 0.00 | 0 | 0.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.85 | Call | | | 23.64860 | 0.02365 | 24.606 | 16.17 | 0.00 | 0 | 14,400.00 |
| £ / R On | 17/09/2012 | Foreign Exchange Future | 13.85 | Put | | | 1,066.04860 | 1.06605 | 1,043.506 | 16.17 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | | | 12.97880 | 12.97880 | 12.95690 | 12.95690 | | 13.70 | 6,489,400.00 | 500 | 1,940.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Call | | | 208.95160 | 0.20895 | 218.198 | 15.81 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.70 | Put | | | 952.05160 | 0.95205 | 939.398 | 15.81 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Call | | | 134.39820 | 0.13440 | 141.835 | 17.14 | 0.00 | 0 | 100.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 14.20 | Put | | | 1,377.49820 | 1.37750 | 1,363.035 | 17.14 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Call | | | 283.56340 | 0.28356 | 293.688 | 14.89 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.37 | Put | | | 696.66340 | 0.69666 | 684.888 | 14.89 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.55 | Call | | | 239.86780 | 0.23987 | 249.627 | 15.40 | 0.00 | 0 | 0.00 |
| £ / R On | 14/12/2012 | Foreign Exchange Future | 13.55 | Put | | | 832.96780 | 0.83297 | 820.827 | 15.40 | 0.00 | 0 | 100.00 |
| £ / R On | 18/03/2013 | Foreign Exchange Future | | | 13.13320 | 13.13320 | 13.11190 | 13.11190 | | 15.43 | 0.00 | 0 | 2,356.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.70 | Call | | | 693.37990 | 0.69338 | 706.310 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.70 | Put | | | 1,281.47990 | 1.28148 | 1,273.110 | 23.11 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.90 | Call | | | 622.57670 | 0.62258 | 634.781 | 23.11 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.90 | Put | | | 1,410.67670 | 1.41068 | 1,401.581 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 14.40 | Call | | | 470.59100 | 0.47059 | 480.998 | 23.11 | 0.00 | 0 | 200.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 14.40 | Put | | | 1,758.69100 | 1.75869 | 1,747.798 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.53 | Call | | | 758.37490 | 0.75837 | 771.920 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/03/2013 | Foreign Exchange Future | 13.53 | Put | | | 1,176.47490 | 1.17647 | 1,168.720 | 23.11 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | | | 0.10460 | 0.10460 | 0.10410 | 0.10410 | | 18.28 | 0.00 | 0 | 3,435.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | 0.11 | Call | | | 86.12990 | 0.00086 | 94.506 | 20.28 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 17/09/2012 | Foreign Exchange Future | 0.11 | Put | | | 676.12990 | 0.00676 | 634.506 | 20.28 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | | | 0.10590 | 0.10590 | 0.10540 | 0.10540 | | 20.37 | 0.00 | 0 | 20,018.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Call | | | 321.02600 | 0.00321 | 339.676 | 20.37 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/12/2012 | Foreign Exchange Future | 0.11 | Put | | | 781.02600 | 0.00781 | 749.676 | 20.37 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.13100 | 10.13100 | 10.17020 | 10.17020 | | 11.61 | 536,943.00 | 53 | 25,803.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.45 | Call | | | 730.62370 | 0.73062 | 690.683 | 13.08 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.45 | Put | | | 10.42370 | 0.01042 | 9.683 | 13.08 | 0.00 | 0 | 10,200.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.75 | Call | | | 454.40070 | 0.45440 | 415.730 | 11.95 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.75 | Put | | | 34.20070 | 0.03420 | 34.730 | 11.95 | 0.00 | 0 | 1,625.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.90 | Call | | | 333.97880 | 0.33398 | 298.238 | 11.82 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 9.90 | Put | | | 63.77880 | 0.06378 | 67.238 | 11.82 | 0.00 | 0 | 33,360.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.20 | Call | | | 150.29380 | 0.15029 | 125.945 | 11.77 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.20 | Put | | | 180.09380 | 0.18009 | 194.945 | 11.77 | 0.00 | 0 | 1,500.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.20 | Call | | | 7.57190 | 0.00757 | 4.881 | 15.33 | 0.00 | 0 | 21,300.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.20 | Put | | | 1,037.37190 | 1.03737 | 1,073.881 | 15.33 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.25 | Call | | | 6.52510 | 0.00653 | 4.211 | 15.53 | 0.00 | 0 | 15,360.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 11.25 | Put | | | 1,086.32510 | 1.08633 | 1,123.211 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | | | 10.26170 | 10.26170 | 10.30140 | 10.30140 | | 13.13 | 0.00 | 0 | 52,964.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Call | | | 133.22120 | 0.13322 | 125.210 | 15.44 | 0.00 | 0 | 100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.00 | Put | | | 831.82120 | 0.83182 | 863.510 | 15.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Call | | | 118.44080 | 0.11844 | 111.339 | 15.77 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.10 | Put | | | 917.04080 | 0.91704 | 949.639 | 15.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.50 | Call | | | 75.82220 | 0.07582 | 71.301 | 17.07 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 11.50 | Put | | | 1,274.42220 | 1.27442 | 1,309.601 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Call | | | 283.43180 | 0.28343 | 266.658 | 13.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.40 | Put | | | 382.03180 | 0.38203 | 404.958 | 13.58 | 0.00 | 0 | 750.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.82 | Call | | | 165.56430 | 0.16556 | 155.604 | 14.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.82 | Put | | | 684.16430 | 0.68416 | 713.904 | 14.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Call | | | 141.41400 | 0.14141 | 132.904 | 15.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.95 | Put | | | 790.01400 | 0.79001 | 821.204 | 15.28 | 0.00 | 0 | 100.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Call | | | 854.38180 | 0.85438 | 818.040 | 12.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 9.50 | Put | | | 52.98180 | 0.05298 | 56.340 | 12.51 | 0.00 | 0 | 5,690.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Call | | | 322.29080 | 0.32229 | 303.588 | 13.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2012 | Foreign Exchange Future | 10.30 | Put | | | 320.89080 | 0.32089 | 341.888 | 13.28 | 0.00 | 0 | 375.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | | | 10.40070 | 10.40070 | 10.43990 | 10.43990 | | 13.71 | 0.00 | 0 | 75.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Call | | | 278.14590 | 0.27815 | 268.059 | 15.12 | 0.00 | 0 | 0.00 |
| € / R | On | 18/03/2013 | Foreign Exchange Future | 10.97 | Put | | | 808.24590 | 0.80825 | 837.359 | 15.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 10.68890 | 10.68890 | 10.72640 | 10.72640 | | 14.48 | 0.00 | 0 | 435.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Call | | | 561.91120 | 0.56191 | 542.710 | 15.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.20 | Put | | | 1,035.51120 | 1.03551 | 1,053.810 | 15.24 | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | | | 106.86197 | 106.86197 | 106.87017 | 106.87017 | | | 0.00 | 0 | 4,417.00 |
| 2025 | On | 01/11/2012 | Bond Future | 99.99 | Call | | | 6,880.17000 | 6.88017 | 6,871.970 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 99.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 100.00 | Call | | | 6,870.17000 | 6.87017 | 6,861.970 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 100.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 100.01 | Call | | | 6,860.17000 | 6.86017 | 6,851.970 | | 0.00 | 0 | 0.00 |
| 2025 | On | 01/11/2012 | Bond Future | 100.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | | | 104.09461 | 104.09461 | 104.10078 | 104.10078 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| 2038 | On | 01/11/2012 | Bond Future | 98.99 | Call | | | 5,110.78000 | 5.11078 | 5,104.610 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 98.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 99.00 | Call | | | 5,100.78000 | 5.10078 | 5,094.610 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 99.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 99.01 | Call | | | 5,090.78000 | 5.09078 | 5,084.610 | | 0.00 | 0 | 0.00 |
| 2038 | On | 01/11/2012 | Bond Future | 99.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | | | 111.09027 | 111.09027 | 111.09691 | 111.09691 | | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 103.99 | Call | | | 7,106.91000 | 7.10691 | 7,100.270 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 103.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 104.00 | Call | | | 7,096.91000 | 7.09691 | 7,090.270 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 104.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 104.01 | Call | | | 7,086.91000 | 7.08691 | 7,080.270 | | 0.00 | 0 | 0.00 |
| 2050 | On | 01/11/2012 | Bond Future | 104.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| AIR03/R | On | 09/03/2016 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL7T | On | 01/11/2012 | Index Future | | | 470.50200 | 470.50200 | 471.78800 | 471.78800 | | | 0.00 | 0 | 13.00 |
| AL7T | On | 07/02/2013 | Index Future | | | 477.26200 | 477.26200 | 478.56500 | 478.56500 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 01/11/2012 | Index Future | | | 423.39600 | 423.39600 | 424.22900 | 424.22900 | | | 0.00 | 0 | 885.00 |
| ALBI | On | 07/02/2013 | Index Future | | | 429.47800 | 429.47800 | 430.32300 | 430.32300 | | | 0.00 | 0 | 118.00 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.63100 | 8.63100 | 8.61810 | 8.61810 | | 11.91 | 863,100.00 | 100 | 7,949.00 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.42 | Call | | | 259.13210 | 0.25913 | 267.088 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.42 | Put | | | 61.03210 | 0.06103 | 56.088 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.66400 | 8.66400 | 8.65040 | 8.65040 | | 12.39 | 216,600.00 | 25 | 9,894.00 |
| AU\$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.46 | Call | | | 360.16160 | 0.36016 | 365.175 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.46 | Put | | | 169.76160 | 0.16976 | 161.175 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.69900 | 8.69900 | 8.68460 | 8.68460 | | 12.75 | 0.00 | 0 | 3,790.00 |
| AU\$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.51 | Call | | | 432.98830 | 0.43299 | 438.177 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.51 | Put | | | 258.38830 | 0.25839 | 249.177 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R On | 14/12/2015 | Foreign Exchange Future | | | 8.74930 | 8.74930 | 8.72960 | 8.72960 | | 14.33 | 0.00 | 0 | 0.00 |
| CAD/ R On | 17/09/2012 | Foreign Exchange Future | | | 8.23300 | 8.23300 | 8.20570 | 8.20570 | | 11.52 | 0.00 | 0 | 0.00 |
| CAD/ R On | 17/09/2012 | Foreign Exchange Future | 8.27 | Call | | | 99.54170 | 0.09954 | 109.170 | 11.64 | 0.00 | 0 | 0.00 |
| CAD/ R On | 17/09/2012 | Foreign Exchange Future | 8.27 | Put | | | 163.84170 | 0.16384 | 146.170 | 11.64 | 0.00 | 0 | 0.00 |
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | | | 8.31260 | 8.31260 | 8.28490 | 8.28490 | | 12.01 | 0.00 | 0 | 0.00 |
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | 8.35 | Call | | | 209.26450 | 0.20926 | 222.111 | 12.21 | 0.00 | 0 | 0.00 |
| CAD/ R On | 14/12/2012 | Foreign Exchange Future | 8.35 | Put | | | 274.36450 | 0.27436 | 259.511 | 12.21 | 0.00 | 0 | 0.00 |
| CF CANIOn | 17/09/2012 | Can-Do Future | | | 0.27720 | 0.27720 | 0.25550 | 0.25550 | | | 0.00 | 0 | 11,120.00 |
| CF CANIOn | 17/09/2012 | Can-Do Future | | | 0.01910 | 0.01910 | 0.02320 | 0.02320 | | | 0.00 | 0 | 7,100.00 |
| CF CANIOn | 17/09/2012 | Can-Do Future | | | 0.20830 | 0.20830 | 0.21250 | 0.21250 | | | 0.00 | 0 | 14,700.00 |
| CF CANIOn | 17/09/2012 | Can-Do Future | | | 0.02960 | 0.02960 | 0.02880 | 0.02880 | | | 0.00 | 0 | 8,000.00 |
| CF CANIOn | 17/09/2012 | Can-Do Future | | | 0.21990 | 0.21990 | 0.23630 | 0.23630 | | | 0.00 | 0 | 12,800.00 |
| CF CANIOn | 17/09/2012 | Can-Do Future | | | 0.07030 | 0.07030 | 0.06770 | 0.06770 | | | 0.00 | 0 | 4,800.00 |
| CF CANIOn | 14/12/2012 | Can-Do Future | | | 0.09660 | 0.09660 | 0.09500 | 0.09500 | | | 0.00 | 0 | 7,000.00 |
| CHF / R On | 17/09/2012 | Foreign Exchange Future | | | 8.43630 | 8.43630 | 8.47010 | 8.47010 | | 13.22 | 0.00 | 0 | 25.00 |
| CHF / R On | 17/09/2012 | Foreign Exchange Future | 8.91 | Call | | | 39.60380 | 0.03960 | 33.098 | 15.56 | 0.00 | 0 | 0.00 |
| CHF / R On | 17/09/2012 | Foreign Exchange Future | 8.91 | Put | | | 479.50380 | 0.47950 | 506.798 | 15.56 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | | | 8.55460 | 8.55460 | 8.58970 | 8.58970 | | 15.31 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | 9.04 | Call | | | 172.85320 | 0.17285 | 168.437 | 17.35 | 0.00 | 0 | 0.00 |
| CHF / R On | 14/12/2012 | Foreign Exchange Future | 9.04 | Put | | | 623.15320 | 0.62315 | 653.837 | 17.35 | 0.00 | 0 | 0.00 |
| DAAU On | 10/08/2012 | Any day expiry | | | 8.15890 | 8.15890 | 8.14560 | 8.14560 | | 16.66 | 0.00 | 0 | 0.00 |
| DAAU On | 10/08/2012 | Any day expiry | 8.14 | Call | | | 53.68490 | 0.05368 | 50.753 | 16.87 | 0.00 | 0 | 0.00 |
| DAAU On | 10/08/2012 | Any day expiry | 8.14 | Put | | | 48.08490 | 0.04808 | 31.853 | 16.87 | 0.00 | 0 | 0.00 |
| DAAU On | 10/08/2012 | Any day expiry | 8.15 | Call | | | 48.22800 | 0.04823 | 44.731 | 16.66 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAAU | On | 10/08/2012 | Any day expiry | 8.15 | Put | | | 52.62800 | 0.05263 | 35.832 | 16.66 | 0.00 | 0 | 0.00 |
| DAAU | On | 10/08/2012 | Any day expiry | 8.16 | Call | | | 43.99180 | 0.04399 | 40.162 | 16.89 | 0.00 | 0 | 0.00 |
| DAAU | On | 10/08/2012 | Any day expiry | 8.16 | Put | | | 58.39180 | 0.05839 | 41.262 | 16.89 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | | | 8.17610 | 8.17610 | 8.16740 | 8.16740 | | 15.68 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.40 | Call | | | 770.00000 | 0.77000 | 778.000 | 18.05 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.40 | Put | | | 3.00000 | 0.00300 | 2.000 | 18.05 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.72 | Call | | | 461.00000 | 0.46100 | 468.000 | 16.24 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 7.72 | Put | | | 14.00000 | 0.01400 | 12.000 | 16.24 | 0.00 | 0 | 6,170.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.25 | Call | | | 94.00000 | 0.09400 | 95.000 | 15.64 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.25 | Put | | | 177.00000 | 0.17700 | 169.000 | 15.64 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.51 | Call | | | 34.00000 | 0.03400 | 33.000 | 16.99 | 0.00 | 0 | 6,170.00 |
| DAUS | On | 31/08/2012 | Any day expiry | 8.51 | Put | | | 377.00000 | 0.37700 | 367.000 | 16.99 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | | | 8.20770 | 8.20770 | 8.19890 | 8.19890 | | 16.07 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.25 | Call | | | 177.00000 | 0.17700 | 180.000 | 16.35 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.25 | Put | | | 228.00000 | 0.22800 | 222.000 | 16.35 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.51 | Call | | | 100.00000 | 0.10000 | 102.000 | 17.76 | 0.00 | 0 | 7,540.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 8.51 | Put | | | 411.00000 | 0.41100 | 404.000 | 17.76 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.40 | Call | | | 809.00000 | 0.80900 | 816.000 | 16.25 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.40 | Put | | | 10.00000 | 0.01000 | 8.000 | 16.25 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.72 | Call | | | 516.00000 | 0.51600 | 522.000 | 15.45 | 0.00 | 0 | 0.00 |
| DAUS | On | 28/09/2012 | Any day expiry | 7.72 | Put | | | 37.00000 | 0.03700 | 34.000 | 15.45 | 0.00 | 0 | 7,540.00 |
| DAUS | On | 31/10/2012 | Any day expiry | | | 8.24380 | 8.24380 | 8.23520 | 8.23520 | | 16.37 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Call | | | 576.00000 | 0.57600 | 582.000 | 15.18 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.72 | Put | | | 61.00000 | 0.06100 | 58.000 | 15.18 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Call | | | 251.00000 | 0.25100 | 255.000 | 16.37 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.25 | Put | | | 266.00000 | 0.26600 | 261.000 | 16.37 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Call | | | 166.00000 | 0.16600 | 170.000 | 17.68 | 0.00 | 0 | 8,220.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 8.51 | Put | | | 441.00000 | 0.44100 | 436.000 | 17.68 | 0.00 | 0 | 0.00 |
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Call | | | 856.00000 | 0.85600 | 863.000 | 15.56 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On | 31/10/2012 | Any day expiry | 7.40 | Put | | | 21.00000 | 0.02100 | 19.000 | 15.56 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | | | 8.27620 | 8.27620 | 8.26750 | 8.26750 | | 16.47 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.72 | Call | | | 629.00000 | 0.62900 | 635.000 | 15.21 | 0.00 | 0 | 0.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 7.72 | Put | | | 82.00000 | 0.08200 | 79.000 | 15.21 | 0.00 | 0 | 8,440.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Call | | | 222.00000 | 0.22200 | 226.000 | 17.65 | 0.00 | 0 | 8,440.00 |
| DAUS | On | 30/11/2012 | Any day expiry | 8.51 | Put | | | 465.00000 | 0.46500 | 460.000 | 17.65 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | | | 8.30540 | 8.30540 | 8.29640 | 8.29640 | | 16.66 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Call | | | 267.00000 | 0.26700 | 272.000 | 17.55 | 0.00 | 0 | 7,530.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 8.51 | Put | | | 481.00000 | 0.48100 | 477.000 | 17.55 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Call | | | 675.00000 | 0.67500 | 681.000 | 15.25 | 0.00 | 0 | 0.00 |
| DAUS | On | 27/12/2012 | Any day expiry | 7.72 | Put | | | 99.00000 | 0.09900 | 96.000 | 15.25 | 0.00 | 0 | 7,530.00 |
| EL28 | On | 01/11/2012 | Bond Future | | | 107.39036 | 107.39036 | 107.39036 | 107.39036 | | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 105.99 | Call | | | 1,400.36000 | 1.40036 | 1,400.360 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 105.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 106.00 | Call | | | 1,390.36000 | 1.39036 | 1,390.360 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 106.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 106.01 | Call | | | 1,380.36000 | 1.38036 | 1,380.360 | | 0.00 | 0 | 0.00 |
| EL28 | On | 01/11/2012 | Bond Future | 106.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On | 01/11/2012 | Bond Future | | | 8.66640 | 89.89603 | 8.65702 | 89.97811 | | | 0.00 | 0 | 303.00 |
| ES33 | On | 01/11/2012 | Bond Future | 9.20 | Call | | | 4,565.22000 | 4.56522 | 4,483.140 | | 0.00 | 0 | 0.00 |
| ES33 | On | 01/11/2012 | Bond Future | 9.20 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | | | 8.75856 | 91.18753 | 8.74890 | 91.27057 | | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.54 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.54 | Put | | | 1,825.36000 | 1.82536 | 1,908.400 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| ES33 | On | 07/02/2013 | Bond Future | 8.55 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.55 | Put | | | 1,736.67000 | 1.73667 | 1,819.710 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.56 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On | 07/02/2013 | Bond Future | 8.56 | Put | | | 1,648.11000 | 1.64811 | 1,731.150 | | 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 | 01/11/2012 | GOVI | | | 423.22600 | 423.22600 | 423.93700 | 423.93700 | | | 0.00 | 0 | 236.00 |
| GOVI | On | 01/11/2012 | GOVI | 403.96 | Call | | | 199,770.00000 | 19.97700 | 192,660.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 01/11/2012 | GOVI | 403.96 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | | | 429.36700 | 429.36700 | 430.21100 | 430.21100 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 432.99 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 432.99 | Put | | | 27,790.00000 | 2.77900 | 36,230.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 433.00 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 433.00 | Put | | | 27,890.00000 | 2.78900 | 36,330.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 433.01 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 07/02/2013 | GOVI | 433.01 | Put | | | 27,990.00000 | 2.79900 | 36,430.000 | | 0.00 | 0 | 0.00 |
| GVIK | On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On | 01/11/2012 | Index Future | | | 185.52800 | 185.52800 | 185.58100 | 185.58100 | | | 0.00 | 0 | 592.00 |
| IGOV | On | 07/02/2013 | Index Future | | | 188.19300 | 188.19300 | 188.24700 | 188.24700 | | | 0.00 | 0 | 14.00 |
| ILBI | On | 01/11/2012 | Index Future | | | 501.89500 | 501.89500 | 501.89500 | 501.89500 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 07/02/2013 | Index Future | | | 508.87400 | 508.87400 | 508.87400 | 508.87400 | | | 0.00 | 0 | 169.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 0.02000 | 8.82200 | -0.02000 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 0.10773 | 8.68300 | 0.10773 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 0.05139 | 8.65500 | 0.05139 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 0.08468 | 8.97500 | 0.08468 | | 15.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 0.09581 | 8.96200 | 0.09581 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 0.06909 | 8.99700 | 0.06909 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR FOn | | 15/08/2012 | Jibar Tradeable Future | | | 5.07000 | 94.93000 | 5.07000 | 94.93000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | | 19/09/2012 | Jibar Tradeable Future | | | 5.02500 | 94.97500 | 5.03000 | 94.97000 | | | 0.00 | 0 | 44,760.00 |
| JIBAR FOn | | 17/10/2012 | Jibar Tradeable Future | | | 4.98000 | 95.02000 | 4.96000 | 95.04000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | | 21/11/2012 | Jibar Tradeable Future | | | 4.94000 | 95.06000 | 4.90000 | 95.10000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | | 19/12/2012 | Jibar Tradeable Future | | | 4.89000 | 95.11000 | 4.85000 | 95.15000 | | | 0.00 | 0 | 840.00 |
| JIBAR FOn | | 16/01/2013 | Jibar Tradeable Future | | | 4.89000 | 95.11000 | 4.85000 | 95.15000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | | 20/03/2013 | Jibar Tradeable Future | | | 4.90000 | 95.10000 | 4.85000 | 95.15000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FOn | | 19/06/2013 | Jibar Tradeable Future | | | 4.97000 | 95.03000 | 4.93000 | 95.07000 | | | 0.00 | 0 | 500.00 |
| JIBAR FOn | | 18/09/2013 | Jibar Tradeable Future | | | 5.10000 | 94.90000 | 5.04000 | 94.96000 | | | 0.00 | 0 | 1,700.00 |
| JIBAR FOn | | 18/12/2013 | Jibar Tradeable Future | | | 5.24000 | 94.76000 | 5.17000 | 94.83000 | | | 0.00 | 0 | 1,500.00 |
| JIBAR FOn | | 19/03/2014 | Jibar Tradeable Future | | | 5.38000 | 94.62000 | 5.32000 | 94.68000 | | | 0.00 | 0 | 800.00 |
| JIBAR FOn | | 18/06/2014 | Jibar Tradeable Future | | | 5.52000 | 94.48000 | 5.54000 | 94.46000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 6.66480 | 6.66480 | 6.67370 | 6.67370 | | 10.81 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 17/09/2012 | Foreign Exchange Future | 6.59 | Call | | | 144.33700 | 0.14434 | 137.569 | 10.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 17/09/2012 | Foreign Exchange Future | 6.59 | Put | | | 60.63700 | 0.06064 | 62.769 | 10.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 6.71520 | 6.71520 | 6.72610 | 6.72610 | | 12.17 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 14/12/2012 | Foreign Exchange Future | 6.63 | Call | | | 242.60410 | 0.24260 | 237.231 | 12.16 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 14/12/2012 | Foreign Exchange Future | 6.63 | Put | | | 146.50410 | 0.14650 | 152.031 | 12.16 | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | | | 7.14274 | 105.79826 | 6.98834 | 106.95161 | | | 0.00 | 0 | 561.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.04 | Call | | | 387.72000 | 0.38772 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.04 | Put | | | 0.00000 | 0.00000 | 765.630 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.05 | Call | | | 462.56000 | 0.46256 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.05 | Put | | | 0.00000 | 0.00000 | 690.790 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.06 | Call | | | 537.33000 | 0.53733 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 01/11/2012 | Bond Future | 7.06 | Put | | | 0.00000 | 0.00000 | 616.020 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R023 | On | 07/02/2013 | Bond Future | | | 7.21296 | 107.31816 | 7.05237 | 108.48792 | | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.04 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.04 | Put | | | 90.81000 | 0.09081 | 1,260.570 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.05 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.05 | Put | | | 17.39000 | 0.01739 | 1,187.150 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.06 | Call | | | 55.96000 | 0.05596 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 07/02/2013 | Bond Future | 7.06 | Put | | | 0.00000 | 0.00000 | 1,113.800 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | | | 7.26122 | 104.80491 | 7.09517 | 105.99015 | | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.04 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.04 | Put | | | 397.65000 | 0.39765 | 1,582.890 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.05 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.05 | Put | | | 325.43000 | 0.32543 | 1,510.670 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.06 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On | 02/05/2013 | Bond Future | 7.06 | Put | | | 253.27000 | 0.25327 | 1,438.510 | | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | | | 5.62311 | 122.44069 | 5.59045 | 122.53664 | | 2.39 | 0.00 | 0 | 15,729.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Call | | | 898.72000 | 0.89872 | 834.210 | 2.45 | 0.00 | 0 | 5,630.00 |
| R157 | On | 01/11/2012 | Bond Future | 5.78 | Put | | | 343.24000 | 0.34324 | 374.680 | 2.45 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Call | | | 1,963.93000 | 1.96393 | 1,876.680 | 2.54 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.24 | Put | | | 73.93000 | 0.07393 | 82.630 | 2.54 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | | | 5.65818 | 124.19973 | 5.62157 | 124.29682 | | 2.31 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Call | | | 1,987.29000 | 1.98729 | 1,909.290 | 2.46 | 0.00 | 0 | 0.00 |
| R157 | On | 07/02/2013 | Bond Future | 6.28 | Put | | | 256.60000 | 0.25660 | 275.690 | 2.46 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | | | 5.64949 | 119.01797 | 5.60864 | 119.11663 | | 2.65 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.34 | Call | | | 782.14000 | 0.78214 | 740.560 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.34 | Put | | | 1,433.67000 | 1.43367 | 1,490.750 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.35 | Call | | | 792.32000 | 0.79232 | 750.390 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.35 | Put | | | 1,419.51000 | 1.41951 | 1,476.240 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.36 | Call | | | 802.59000 | 0.80259 | 760.300 | 2.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/05/2013 | Bond Future | 5.36 | Put | | | 1,405.45000 | 1.40545 | 1,461.820 | 2.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R157 | On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R2On | | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R2On | | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | | | 7.42798 | 130.53430 | 7.40804 | 130.73849 | | 11.57 | 0.00 | 0 | 34,190.00 |
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Call | | | 5,462.44000 | 5.46244 | 5,301.190 | 11.85 | 0.00 | 0 | 1,858.00 |
| R186 | On | 01/11/2012 | Bond Future | 7.82 | Put | | | 1,336.18000 | 1.33618 | 1,379.120 | 11.85 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Call | | | 6,782.25000 | 6.78225 | 6,608.150 | 12.00 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.00 | Put | | | 912.47000 | 0.91247 | 942.560 | 12.00 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Call | | | 10,815.15000 | 10.81515 | 10,620.310 | 12.44 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.50 | Put | | | 283.09000 | 0.28309 | 292.440 | 12.44 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Call | | | 13,492.16000 | 13.49216 | 13,291.570 | 12.44 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.82 | Put | | | 109.93000 | 0.10993 | 113.530 | 12.44 | 0.00 | 0 | 1,858.00 |
| R186 | On | 07/02/2013 | Bond Future | | | 7.49674 | 127.11882 | 7.47611 | 127.32570 | | 12.19 | 0.00 | 0 | 1,750.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.00 | Call | | | 2,362.62000 | 2.36262 | 2,281.670 | 11.94 | 0.00 | 0 | 10,300.00 |
| R186 | On | 07/02/2013 | Bond Future | 7.00 | Put | | | 7,272.33000 | 7.27233 | 7,398.260 | 11.94 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Call | | | 10,721.68000 | 10.72168 | 10,545.640 | 13.00 | 0.00 | 0 | 0.00 |
| R186 | On | 07/02/2013 | Bond Future | 8.47 | Put | | | 1,275.23000 | 1.27523 | 1,306.070 | 13.00 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | | | 7.54902 | 128.78013 | 7.52773 | 128.98994 | | 12.93 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.39 | Call | | | 5,048.96000 | 5.04896 | 4,937.480 | 12.88 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.39 | Put | | | 6,418.25000 | 6.41825 | 6,516.580 | 12.88 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.40 | Call | | | 5,094.91000 | 5.09491 | 4,982.840 | 12.89 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.40 | Put | | | 6,364.08000 | 6.36408 | 6,461.820 | 12.89 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.41 | Call | | | 5,141.10000 | 5.14110 | 5,028.440 | 12.89 | 0.00 | 0 | 0.00 |
| R186 | On | 02/05/2013 | Bond Future | 7.41 | Put | | | 6,310.26000 | 6.31026 | 6,407.410 | 12.89 | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R1On | | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R2On | | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R186/R2On | 21/12/2026 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | | | 214.61269 | 214.61269 | 214.63736 | 214.63736 | | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 218.99 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 218.99 | Put | | | 4,352.64000 | 4.35264 | 4,377.310 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 219.00 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 219.00 | Put | | | 4,362.64000 | 4.36264 | 4,387.310 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 219.01 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/11/2012 | Bond Future | 219.01 | Put | | | 4,372.64000 | 4.37264 | 4,397.310 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/04/2013 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | | | 273.03284 | 273.03284 | 273.05399 | 273.05399 | | | 0.00 | 0 | 5,528.00 |
| R197 | On | 01/11/2012 | Bond Future | 266.99 | Call | | | 6,063.99000 | 6.06399 | 6,042.840 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 266.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 267.00 | Call | | | 6,053.99000 | 6.05399 | 6,032.840 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 267.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 267.01 | Call | | | 6,043.99000 | 6.04399 | 6,022.840 | | 0.00 | 0 | 0.00 |
| R197 | On | 01/11/2012 | Bond Future | 267.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On | 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | | | 5.00049 | 110.75314 | 4.97202 | 110.81257 | | 1.54 | 0.00 | 0 | 1,560.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Call | | | 497.24000 | 0.49724 | 458.380 | | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 5.11 | Put | | | 209.59000 | 0.20959 | 230.160 | | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | | | 4.94037 | 107.93528 | 4.90754 | 107.99537 | | 1.51 | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Call | | | 542.16000 | 0.54216 | 508.630 | | 0.00 | 0 | 0.00 |
| R201 | On | 07/02/2013 | Bond Future | 4.98 | Put | | | 409.61000 | 0.40961 | 436.170 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | | | 4.82327 | 109.34585 | 4.78529 | 109.40695 | | 1.61 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.04 | Call | | | 170.85000 | 0.17085 | 157.750 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.04 | Put | | | 1,379.48000 | 1.37948 | 1,427.480 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.05 | Call | | | 174.48000 | 0.17448 | 161.180 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R201 | On | 02/05/2013 | Bond Future | 4.05 | Put | | | 1,366.78000 | 1.36678 | 1,414.580 | 1.56 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.06 | Call | | | 178.17000 | 0.17817 | 164.650 | 1.57 | 0.00 | 0 | 0.00 |
| R201 | On | 02/05/2013 | Bond Future | 4.06 | Put | | | 1,354.13000 | 1.35413 | 1,401.710 | 1.57 | 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/R20 | On | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | | | 200.28210 | 200.28210 | 200.29448 | 200.29448 | | | 106,950,641.40 | 534 | 48,834.00 |
| R202 | On | 01/11/2012 | Bond Future | 191.99 | Call | | | 8,304.48000 | 8.30448 | 8,292.100 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 191.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 192.00 | Call | | | 8,294.48000 | 8.29448 | 8,282.100 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 192.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 192.01 | Call | | | 8,284.48000 | 8.28448 | 8,272.100 | | 0.00 | 0 | 0.00 |
| R202 | On | 01/11/2012 | Bond Future | 192.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On | 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | | | 6.04531 | 110.33225 | 6.00341 | 110.51615 | | 4.54 | 0.00 | 0 | 4,837.00 |
| R203 | On | 01/11/2012 | Bond Future | 6.87 | Call | | | 3,812.28000 | 3.81228 | 3,640.240 | 4.88 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 6.87 | Put | | | 84.57000 | 0.08457 | 96.430 | 4.88 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | | | 6.09542 | 111.91732 | 6.05058 | 112.10366 | | 4.77 | 0.00 | 0 | 6,300.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.11 | Call | | | 1,652.19000 | 1.65219 | 1,550.630 | 4.81 | 0.00 | 0 | 6,300.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.11 | Put | | | 1,405.34000 | 1.40534 | 1,490.120 | 4.81 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.94 | Call | | | 4,017.93000 | 4.01793 | 3,862.700 | 5.09 | 0.00 | 0 | 0.00 |
| R203 | On | 07/02/2013 | Bond Future | 6.94 | Put | | | 393.58000 | 0.39358 | 424.690 | 5.09 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | | | 6.11801 | 109.22101 | 6.07030 | 109.41005 | | 5.15 | 0.00 | 0 | 8.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.89 | Call | | | 1,587.82000 | 1.58782 | 1,500.770 | 5.13 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.89 | Put | | | 2,305.87000 | 2.30587 | 2,407.860 | 5.13 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.90 | Call | | | 1,605.91000 | 1.60591 | 1,518.230 | 5.13 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.90 | Put | | | 2,283.98000 | 2.28398 | 2,385.340 | 5.13 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.91 | Call | | | 1,624.12000 | 1.62412 | 1,535.810 | 5.14 | 0.00 | 0 | 0.00 |
| R203 | On | 02/05/2013 | Bond Future | 5.91 | Put | | | 2,262.23000 | 2.26223 | 2,362.960 | 5.14 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R1On | | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | | | 6.32500 | 111.40002 | 6.28883 | 111.59075 | | 5.85 | 0.00 | 0 | 3,783.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Call | | | 4,897.65000 | 4.89765 | 4,718.900 | 6.32 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.22 | Put | | | 115.81000 | 0.11581 | 127.790 | 6.32 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | | | 6.37893 | 108.96933 | 6.34071 | 109.16262 | | 6.15 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Call | | | 5,149.04000 | 5.14904 | 4,985.720 | 6.60 | 0.00 | 0 | 0.00 |
| R204 | On | 07/02/2013 | Bond Future | 7.29 | Put | | | 471.48000 | 0.47148 | 501.450 | 6.60 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | | | 6.41311 | 110.39330 | 6.37289 | 110.58935 | | 6.51 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.29 | Call | | | 2,273.91000 | 2.27391 | 2,175.460 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.29 | Put | | | 2,679.32000 | 2.67932 | 2,776.920 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.30 | Call | | | 2,298.18000 | 2.29818 | 2,199.110 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.30 | Put | | | 2,654.58000 | 2.65458 | 2,751.560 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.31 | Call | | | 2,322.59000 | 2.32259 | 2,222.890 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 02/05/2013 | Bond Future | 6.31 | Put | | | 2,630.01000 | 2.63001 | 2,726.360 | 6.53 | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R1On | | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R2On | | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | | | 5.09084 | 105.06075 | 5.05416 | 105.10351 | | 0.81 | 0.00 | 0 | 1,120.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Call | | | 201.12000 | 0.20112 | 179.390 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.05 | Put | | | 205.97000 | 0.20597 | 227.000 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | | | 4.99619 | 102.80467 | 4.94860 | 102.84787 | | 0.71 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Call | | | 213.81000 | 0.21381 | 195.890 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 07/02/2013 | Bond Future | 4.76 | Put | | | 385.30000 | 0.38530 | 410.580 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | | | 4.76261 | 104.14829 | 4.69836 | 104.19228 | | 0.65 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.39 | Call | | | 73.72000 | 0.07372 | 66.640 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.39 | Put | | | 976.63000 | 0.97663 | 1,013.540 | 1.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 02/05/2013 | Bond Future | 3.40 | Call | | | 74.81000 | 0.07481 | 67.650 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.40 | Put | | | 970.77000 | 0.97077 | 1,007.600 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.41 | Call | | | 75.91000 | 0.07591 | 68.670 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 02/05/2013 | Bond Future | 3.41 | Put | | | 964.92000 | 0.96492 | 1,001.670 | 1.00 | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | | | 6.60891 | 105.85454 | 6.56781 | 106.09234 | | 7.25 | 0.00 | 0 | 19,077.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Call | | | 5,796.44000 | 5.79644 | 5,573.210 | 7.83 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 7.58 | Put | | | 130.43000 | 0.13043 | 145.000 | 7.83 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | | | 6.66856 | 103.73540 | 6.62543 | 103.97644 | | 7.37 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Call | | | 6,082.78000 | 6.08278 | 5,876.490 | 7.91 | 0.00 | 0 | 0.00 |
| R207 | On | 07/02/2013 | Bond Future | 7.66 | Put | | | 486.73000 | 0.48673 | 521.480 | 7.91 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | | | 6.71198 | 105.09108 | 6.66690 | 105.33552 | | 7.77 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.44 | Call | | | 2,209.20000 | 2.20920 | 2,097.660 | 7.69 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.44 | Put | | | 3,450.43000 | 3.45043 | 3,583.330 | 7.69 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.45 | Call | | | 2,233.30000 | 2.23330 | 2,120.990 | 7.70 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.45 | Put | | | 3,419.44000 | 3.41944 | 3,551.570 | 7.70 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.46 | Call | | | 2,257.56000 | 2.25756 | 2,144.480 | 7.70 | 0.00 | 0 | 0.00 |
| R207 | On | 02/05/2013 | Bond Future | 6.46 | Put | | | 3,388.65000 | 3.38865 | 3,520.010 | 7.70 | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R1 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R2 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | | | 6.76054 | 100.61037 | 6.71444 | 100.90260 | | 8.47 | 0.00 | 0 | 9,422.00 |
| R208 | On | 01/11/2012 | Bond Future | 6.81 | Call | | | 1,977.71000 | 1.97771 | 1,806.750 | 8.51 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 6.81 | Put | | | 1,373.12000 | 1.37312 | 1,494.390 | 8.51 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.50 | Call | | | 5,117.09000 | 5.11709 | 4,857.870 | 8.98 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.50 | Put | | | 278.90000 | 0.27890 | 311.910 | 8.98 | 0.00 | 0 | 12,250.00 |
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Call | | | 6,185.13000 | 6.18513 | 5,913.220 | 9.12 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 01/11/2012 | Bond Future | 7.70 | Put | | | 161.92000 | 0.16192 | 182.240 | 9.12 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | | | 6.82089 | 102.05576 | 6.77279 | 102.35196 | | 8.44 | 0.00 | 0 | 1,980.00 |
| R208 | On | 07/02/2013 | Bond Future | 6.00 | Call | | | 718.03000 | 0.71803 | 651.160 | 8.16 | 0.00 | 0 | 12,250.00 |
| R208 | On | 07/02/2013 | Bond Future | 6.00 | Put | | | 5,629.58000 | 5.62958 | 5,858.910 | 8.16 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Call | | | 6,581.40000 | 6.58140 | 6,331.540 | 9.06 | 0.00 | 0 | 0.00 |
| R208 | On | 07/02/2013 | Bond Future | 7.78 | Put | | | 600.08000 | 0.60008 | 646.420 | 9.06 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | | | 6.86268 | 99.99487 | 6.81269 | 100.29518 | | 9.18 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.65 | Call | | | 2,682.92000 | 2.68292 | 2,539.480 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.65 | Put | | | 3,668.06000 | 3.66806 | 3,824.930 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.66 | Call | | | 2,710.52000 | 2.71052 | 2,566.150 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.66 | Put | | | 3,634.77000 | 3.63477 | 3,790.710 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.64 | Call | | | 2,655.48000 | 2.65548 | 2,512.970 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/05/2013 | Bond Future | 6.64 | Put | | | 3,701.57000 | 3.70157 | 3,859.370 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R1On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R2On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R2On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | | | 8.03550 | 81.92224 | 8.02079 | 82.05391 | | 17.51 | 0.00 | 0 | 7,426.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Call | | | 8,472.87000 | 8.47287 | 8,348.390 | 18.75 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.99 | Put | | | 458.76000 | 0.45876 | 465.950 | 18.75 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | | | 8.10083 | 83.09922 | 8.08572 | 83.23262 | | 17.82 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Call | | | 9,358.31000 | 9.35831 | 9,244.110 | 18.98 | 0.00 | 0 | 0.00 |
| R209 | On | 07/02/2013 | Bond Future | 9.06 | Put | | | 1,410.00000 | 1.41000 | 1,429.200 | 18.98 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | | | 8.15107 | 81.04214 | 8.13558 | 81.17742 | | 19.73 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 7.99 | Call | | | 4,848.22000 | 4.84822 | 4,771.260 | 19.57 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 7.99 | Put | | | 6,136.91000 | 6.13691 | 6,195.230 | 19.57 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.00 | Call | | | 4,888.45000 | 4.88845 | 4,811.140 | 19.58 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 02/05/2013 | Bond Future | 8.00 | Put | | | 6,087.61000 | 6.08761 | 6,145.580 | 19.58 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.01 | Call | | | 4,928.84000 | 4.92884 | 4,851.170 | 19.59 | 0.00 | 0 | 0.00 |
| R209 | On | 02/05/2013 | Bond Future | 8.01 | Put | | | 6,038.62000 | 6.03862 | 6,096.230 | 19.59 | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R1On | | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R1On | | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R2On | | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R2On | | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | | | 151.22481 | 151.22481 | 151.23483 | 151.23483 | | | 0.00 | 0 | 3,362.00 |
| R210 | On | 01/11/2012 | Bond Future | 144.99 | Call | | | 6,244.83000 | 6.24483 | 6,234.810 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 144.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 145.00 | Call | | | 6,234.83000 | 6.23483 | 6,224.810 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 145.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 145.01 | Call | | | 6,224.83000 | 6.22483 | 6,214.810 | | 0.00 | 0 | 0.00 |
| R210 | On | 01/11/2012 | Bond Future | 145.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | | | 122.64818 | 122.64818 | 122.66089 | 122.66089 | | | 0.00 | 0 | 480.00 |
| R211 | On | 01/11/2012 | Bond Future | 121.99 | Call | | | 670.89000 | 0.67089 | 658.180 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 121.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 122.00 | Call | | | 660.89000 | 0.66089 | 648.180 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 122.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 122.01 | Call | | | 650.89000 | 0.65089 | 638.180 | | 0.00 | 0 | 0.00 |
| R211 | On | 01/11/2012 | Bond Future | 122.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | | | 125.31090 | 125.31090 | 125.32072 | 125.32072 | | | 0.00 | 0 | 5,084.00 |
| R212 | On | 01/11/2012 | Bond Future | 121.99 | Call | | | 3,330.72000 | 3.33072 | 3,320.900 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R212 | On | 01/11/2012 | Bond Future | 121.99 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 122.00 | Call | | | 3,320.72000 | 3.32072 | 3,310.900 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 122.00 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 122.01 | Call | | | 3,310.72000 | 3.31072 | 3,300.900 | | 0.00 | 0 | 0.00 |
| R212 | On | 01/11/2012 | Bond Future | 122.01 | Put | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | | | 7.85297 | 93.06799 | 7.82798 | 93.29457 | | 15.25 | 0.00 | 0 | 4,830.00 |
| R213 | On | 01/11/2012 | Bond Future | 7.75 | Call | | | 2,423.44000 | 2.42344 | 2,301.620 | 15.25 | 0.00 | 0 | 140.00 |
| R213 | On | 01/11/2012 | Bond Future | 7.75 | Put | | | 3,135.70000 | 3.13570 | 3,240.460 | 15.25 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Call | | | 8,741.81000 | 8.74181 | 8,532.780 | 16.37 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.81 | Put | | | 416.32000 | 0.41632 | 433.870 | 16.37 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | | | 7.92270 | 94.40502 | 7.89696 | 94.63467 | | 15.50 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Call | | | 9,638.24000 | 9.63824 | 9,446.040 | 16.40 | 0.00 | 0 | 0.00 |
| R213 | On | 07/02/2013 | Bond Future | 8.90 | Put | | | 1,275.65000 | 1.27565 | 1,313.100 | 16.40 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | | | 7.97334 | 92.10195 | 7.94692 | 92.33481 | | 17.14 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.84 | Call | | | 4,944.50000 | 4.94450 | 4,818.570 | 17.06 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.84 | Put | | | 5,895.72000 | 5.89572 | 6,002.650 | 17.06 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.85 | Call | | | 4,985.89000 | 4.98589 | 4,859.330 | 17.06 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.85 | Put | | | 5,847.54000 | 5.84754 | 5,953.840 | 17.06 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.86 | Call | | | 5,027.45000 | 5.02745 | 4,900.270 | 17.07 | 0.00 | 0 | 0.00 |
| R213 | On | 02/05/2013 | Bond Future | 7.86 | Put | | | 5,799.65000 | 5.79965 | 5,905.330 | 17.07 | 0.00 | 0 | 0.00 |
| R213 | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R1 | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | | | 8.05377 | 83.95835 | 8.03903 | 84.09876 | | | 0.00 | 0 | 1,700.00 |
| R214 | On | 01/11/2012 | Bond Future | 7.99 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | 7.99 | Put | | | 469.89000 | 0.46989 | 610.300 | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | 8.00 | Call | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | 8.00 | Put | | | 373.70000 | 0.37370 | 514.110 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|
| R214 | On | 01/11/2012 | Bond Future | 8.01 | Call | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On | 01/11/2012 | Bond Future | 8.01 | Put | | 277.69000 | 0.27769 | 418.100 | | 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/R2On | | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0.00 |
| YUAN/R On | | 17/09/2012 | Foreign Exchange Future | | | 1.28440 | 1.28440 | 1.28190 | 1.28190 | 15.48 | 0.00 | 0 | 0.00 |
| YUAN/R On | | 17/09/2012 | Foreign Exchange Future | 1.33 | Call | | 106.96150 | 0.01070 | 111.181 | 16.37 | 0.00 | 0 | 0.00 |
| YUAN/R On | | 17/09/2012 | Foreign Exchange Future | 1.33 | Put | | 587.96150 | 0.05880 | 567.181 | 16.37 | 0.00 | 0 | 0.00 |
| YUAN/R On | | 14/12/2012 | Foreign Exchange Future | | | 1.29290 | 1.29290 | 1.29040 | 1.29040 | 16.21 | 0.00 | 0 | 0.00 |
| YUAN/R On | | 14/12/2012 | Foreign Exchange Future | 1.34 | Call | | 317.53070 | 0.03175 | 327.602 | 17.06 | 0.00 | 0 | 0.00 |
| YUAN/R On | | 14/12/2012 | Foreign Exchange Future | 1.34 | Put | | 813.53070 | 0.08135 | 798.602 | 17.06 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 246,985,183.50 | 17,286 | 1 407 345.00 |

i-Bonds

| | | | | | | | | | | | | | |
|-------|----|------------|-----------|--|--|-----------|-----------|-----------|-----------|--------------------|------|-----------|---------------|
| AA02 | On | 28/03/2016 | Spot Bond | | | 100.00000 | 10.54472 | 100.00000 | 10.51918 | | 0.00 | 0 | 0.00 |
| AA03 | On | 11/05/2015 | Spot Bond | | | 100.00000 | 21.81120 | 100.00000 | 21.76319 | | 0.00 | 0 | 0.00 |
| AA04 | On | 22/03/2017 | Spot Bond | | | 100.00000 | 9.46756 | 100.00000 | 9.44463 | | 0.00 | 0 | 0.00 |
| AA05 | On | 22/03/2019 | Spot Bond | | | 5.00000 | 127.41549 | 5.00000 | 127.39840 | | 0.00 | 0 | 18,000,000.00 |
| AB05 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 99.46965 | 100.00000 | 99.21061 | | 0.00 | 0 | 1,800,000.00 |
| AB06 | On | 27/03/2015 | Spot Bond | | | 100.00000 | 22.01100 | 100.00000 | 21.96255 | 180,000,000,000.00 | | 1,800,000 | 16,040,000.00 |
| AB07 | On | 07/03/2014 | Spot Bond | | | 100.00000 | 38.15027 | 100.00000 | 38.06629 | | 0.00 | 0 | 7,900,000.00 |
| AB08 | On | 03/05/2017 | Spot Bond | | | 100.00000 | 8.74293 | 100.00000 | 8.72175 | | 0.00 | 0 | 0.00 |
| AB09 | On | 03/05/2017 | Spot Bond | | | 100.00000 | 14.85161 | 100.00000 | 14.81892 | | 0.00 | 0 | 5,000,000.00 |
| ABCL1 | On | 22/09/2013 | Spot Bond | | | 100.00000 | 42.42758 | 100.00000 | 42.32480 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| ABCP1 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| ABCP12 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 30.48267 | 100.00000 | 30.41478 | | | 60,000,000,000.00 | 600,000 | 300,000.00 |
| ABCP13 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.40413 | 100.00000 | 6.38995 | | | 80,000,000,000.00 | 800,000 | 1,400,000.00 |
| ABFN04 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 18.60411 | 100.00000 | 18.55904 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On | 17/03/2014 | Spot Bond | | | 100.00000 | 30.17038 | 100.00000 | 30.09729 | | | 800,000,000,000.00 | 8,000,000 | 2,000,000.00 |
| ABFN06 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 11.65720 | 100.00000 | 11.62897 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 8.74648 | 100.00000 | 8.72530 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On | 17/03/2020 | Spot Bond | | | 100.00000 | 8.56586 | 100.00000 | 8.54511 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On | 17/03/2026 | Spot Bond | | | 100.00000 | 8.69095 | 100.00000 | 8.66990 | | | 0.00 | 0 | 0.00 |
| ABL10A | On | 15/03/2015 | Spot Bond | | | 100.00000 | 26.93632 | 100.00000 | 26.87702 | | | 0.00 | 0 | 3,700,000.00 |
| ABL10B | On | 15/03/2015 | Spot Bond | | | 100.00000 | 19.18159 | 100.00000 | 19.13513 | | | 0.00 | 0 | 0.00 |
| ABL11A | On | 29/09/2014 | Spot Bond | | | 100.00000 | 29.02961 | 100.00000 | 28.96571 | | | 0.00 | 0 | 0.00 |
| ABL11B | On | 29/09/2014 | Spot Bond | | | 100.00000 | 22.85143 | 100.00000 | 22.79607 | | | 6,800,000,000,000.00 | 68,000,000 | 55,400,000.00 |
| ABL12B | On | 08/03/2015 | Spot Bond | | | 100.00000 | 18.68199 | 100.00000 | 18.63673 | | | 0.00 | 0 | 0.00 |
| ABL13 | On | 11/10/2016 | Spot Bond | | | 100.00000 | 11.02766 | 100.00000 | 11.00094 | | | 0.00 | 0 | 0.00 |
| ABL7 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 75.86261 | 100.00000 | 75.69379 | | | 0.00 | 0 | 0.00 |
| ABL8A | On | 19/09/2013 | Spot Bond | | | 100.00000 | 53.73058 | 100.00000 | 53.61231 | | | 0.00 | 0 | 1,769,000.00 |
| ABL8B | On | 19/09/2013 | Spot Bond | | | 100.00000 | 44.15832 | 100.00000 | 44.05134 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| ABL9 | On | 19/02/2013 | Spot Bond | | | 100.00000 | 68.57703 | 100.00000 | 68.41090 | | | 0.00 | 0 | 0.00 |
| ABLC04 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 85.49142 | 100.00000 | 85.35826 | | | 0.00 | 0 | 0.00 |
| ABLC06 | On | 15/08/2012 | Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| ABLC07 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 66.66663 | 100.00000 | 66.66659 | | | 0.00 | 0 | 0.00 |
| ABLI01 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On | 08/05/2014 | Spot Bond | | | 100.00000 | 38.69421 | 100.00000 | 38.60803 | | | 40,000,000,000.00 | 400,000 | 200,000.00 |
| ABLI03 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 21.20443 | 100.00000 | 21.15719 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On | 11/10/2016 | Spot Bond | | | 8.00000 | 91.94087 | 8.00000 | 91.91887 | | | 0.00 | 0 | 0.00 |
| ABLS1 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 76.80004 | 100.00000 | 76.80004 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On | 13/07/2016 | Spot Bond | | | 100.00000 | 20.17039 | 100.00000 | 20.12600 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On | 13/07/2016 | Spot Bond | | | 100.00000 | 16.18426 | 100.00000 | 16.14505 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On | 31/03/2018 | Spot Bond | | | 9.58000 | 101.27521 | 9.58000 | 101.24916 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On | 29/03/2019 | Spot Bond | | | 100.00000 | 11.54074 | 100.00000 | 11.51278 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On | 29/06/2019 | Spot Bond | | | 100.00000 | 14.41019 | 100.00000 | 14.36520 | | | 43,594,000,000,000.00 | 435,940,000 | 542,000,000.00 |
| ABLS11 | On | 29/06/2019 | Spot Bond | | | 4.50000 | 101.07684 | 4.50000 | 101.06190 | | | 0.00 | 0 | 0.00 |
| ABN05 | On | 18/04/2021 | Spot Bond | | | 100.00000 | 5.64225 | 100.00000 | 5.62962 | | | 0.00 | 0 | 0.00 |
| ABN07 | On | 13/06/2015 | Spot Bond | | | 100.00000 | 19.18426 | 100.00000 | 19.14130 | | | 0.00 | 0 | 0.00 |
| ABN09 | On | 27/06/2023 | Spot Bond | | | 100.00000 | 4.96925 | 100.00000 | 4.95813 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN13 | On | 04/03/2013 | Spot Bond | | | 100.00000 | 92.89658 | 100.00000 | 92.68967 | | | 0.00 | 0 | 0.00 |
| ABN14 | On | 10/10/2033 | Spot Bond | | | 100.00000 | 5.35825 | 100.00000 | 5.34624 | | | 0.00 | 0 | 0.00 |
| ABN17 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| ABN23 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| ABN32 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| ABN33 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 2.27338 | 100.00000 | 2.26908 | | | 0.00 | 0 | 0.00 |
| ABN34 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 2.27338 | 100.00000 | 2.26908 | | | 0.00 | 0 | 0.00 |
| ABN35 | On | 04/03/2013 | Spot Bond | | | 6.82500 | 101.35150 | 6.82500 | 101.33287 | | | 0.00 | 0 | 0.00 |
| ABN37 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 6.71769 | 100.00000 | 6.70495 | | | 0.00 | 0 | 0.00 |
| ABN38 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 12.42820 | 100.00000 | 12.40436 | | | 0.00 | 0 | 0.00 |
| ABN39 | On | 21/09/2016 | Spot Bond | | | 100.00000 | 10.81252 | 100.00000 | 10.78633 | | | 0.00 | 0 | 0.00 |
| ABN40 | On | 29/09/2015 | Spot Bond | | | 100.00000 | 11.43768 | 100.00000 | 11.41562 | | | 0.00 | 0 | 0.00 |
| ABN41 | On | 01/10/2014 | Spot Bond | | | 100.00000 | 22.57442 | 100.00000 | 22.52647 | | | 0.00 | 0 | 0.00 |
| ABN42 | On | 16/11/2015 | Spot Bond | | | 100.00000 | 10.43579 | 100.00000 | 10.41578 | | | 0.00 | 0 | 0.00 |
| ABN44 | On | 14/12/2015 | Spot Bond | | | 100.00000 | 9.88313 | 100.00000 | 9.86411 | | | 0.00 | 0 | 0.00 |
| ABN45 | On | 23/02/2016 | Spot Bond | | | 100.00000 | 20.17226 | 100.00000 | 20.13335 | | | 0.00 | 0 | 0.00 |
| ABN46 | On | 23/03/2016 | Spot Bond | | | 100.00000 | 19.30792 | 100.00000 | 19.27056 | | | 0.00 | 0 | 0.00 |
| ABN47 | On | 05/04/2017 | Spot Bond | | | 100.00000 | 10.52146 | 100.00000 | 10.48861 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ABN48 | On | 13/04/2017 | Spot Bond | | | 100.00000 | 10.29930 | 100.00000 | 10.26714 | | | 0.00 | 0 | 0.00 |
| ABN49 | On | 12/04/2016 | Spot Bond | | | 100.00000 | 18.57454 | 100.00000 | 18.53861 | | | 0.00 | 0 | 0.00 |
| ABN50 | On | 21/12/2014 | Spot Bond | | | 100.00000 | 22.78478 | 100.00000 | 22.74899 | | | 0.00 | 0 | 0.00 |
| ABN51 | On | 09/09/2015 | Spot Bond | | | 100.00000 | 17.10764 | 100.00000 | 17.04794 | | | 0.00 | 0 | 0.00 |
| ABN52 | On | 18/05/2016 | Spot Bond | | | 100.00000 | 16.87430 | 100.00000 | 16.84166 | | | 0.00 | 0 | 0.00 |
| ABN53 | On | 01/06/2016 | Spot Bond | | | 100.00000 | 16.18823 | 100.00000 | 16.15692 | | | 0.00 | 0 | 0.00 |
| ABN54 | On | 14/06/2016 | Spot Bond | | | 100.00000 | 15.87860 | 100.00000 | 15.84788 | | | 0.00 | 0 | 0.00 |
| ABN55 | On | 27/06/2017 | Spot Bond | | | 100.00000 | 10.69803 | 100.00000 | 10.66231 | | | 0.00 | 0 | 0.00 |
| ABN56 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 23.42064 | 100.00000 | 23.29436 | | | 0.00 | 0 | 0.00 |
| ABN57 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 56.88610 | 100.00000 | 56.77818 | | | 0.00 | 0 | 0.00 |
| ABN58 | On | 16/07/2017 | Spot Bond | | | 100.00000 | 10.21690 | 100.00000 | 10.17197 | | | 0.00 | 0 | 0.00 |
| ABN59 | On | 20/07/2016 | Spot Bond | | | 100.00000 | 13.84935 | 100.00000 | 13.82256 | | | 0.00 | 0 | 0.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 14.71689 | 100.00000 | 14.68450 | | 120,000,000,000.00 | 1,200,000 | 7,909,000.00 | |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 100.00000 | 20.60712 | 100.00000 | 20.56176 | | 100,000,000,000.00 | 1,000,000 | 8,424,000.00 | |
| ABS6 | On | 01/06/2020 | Spot Bond | | | 100.00000 | 9.82562 | 100.00000 | 9.80387 | | 240,000,000,000.00 | 2,400,000 | 6,003,000.00 | |
| ABS7 | On | 11/09/2026 | Spot Bond | | | 100.00000 | 12.41117 | 100.00000 | 12.38385 | | | 0.00 | 0 | 0.00 |
| ABS9 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 17.96190 | 100.00000 | 17.92237 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 100.00000 | 31.10246 | 100.00000 | 31.03280 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On | 11/06/2014 | Spot Bond | | | 4.00000 | 118.35607 | 4.00000 | 118.34017 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| ABSI2 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.40413 | 100.00000 | 6.38995 | | | 80,000,000,000.00 | 800,000 | 400,000.00 |
| ABSI3 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.66501 | 100.00000 | 5.65240 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 3.14271 | 100.00000 | 3.13572 | | | 0.00 | 0 | 0.00 |
| ACL001 | On | 31/07/2013 | Spot Bond | | | 100.00000 | 56.13640 | 100.00000 | 56.00041 | | | 0.00 | 0 | 0.00 |
| ACL017 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 62.35439 | 100.00000 | 62.20333 | | | 0.00 | 0 | 0.00 |
| ACL019 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 62.68897 | 100.00000 | 62.53711 | | | 0.00 | 0 | 0.00 |
| ACL01U | On | 30/06/2015 | Spot Bond | | | 100.00000 | 20.38748 | 100.00000 | 20.33810 | | | 0.00 | 0 | 0.00 |
| ACL020 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 46.26109 | 100.00000 | 46.14902 | | | 0.00 | 0 | 0.00 |
| ACL024 | On | 20/04/2013 | Spot Bond | | | 100.00000 | 58.05873 | 100.00000 | 57.91808 | | | 0.00 | 0 | 0.00 |
| ACL025 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 46.26109 | 100.00000 | 46.14902 | | | 0.00 | 0 | 0.00 |
| ACL026 | On | 08/05/2013 | Spot Bond | | | 100.00000 | 55.44386 | 100.00000 | 55.55652 | | | 0.00 | 0 | 0.00 |
| ACL027 | On | 20/05/2013 | Spot Bond | | | 100.00000 | 62.41377 | 100.00000 | 62.27638 | | | 0.00 | 0 | 0.00 |
| ACL028 | On | 15/09/2015 | Spot Bond | | | 13.50000 | 105.54419 | 13.50000 | 105.50673 | | | 0.00 | 0 | 0.00 |
| ACL029 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 17.92002 | 100.00000 | 17.87660 | | | 0.00 | 0 | 0.00 |
| ACL033 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 18.21107 | 100.00000 | 18.16695 | | | 0.00 | 0 | 0.00 |
| ACL036 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 22.34403 | 100.00000 | 22.28990 | | | 0.00 | 0 | 0.00 |
| ACL038 | On | 16/10/2012 | Spot Bond | | | 100.00000 | 86.72587 | 100.00000 | 86.52372 | | | 0.00 | 0 | 0.00 |
| ACL039 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 42.86822 | 100.00000 | 42.76436 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL041 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 42.82212 | 100.00000 | 42.71839 | | | 0.00 | 0 | 0.00 |
| ACL042 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 17.62896 | 100.00000 | 17.58626 | | | 0.00 | 0 | 0.00 |
| ACL047 | On | 22/10/2018 | Spot Bond | | | 100.00000 | 1.37110 | 100.00000 | 1.36850 | | | 0.00 | 0 | 0.00 |
| ACL053 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 84.28672 | 100.00000 | 84.09730 | | | 0.00 | 0 | 0.00 |
| ACL054 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 84.28672 | 100.00000 | 84.09730 | | | 0.00 | 0 | 0.00 |
| ACL068 | On | 22/02/2014 | Spot Bond | | | 100.00000 | 33.00141 | 100.00000 | 32.92146 | | | 0.00 | 0 | 0.00 |
| ACL070 | On | 31/12/2013 | Spot Bond | | | 100.00000 | 42.24964 | 100.00000 | 42.14729 | | | 0.00 | 0 | 0.00 |
| ACL071 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 13.87620 | 100.00000 | 13.84988 | | | 0.00 | 0 | 0.00 |
| ACL072 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 84.05608 | 100.00000 | 83.86676 | | | 0.00 | 0 | 0.00 |
| ACL073 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 11.65408 | 100.00000 | 11.63203 | | | 0.00 | 0 | 0.00 |
| ACL074 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 11.65408 | 100.00000 | 11.63203 | | | 0.00 | 0 | 0.00 |
| ACL075 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 43.43673 | 100.00000 | 43.33150 | | | 0.00 | 0 | 0.00 |
| ACL076 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 15.10479 | 100.00000 | 15.06819 | | | 0.00 | 0 | 0.00 |
| ACL077 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 16.00108 | 100.00000 | 15.96233 | | | 0.00 | 0 | 0.00 |
| ACL078 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.70522 | 100.00000 | 14.66960 | | | 0.00 | 0 | 0.00 |
| ACL080 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 14.97519 | 100.00000 | 14.93892 | | | 0.00 | 0 | 0.00 |
| ACL081 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 15.09398 | 100.00000 | 15.05742 | | | 0.00 | 0 | 0.00 |
| ACL082 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.63858 | 100.00000 | 9.61736 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL083 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.63858 | 100.00000 | 9.61736 | | | 0.00 | 0 | 0.00 |
| ACL084 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.68936 | 100.00000 | 9.66803 | | | 0.00 | 0 | 0.00 |
| ACL085 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 14.48925 | 100.00000 | 14.45414 | | | 0.00 | 0 | 0.00 |
| ACL086 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.68936 | 100.00000 | 9.66803 | | | 0.00 | 0 | 0.00 |
| ACL087 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.58779 | 100.00000 | 9.56669 | | | 0.00 | 0 | 0.00 |
| ACL088 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 22.41883 | 100.00000 | 22.37641 | | | 0.00 | 0 | 0.00 |
| ACL089 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 22.71762 | 100.00000 | 22.66258 | | | 0.00 | 0 | 0.00 |
| ACL090 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 92.45432 | 100.00000 | 92.22660 | | | 0.00 | 0 | 0.00 |
| ACL091 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 43.09101 | 100.00000 | 42.98663 | | | 0.00 | 0 | 0.00 |
| ACL092 | On | 26/12/2015 | Spot Bond | | | 100.00000 | 14.17881 | 100.00000 | 14.14446 | | | 0.00 | 0 | 0.00 |
| ACL093 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 43.09101 | 100.00000 | 42.98663 | | | 0.00 | 0 | 0.00 |
| ACL094 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 92.45432 | 100.00000 | 92.22660 | | | 0.00 | 0 | 0.00 |
| ACL095 | On | 20/12/2018 | Spot Bond | | | 100.00000 | 9.42499 | 100.00000 | 9.40216 | | | 0.00 | 0 | 0.00 |
| ACL096 | On | 20/06/2020 | Spot Bond | | | 100.00000 | 9.41701 | 100.00000 | 9.39420 | | | 0.00 | 0 | 0.00 |
| ACL097 | On | 20/12/2025 | Spot Bond | | | 100.00000 | 9.42811 | 100.00000 | 9.40527 | | | 0.00 | 0 | 0.00 |
| ACL098 | On | 20/12/2025 | Spot Bond | | | 100.00000 | 9.19956 | 100.00000 | 9.17728 | | | 0.00 | 0 | 0.00 |
| ACL099 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 42.70688 | 100.00000 | 42.60342 | | | 0.00 | 0 | 0.00 |
| ACL100 | On | 20/12/2017 | Spot Bond | | | 100.00000 | 9.65845 | 100.00000 | 9.63504 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL101 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 86.47044 | 100.00000 | 86.27120 | | | 0.00 | 0 | 0.00 |
| ACL102 | On | 12/07/2013 | Spot Bond | | | 100.00000 | 59.20686 | 100.00000 | 59.06343 | | | 0.00 | 0 | 0.00 |
| ACL103 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 86.47044 | 100.00000 | 86.27120 | | | 0.00 | 0 | 0.00 |
| ACL104 | On | 20/12/2019 | Spot Bond | | | 100.00000 | 11.58623 | 100.00000 | 11.55815 | | | 0.00 | 0 | 930,000.00 |
| ACL114 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 30.28578 | 100.00000 | 30.21242 | | | 0.00 | 0 | 0.00 |
| ACL115 | On | 31/01/2014 | Spot Bond | | | 100.00000 | 37.11876 | 100.00000 | 37.03706 | | | 0.00 | 0 | 0.00 |
| ACL116 | On | 31/01/2014 | Spot Bond | | | 100.00000 | 38.57732 | 100.00000 | 38.48386 | | | 0.00 | 0 | 0.00 |
| ACL117 | On | 15/08/2012 | Spot Bond | | | 100.00000 | 99.72677 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| ACL118 | On | 26/01/2021 | Spot Bond | | | 100.00000 | 7.71104 | 100.00000 | 7.69237 | | | 0.00 | 0 | 0.00 |
| ACL120 | On | 26/01/2021 | Spot Bond | | | 100.00000 | 7.72151 | 100.00000 | 7.70280 | | | 0.00 | 0 | 0.00 |
| ACL122 | On | 20/06/2016 | Spot Bond | | | 100.00000 | 6.93810 | 100.00000 | 6.92494 | | | 0.00 | 0 | 0.00 |
| ACL123 | On | 27/01/2014 | Spot Bond | | | 100.00000 | 39.02365 | 100.00000 | 38.92911 | | | 0.00 | 0 | 0.00 |
| ACL124 | On | 09/06/2018 | Spot Bond | | | 100.00000 | 3.82089 | 100.00000 | 3.81243 | | | 0.00 | 0 | 0.00 |
| ACL125 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 4.67315 | 100.00000 | 4.66286 | | | 0.00 | 0 | 0.00 |
| ACL126 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 5.82704 | 100.00000 | 5.81602 | | | 0.00 | 0 | 0.00 |
| ACL127 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 3.97322 | 100.00000 | 3.96448 | | | 0.00 | 0 | 0.00 |
| ACL128 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 4.12523 | 100.00000 | 4.11616 | | | 0.00 | 0 | 0.00 |
| ACL129 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.94047 | 100.00000 | 8.91881 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL130 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 22.42579 | 100.00000 | 22.37146 | | | 0.00 | 0 | 0.00 |
| ACL131 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 22.42579 | 100.00000 | 22.37146 | | | 0.00 | 0 | 0.00 |
| ACL132 | On | 27/01/2014 | Spot Bond | | | 100.00000 | 39.02365 | 100.00000 | 38.92911 | | | 0.00 | 0 | 0.00 |
| ACL133 | On | 26/08/2014 | Spot Bond | | | 100.00000 | 23.84344 | 100.00000 | 23.78568 | | | 0.00 | 0 | 0.00 |
| ACL134 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 22.80666 | 100.00000 | 22.75141 | | | 0.00 | 0 | 0.00 |
| ACL135 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 22.74730 | 100.00000 | 22.69219 | | | 0.00 | 0 | 0.00 |
| ACL136 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.79196 | 100.00000 | 8.77066 | | | 0.00 | 0 | 0.00 |
| ACL137 | On | 02/09/2016 | Spot Bond | | | 100.00000 | 11.52666 | 100.00000 | 11.49874 | | | 0.00 | 0 | 0.00 |
| ACL138 | On | 20/09/2021 | Spot Bond | | | 100.00000 | 8.78054 | 100.00000 | 8.75927 | | | 0.00 | 0 | 0.00 |
| ACL139 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.48622 | 100.00000 | 9.46535 | | | 0.00 | 0 | 0.00 |
| ACL140 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 92.63605 | 100.00000 | 92.40788 | | | 0.00 | 0 | 0.00 |
| ACL141 | On | 30/07/2017 | Spot Bond | | | 100.00000 | 9.53701 | 100.00000 | 9.51602 | | | 0.00 | 0 | 0.00 |
| ACL142 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 22.80666 | 100.00000 | 22.75141 | | | 0.00 | 0 | 0.00 |
| ACL143 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.67651 | 100.00000 | 11.64822 | | | 0.00 | 0 | 0.00 |
| ACL144 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 10.95048 | 100.00000 | 10.92395 | | | 0.00 | 0 | 0.00 |
| ACL145 | On | 20/12/2021 | Spot Bond | | | 100.00000 | 8.97475 | 100.00000 | 8.95301 | | | 0.00 | 0 | 0.00 |
| ACL146 | On | 30/11/2013 | Spot Bond | | | 100.00000 | 51.48287 | 100.00000 | 51.35815 | | | 0.00 | 0 | 0.00 |
| ACL149 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 28.98778 | 100.00000 | 28.93039 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL150 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 28.76122 | 100.00000 | 28.70427 | | | 0.00 | 0 | 0.00 |
| ACL151 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.22682 | 100.00000 | 9.20856 | | | 0.00 | 0 | 0.00 |
| ACL152 | On | 08/02/2014 | Spot Bond | | | 100.00000 | 37.39257 | 100.00000 | 37.65926 | | | 0.00 | 0 | 0.00 |
| ACL153 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.85457 | 100.00000 | 15.82317 | | | 0.00 | 0 | 0.00 |
| ACL154 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.69768 | 100.00000 | 15.66660 | | | 0.00 | 0 | 0.00 |
| ACL155 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 16.00222 | 100.00000 | 15.97053 | | | 0.00 | 0 | 0.00 |
| ACL156 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.20677 | 100.00000 | 9.18854 | | | 0.00 | 0 | 0.00 |
| ACL157 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 8.85585 | 100.00000 | 8.83832 | | | 0.00 | 0 | 0.00 |
| ACL158 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.88225 | 100.00000 | 15.85080 | | | 0.00 | 0 | 0.00 |
| ACL159 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.98376 | 100.00000 | 15.95212 | | | 0.00 | 0 | 0.00 |
| ACL161 | On | 20/03/2022 | Spot Bond | | | 100.00000 | 11.17193 | 100.00000 | 11.15447 | | | 0.00 | 0 | 0.00 |
| ACL162 | On | 20/09/2015 | Spot Bond | | | 100.00000 | 13.54214 | 100.00000 | 13.51532 | | | 0.00 | 0 | 0.00 |
| ACL163 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 15.92839 | 100.00000 | 15.89686 | | | 0.00 | 0 | 0.00 |
| ACL164 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 32.63376 | 100.00000 | 32.55469 | | | 0.00 | 0 | 0.00 |
| ACL165 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 21.75020 | 100.00000 | 21.69751 | | | 0.00 | 0 | 0.00 |
| ACL166 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 29.98777 | 100.00000 | 29.91512 | | | 0.00 | 0 | 0.00 |
| ACL167 | On | 20/06/2019 | Spot Bond | | | 100.00000 | 12.60811 | 100.00000 | 12.58830 | | | 0.00 | 0 | 0.00 |
| ACL168 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.22877 | 100.00000 | 10.20398 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL169 | On | 20/06/2017 | | | 1.75000 | 102.45002 | 1.75000 | 102.44408 | | | 0.00 | 0 | 0.00 |
| ACL170 | On | 20/03/2015 | | | 100.00000 | 17.12764 | 100.00000 | 17.08615 | | | 0.00 | 0 | 0.00 |
| ACL171 | On | 30/11/2012 | | | 100.00000 | 81.02344 | 100.00000 | 80.85251 | | | 0.00 | 0 | 0.00 |
| ACL172 | On | 20/06/2015 | | | 100.00000 | 17.14853 | 100.00000 | 17.10699 | | | 0.00 | 0 | 0.00 |
| ACL173 | On | 20/06/2017 | | | 100.00000 | 10.14993 | 100.00000 | 10.12534 | | | 0.00 | 0 | 0.00 |
| ACL174 | On | 20/06/2019 | | | 100.00000 | 9.16786 | 100.00000 | 9.14565 | | | 0.00 | 0 | 0.00 |
| ACL175 | On | 20/06/2019 | | | 100.00000 | 8.59219 | 100.00000 | 8.57138 | | | 0.00 | 0 | 0.00 |
| ACL176 | On | 30/11/2012 | | | 100.00000 | 77.16702 | 100.00000 | 77.00422 | | | 0.00 | 0 | 0.00 |
| ACL177 | On | 20/09/2013 | | | 100.00000 | 43.05453 | 100.00000 | 42.91075 | | | 0.00 | 0 | 0.00 |
| ACL178 | On | 20/09/2014 | | | 100.00000 | 23.64258 | 100.00000 | 23.56363 | | | 0.00 | 0 | 0.00 |
| ACL179 | On | 30/11/2012 | | | 100.00000 | 80.73600 | 100.00000 | 80.56566 | | | 0.00 | 0 | 0.00 |
| ACL180 | On | 20/06/2015 | | | 100.00000 | 9.81387 | 100.00000 | 9.77054 | | | 0.00 | 0 | 0.00 |
| ACL181 | On | 20/06/2017 | | | 100.00000 | 1.74666 | 100.00000 | 1.73895 | | | 0.00 | 0 | 0.00 |
| ACL182 | On | 20/06/2017 | | | 100.00000 | 1.74666 | 100.00000 | 1.73895 | | | 0.00 | 0 | 0.00 |
| ACL183 | On | 20/06/2019 | | | 100.00000 | 0.31087 | 100.00000 | 0.30949 | | | 0.00 | 0 | 0.00 |
| ACL184 | On | 20/09/2017 | | | 100.00000 | 1.08010 | 100.00000 | 1.07390 | | | 0.00 | 0 | 0.00 |
| ADB01S | On | 14/12/2012 | | | 100.00000 | 78.33634 | 100.00000 | 78.17582 | | | 0.00 | 0 | 0.00 |
| ADB02S | On | 14/12/2012 | | | 100.00000 | 78.31386 | 100.00000 | 78.15338 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| ADB03S On | 09/04/2013 | Spot Bond | | | 100.00000 | 65.90244 | 100.00000 | 65.75659 | | | 0.00 | 0 | 0.00 |
| AER01U On | 18/11/2016 | Spot Bond | | | 100.00000 | 2.78757 | 100.00000 | 2.78082 | | | 0.00 | 0 | 0.00 |
| AHF1A1 On | 21/11/2014 | Spot Bond | | | 100.00000 | 23.88963 | 100.00000 | 23.83176 | | | 0.00 | 0 | 0.00 |
| AHF1B1 On | 21/11/2014 | Spot Bond | | | 100.00000 | 24.68764 | 100.00000 | 24.62783 | | | 0.00 | 0 | 0.00 |
| AHF1C1 On | 21/11/2014 | Spot Bond | | | 100.00000 | 25.21964 | 100.00000 | 25.15854 | | | 0.00 | 0 | 0.00 |
| AIR01 On | 15/03/2019 | Spot Bond | | | 100.00000 | 12.43148 | 100.00000 | 12.40411 | | 160,000,000,000.00 | | 1,600,000 | 8,360,000.00 |
| AIR02 On | 30/04/2023 | Spot Bond | | | 100.00000 | 14.78699 | 100.00000 | 14.75426 | | | 0.00 | 0 | 4,600,000.00 |
| AIR02U On | 05/10/2014 | Spot Bond | | | 100.00000 | 23.87595 | 100.00000 | 23.81811 | | | 0.00 | 0 | 0.00 |
| AIR03 On | 09/03/2016 | Spot Bond | | | 100.00000 | 20.30956 | 100.00000 | 20.26486 | | | 0.00 | 0 | 14,528,000.00 |
| AIR03U On | 26/10/2014 | Spot Bond | | | 100.00000 | 22.92056 | 100.00000 | 22.86503 | | | 0.00 | 0 | 0.00 |
| AIR04U On | 26/10/2029 | Spot Bond | | | 100.00000 | 14.78880 | 100.00000 | 14.75607 | | | 0.00 | 0 | 0.00 |
| AIRL01 On | 30/04/2028 | Spot Bond | | | 100.00000 | 6.00951 | 100.00000 | 5.99604 | | | 0.00 | 0 | 0.00 |
| AIRL02 On | 18/02/2014 | Spot Bond | | | 100.00000 | 33.20280 | 100.00000 | 33.12891 | | 20,000,000,000.00 | | 200,000 | 100,000.00 |
| BAW10 On | 01/10/2016 | Spot Bond | | | 100.00000 | 10.28697 | 100.00000 | 10.26205 | | | 0.00 | 0 | 0.00 |
| BAW11 On | 01/10/2018 | Spot Bond | | | 100.00000 | 13.84196 | 100.00000 | 13.81133 | | | 0.00 | 0 | 0.00 |
| BAW12 On | 17/04/2015 | Spot Bond | | | 100.00000 | 17.44276 | 100.00000 | 17.38829 | | | 0.00 | 0 | 0.00 |
| BAW13 On | 17/04/2017 | Spot Bond | | | 100.00000 | 10.54433 | 100.00000 | 10.51140 | | | 0.00 | 0 | 0.00 |
| BAW14U On | 01/01/2014 | Spot Bond | | | 100.00000 | 36.30767 | 100.00000 | 36.19431 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAW2 | On | 02/10/2015 | Spot Bond | | | 100.00000 | 22.66088 | 100.00000 | 22.61073 | | | 0.00 | 0 | 0.00 |
| BAW3 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 10.04670 | 100.00000 | 10.02236 | | | 0.00 | 0 | 0.00 |
| BAW4 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 43.57401 | 100.00000 | 43.46844 | | | 0.00 | 0 | 0.00 |
| BAW5 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 49.59279 | 100.00000 | 49.48363 | | | 0.00 | 0 | 0.00 |
| BAW6 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 22.06113 | 100.00000 | 22.00769 | | | 0.00 | 0 | 0.00 |
| BAW7 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 27.92160 | 100.00000 | 27.85980 | | | 0.00 | 0 | 0.00 |
| BAW8 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 14.77714 | 100.00000 | 14.74443 | | | 0.00 | 0 | 0.00 |
| BAW9 | On | 03/02/2014 | Spot Bond | | | 100.00000 | 38.22858 | 100.00000 | 38.13597 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 17.42905 | 100.00000 | 17.38683 | | | 0.00 | 0 | 0.00 |
| BAYA02 | On | 30/06/2013 | Spot Bond | | | 100.00000 | 62.74067 | 100.00000 | 62.58868 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 18.23160 | 100.00000 | 18.18743 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 18.19998 | 100.00000 | 18.15589 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On | 30/09/2016 | Spot Bond | | | 100.00000 | 13.80062 | 100.00000 | 13.76718 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 18.10512 | 100.00000 | 18.06125 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On | 31/12/2017 | Spot Bond | | | 100.00000 | 14.04606 | 100.00000 | 14.01203 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 17.30935 | 100.00000 | 17.26741 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 17.30935 | 100.00000 | 17.26741 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 15.33607 | 100.00000 | 15.29892 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA12 On | 31/03/2016 | Spot Bond | | | 100.00000 | 15.76650 | 100.00000 | 15.72831 | | | 0.00 | 0 | 0.00 |
| BAYA13 On | 31/03/2016 | Spot Bond | | | 100.00000 | 16.91253 | 100.00000 | 16.87156 | | | 0.00 | 0 | 0.00 |
| BAYA14 On | 30/09/2015 | Spot Bond | | | 100.00000 | 18.23160 | 100.00000 | 18.18743 | | | 0.00 | 0 | 0.00 |
| BAYA15 On | 30/06/2016 | Spot Bond | | | 100.00000 | 16.33145 | 100.00000 | 16.29188 | | | 0.00 | 0 | 0.00 |
| BAYA16 On | 30/09/2016 | Spot Bond | | | 8.00000 | 100.97331 | 8.00000 | 100.95158 | | | 0.00 | 0 | 0.00 |
| BAYA17 On | 30/09/2016 | Spot Bond | | | 100.00000 | 13.47356 | 100.00000 | 13.44092 | | | 0.00 | 0 | 0.00 |
| BAYA18 On | 31/12/2016 | Spot Bond | | | 100.00000 | 13.47356 | 100.00000 | 13.44092 | | | 0.00 | 0 | 0.00 |
| BAYA19 On | 31/12/2016 | Spot Bond | | | 100.00000 | 13.47356 | 100.00000 | 13.44092 | | | 0.00 | 0 | 0.00 |
| BAYA20 On | 30/09/2014 | Spot Bond | | | 100.00000 | 24.14795 | 100.00000 | 24.08945 | | | 0.00 | 0 | 0.00 |
| BAYA21 On | 31/03/2013 | Spot Bond | | | 100.00000 | 61.10784 | 100.00000 | 60.95980 | | | 0.00 | 0 | 0.00 |
| BAYA22 On | 30/09/2015 | Spot Bond | | | 100.00000 | 16.03926 | 100.00000 | 16.00040 | | | 0.00 | 0 | 0.00 |
| BAYA23 On | 30/06/2017 | Spot Bond | | | 100.00000 | 15.50840 | 100.00000 | 15.45891 | | | 0.00 | 0 | 1,000,000.00 |
| BAYA24 On | 30/06/2017 | Spot Bond | | | 100.00000 | 16.26653 | 100.00000 | 16.21462 | | | 0.00 | 0 | 0.00 |
| BAYB02 On | 31/03/2016 | Spot Bond | | | 100.00000 | 20.65730 | 100.00000 | 20.60726 | | | 0.00 | 0 | 0.00 |
| BAYB03 On | 31/12/2016 | Spot Bond | | | 100.00000 | 19.25713 | 100.00000 | 19.21048 | | | 0.00 | 0 | 0.00 |
| BAYB04 On | 31/03/2017 | Spot Bond | | | 100.00000 | 17.24971 | 100.00000 | 17.20792 | | | 0.00 | 0 | 0.00 |
| BAYC1UOn | 31/12/2016 | Spot Bond | | | 100.00000 | 4.80346 | 100.00000 | 4.79437 | | | 0.00 | 0 | 0.00 |
| BAYD1UOn | 30/06/2035 | Spot Bond | | | 100.00000 | 20.84544 | 100.00000 | 20.79493 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYD2UOn | 30/06/2035 | Spot Bond | | | | 100.00000 | 18.97168 | 100.00000 | 18.92573 | | | 0.00 | 0 | 0.00 |
| BAYD3UOn | 30/06/2035 | Spot Bond | | | | 100.00000 | 11.71092 | 100.00000 | 11.68254 | | | 0.00 | 0 | 0.00 |
| BAYD4UOn | 30/06/2035 | Spot Bond | | | | 100.00000 | 11.71092 | 100.00000 | 11.68254 | | | 0.00 | 0 | 0.00 |
| BAYD5UOn | 30/06/2035 | Spot Bond | | | | 100.00000 | 14.15906 | 100.00000 | 14.12476 | | | 0.00 | 0 | 0.00 |
| BAYD6UOn | 30/06/2035 | Spot Bond | | | | 100.00000 | 12.26858 | 100.00000 | 12.23886 | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | | | | 100.00000 | 25.21015 | 100.00000 | 25.14907 | | | 0.00 | 0 | 0.00 |
| BCP2 | On 30/09/2015 | Spot Bond | | | | 100.00000 | 17.57285 | 100.00000 | 17.53027 | | | 0.00 | 0 | 0.00 |
| BCP59UOn | 17/08/2012 | Spot Bond | | | | 100.00000 | 99.18478 | 100.00000 | 98.91599 | | | 0.00 | 0 | 0.00 |
| BCP60UOn | 07/09/2012 | Spot Bond | | | | 100.00000 | 93.83033 | 100.00000 | 93.58974 | | | 0.00 | 0 | 0.00 |
| BCP61UOn | 24/10/2012 | Spot Bond | | | | 100.00000 | 83.71560 | 100.00000 | 83.52403 | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | | | | 100.00000 | 3.77522 | 100.00000 | 3.76691 | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | | | | 100.00000 | 8.95125 | 100.00000 | 8.93427 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | | | | 100.00000 | 9.99508 | 100.00000 | 9.97612 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | | | | 100.00000 | 10.54661 | 100.00000 | 10.52326 | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | | | | 100.00000 | 27.81018 | 100.00000 | 28.14276 | | | 0.00 | 0 | 0.00 |
| BD310B | On 03/07/2013 | Spot Bond | | | | 100.00000 | 61.02682 | 100.00000 | 60.87899 | | | 0.00 | 0 | 0.00 |
| BD310C | On 18/02/2014 | Spot Bond | | | | 100.00000 | 33.28401 | 100.00000 | 33.20339 | | | 0.00 | 0 | 0.00 |
| BD311A | On 08/02/2014 | Spot Bond | | | | 100.00000 | 36.71039 | 100.00000 | 36.96513 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BD311B On 04/07/2013 Spot Bond | | | 100.00000 | 61.67135 | 100.00000 | 61.52195 | | | 0.00 | 0 | 0.00 |
| BD311C On 31/10/2013 Spot Bond | | | 100.00000 | 38.14608 | 100.00000 | 38.05367 | | | 0.00 | 0 | 0.00 |
| BD311D On 31/03/2013 Spot Bond | | | 100.00000 | 61.23302 | 100.00000 | 61.08469 | | | 0.00 | 0 | 0.00 |
| BD311E On 07/12/2023 Spot Bond | | | 100.00000 | 8.93804 | 100.00000 | 8.91639 | | | 0.00 | 0 | 0.00 |
| BD311F On 20/09/2014 Spot Bond | | | 100.00000 | 22.45545 | 100.00000 | 22.40105 | | | 0.00 | 0 | 0.00 |
| BD32AU On 08/05/2014 Spot Bond | | | 100.00000 | 20.94041 | 100.00000 | 20.87503 | | | 0.00 | 0 | 0.00 |
| BEER01 On 19/07/2013 Spot Bond | | | 100.00000 | 52.91012 | 100.00000 | 52.79365 | | | 0.00 | 0 | 0.00 |
| BG22A1 On 21/07/2016 Spot Bond | | | 100.00000 | 10.35096 | 100.00000 | 10.32588 | | | 0.00 | 0 | 0.00 |
| BG22A2 On 21/07/2016 Spot Bond | | | 100.00000 | 10.40209 | 100.00000 | 10.37689 | | | 0.00 | 0 | 0.00 |
| BG22A3 On 21/07/2016 Spot Bond | | | 100.00000 | 10.55548 | 100.00000 | 10.52992 | | | 0.00 | 0 | 0.00 |
| BG22B1 On 21/07/2016 Spot Bond | | | 100.00000 | 11.06681 | 100.00000 | 11.04000 | | | 0.00 | 0 | 0.00 |
| BG22C1 On 21/07/2016 Spot Bond | | | 100.00000 | 11.57814 | 100.00000 | 11.55009 | | | 0.00 | 0 | 0.00 |
| BG22D1 On 21/07/2016 Spot Bond | | | 100.00000 | 13.00984 | 100.00000 | 12.97832 | | | 0.00 | 0 | 0.00 |
| BG22YU On 21/07/2016 Spot Bond | | | 100.00000 | 3.72933 | 100.00000 | 3.72029 | | | 0.00 | 0 | 0.00 |
| BG32A1 On 30/10/2016 Spot Bond | | | 100.00000 | 8.64551 | 100.00000 | 8.62457 | | | 0.00 | 0 | 0.00 |
| BG32A2 On 30/10/2016 Spot Bond | | | 100.00000 | 9.00031 | 100.00000 | 8.97850 | | | 0.00 | 0 | 0.00 |
| BG32A3 On 30/10/2016 Spot Bond | | | 100.00000 | 9.15236 | 100.00000 | 9.13020 | | | 0.00 | 0 | 0.00 |
| BG32A4 On 30/10/2016 Spot Bond | | | 100.00000 | 9.20304 | 100.00000 | 9.18075 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-------------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| BG32B | On | 30/10/2016 | Spot Bond | | | 100.00000 | 9.81127 | 100.00000 | 9.78750 | | | 0.00 | 0 | 0.00 |
| BG32C | On | 30/10/2016 | Spot Bond | | | 100.00000 | 10.62223 | 100.00000 | 10.59649 | | | 0.00 | 0 | 0.00 |
| BG32DU | On | 30/10/2016 | Spot Bond | | | 100.00000 | 2.33523 | 100.00000 | 2.32958 | | | 0.00 | 0 | 0.00 |
| BG32YU | On | 30/10/2016 | Spot Bond | | | 100.00000 | 2.33523 | 100.00000 | 2.32958 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On | 15/03/2017 | Spot Bond | | | 100.00000 | 9.35609 | 100.00000 | 9.33342 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On | 15/03/2017 | Spot Bond | | | 100.00000 | 9.98308 | 100.00000 | 9.95889 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On | 15/03/2017 | Spot Bond | | | 100.00000 | 10.15408 | 100.00000 | 10.12947 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On | 15/03/2017 | Spot Bond | | | 8.00000 | 106.61546 | 8.00000 | 106.59184 | | | 0.00 | 0 | 0.00 |
| BG42B | On | 15/03/2017 | Spot Bond | | | 100.00000 | 10.66706 | 100.00000 | 10.64122 | | | 0.00 | 0 | 0.00 |
| BG42C | On | 15/06/2017 | Spot Bond | | | 100.00000 | 11.57905 | 100.00000 | 11.55099 | | | 0.00 | 0 | 0.00 |
| BG42DU | On | 15/03/2017 | Spot Bond | | | 100.00000 | 1.66691 | 100.00000 | 1.66287 | | | 0.00 | 0 | 0.00 |
| BG42YU | On | 15/03/2017 | Spot Bond | | | 100.00000 | 1.66691 | 100.00000 | 1.66287 | | | 0.00 | 0 | 0.00 |
| BID01 | On | 06/08/2014 | Spot Bond | | | 100.00000 | 28.42699 | 100.00000 | 28.36441 | | 180,000,000,000.00 | 1,800,000 | 4,798,000.00 | |
| BIDC14 | On | 26/10/2012 | Spot Bond | | | 100.00000 | 83.33333 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| BIDC21 | On | 17/10/2012 | Spot Bond | | | 1,000.00000 | 36.31841 | 1,000.00000 | 35.96059 | | | 0.00 | 0 | 0.00 |
| BIDC23 | On | 26/10/2012 | Spot Bond | | | 100.00000 | 83.33333 | 100.00000 | 83.14351 | | | 0.00 | 0 | 0.00 |
| BIDC24 | On | 27/11/2012 | Spot Bond | | | 100.00000 | 77.65957 | 100.00000 | 77.49469 | | | 0.00 | 0 | 0.00 |
| BIDC25 | On | 25/01/2013 | Spot Bond | | | 100.00000 | 68.99811 | 100.00000 | 68.86792 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| BIDC26 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 51.15250 | 100.00000 | 51.05545 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On | 21/11/2015 | Spot Bond | | | 100.00000 | 13.86979 | 100.00000 | 13.83620 | | | 0.00 | 0 | 0.00 |
| BLG1A5 | On | 21/11/2032 | Spot Bond | | | 100.00000 | 7.77315 | 100.00000 | 7.75432 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On | 21/11/2032 | Spot Bond | | | 100.00000 | 8.81776 | 100.00000 | 8.79640 | | | 0.00 | 0 | 0.00 |
| BLG1B | On | 21/11/2015 | Spot Bond | | | 100.00000 | 13.89303 | 100.00000 | 13.85936 | | | 0.00 | 0 | 0.00 |
| BLG1C | On | 21/11/2015 | Spot Bond | | | 100.00000 | 14.27629 | 100.00000 | 14.24170 | | | 0.00 | 0 | 0.00 |
| BLG1D | On | 21/11/2015 | Spot Bond | | | 100.00000 | 14.97312 | 100.00000 | 14.93685 | | | 0.00 | 0 | 0.00 |
| BLG1E | On | 21/11/2015 | Spot Bond | | | 100.00000 | 17.87660 | 100.00000 | 17.83329 | | | 0.00 | 0 | 0.00 |
| BLG1F | On | 21/11/2032 | Spot Bond | | | 100.00000 | 16.68308 | 100.00000 | 16.64267 | | | 0.00 | 0 | 0.00 |
| BMWFO3 | On | 15/06/2013 | Spot Bond | | | 100.00000 | 63.19703 | 100.00000 | 63.04393 | | | 0.00 | 0 | 0.00 |
| BSR05 | On | 01/07/2013 | Spot Bond | | | 100.00000 | 61.07925 | 100.00000 | 60.93129 | | | 0.00 | 0 | 0.00 |
| BSR08 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 78.42367 | 100.00000 | 78.26063 | | | 0.00 | 0 | 0.00 |
| BSR09 | On | 20/12/2013 | Spot Bond | | | 100.00000 | 43.74852 | 100.00000 | 43.61193 | | | 0.00 | 0 | 0.00 |
| BUS01U | On | 30/09/2016 | Spot Bond | | | 100.00000 | 7.68999 | 100.00000 | 7.67136 | | | 0.00 | 0 | 0.00 |
| CBL05 | On | 02/11/2012 | Spot Bond | | | 100.00000 | 83.82184 | 100.00000 | 83.63390 | | 20,000,000,000.00 | 0.00 | 200,000 | 100,000.00 |
| CBL06 | On | 02/11/2014 | Spot Bond | | | 100.00000 | 30.75596 | 100.00000 | 30.68826 | | | 0.00 | 0 | 4,665,000.00 |
| CBL08 | On | 02/11/2016 | Spot Bond | | | 100.00000 | 20.54161 | 100.00000 | 20.49639 | | | 0.00 | 0 | 67,000.00 |
| CBL09 | On | 29/01/2017 | Spot Bond | | | 100.00000 | 12.68035 | 100.00000 | 12.64963 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| CBL10 | On | 06/05/2014 | Spot Bond | | | 100.00000 | 27.24439 | 100.00000 | 27.17839 | | | 0.00 | 0 | 0.00 |
| CBL11 | On | 06/05/2016 | Spot Bond | | | 100.00000 | 17.46555 | 100.00000 | 17.42711 | | | 0.00 | 0 | 147,000.00 |
| CBL12 | On | 06/09/2018 | Spot Bond | | | 8.00000 | 120.64630 | 8.00000 | 120.62058 | | | 0.00 | 0 | 0.00 |
| CBL13 | On | 01/02/2019 | Spot Bond | | | 100.00000 | 12.02838 | 100.00000 | 11.99923 | | | 0.00 | 0 | 0.00 |
| CBL14 | On | 01/02/2019 | Spot Bond | | | 8.00000 | 118.05120 | 8.00000 | 118.02604 | | | 0.00 | 0 | 0.00 |
| CBL15 | On | 18/05/2015 | Spot Bond | | | 100.00000 | 16.93753 | 100.00000 | 16.88465 | | | 0.00 | 0 | 0.00 |
| CBL16 | On | 18/05/2017 | Spot Bond | | | 100.00000 | 13.36666 | 100.00000 | 13.33723 | | 140,000,000,000.00 | 1,400,000 | 5,864,000.00 | |
| CCT01 | On | 23/06/2023 | Spot Bond | | | 100.00000 | 14.11808 | 100.00000 | 14.08684 | | | 0.00 | 0 | 0.00 |
| CCT02 | On | 12/06/2024 | Spot Bond | | | 100.00000 | 13.36094 | 100.00000 | 13.33137 | | | 0.00 | 0 | 1,000,000.00 |
| CCT03 | On | 15/03/2025 | Spot Bond | | | 100.00000 | 15.60350 | 100.00000 | 15.56916 | | | 0.00 | 0 | 24,000,000.00 |
| CGR10 | On | 08/12/2016 | Spot Bond | | | 100.00000 | 15.15501 | 100.00000 | 15.11830 | | | 0.00 | 0 | 0.00 |
| CGR11 | On | 28/03/2016 | Spot Bond | | | 12.05000 | 101.01100 | 12.05000 | 100.98939 | | | 0.00 | 0 | 0.00 |
| CGR6 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 70.67671 | 100.00000 | 70.50550 | | | 0.00 | 0 | 0.00 |
| CGR7 | On | 22/07/2014 | Spot Bond | | | 100.00000 | 33.10047 | 100.00000 | 33.02028 | | | 0.00 | 0 | 0.00 |
| CGR8 | On | 22/07/2015 | Spot Bond | | | 100.00000 | 23.65340 | 100.00000 | 23.59610 | | | 0.00 | 0 | 0.00 |
| CGR9 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 99.72900 | 100.00000 | 99.45946 | | | 0.00 | 0 | 0.00 |
| CIG01 | On | 06/06/2015 | Spot Bond | | | 100.00000 | 19.31570 | 100.00000 | 19.25541 | | | 0.00 | 0 | 0.00 |
| CLN100 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 92.27941 | 100.00000 | 92.05212 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN103 | On | 20/03/2013 | | | 100.00000 | 64.78013 | 100.00000 | 64.62319 | | | 0.00 | 0 | 0.00 |
| CLN104 | On | 15/06/2014 | | | 100.00000 | 35.12974 | 100.00000 | 35.04464 | | | 0.00 | 0 | 0.00 |
| CLN108 | On | 20/06/2013 | | | 100.00000 | 62.71685 | 100.00000 | 62.56492 | | | 0.00 | 0 | 0.00 |
| CLN110 | On | 31/03/2013 | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| CLN111 | On | 31/03/2013 | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| CLN112 | On | 31/03/2013 | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| CLN113 | On | 31/03/2013 | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| CLN114 | On | 20/06/2013 | | | 100.00000 | 62.71685 | 100.00000 | 62.56492 | | | 0.00 | 0 | 0.00 |
| CLN115 | On | 20/06/2013 | | | 100.00000 | 62.71685 | 100.00000 | 62.56492 | | | 0.00 | 0 | 0.00 |
| CLN116 | On | 31/08/2013 | | | 100.00000 | 46.22077 | 100.00000 | 46.10880 | | | 0.00 | 0 | 0.00 |
| CLN117 | On | 20/06/2013 | | | 100.00000 | 62.74474 | 100.00000 | 62.59273 | | | 0.00 | 0 | 0.00 |
| CLN118 | On | 20/06/2013 | | | 100.00000 | 62.46591 | 100.00000 | 62.31459 | | | 0.00 | 0 | 0.00 |
| CLN120 | On | 20/06/2013 | | | 100.00000 | 62.24286 | 100.00000 | 62.09207 | | | 0.00 | 0 | 0.00 |
| CLN123 | On | 23/05/2013 | | | 100.00000 | 67.15396 | 100.00000 | 66.99128 | | | 0.00 | 0 | 0.00 |
| CLN126 | On | 20/08/2015 | | | 100.00000 | 21.92491 | 100.00000 | 21.87180 | | | 0.00 | 0 | 0.00 |
| CLN127 | On | 01/07/2013 | | | 100.00000 | 61.09554 | 100.00000 | 60.94753 | | | 0.00 | 0 | 0.00 |
| CLN130 | On | 20/08/2015 | | | 100.00000 | 21.76192 | 100.00000 | 21.70920 | | | 0.00 | 0 | 0.00 |
| CLN132 | On | 20/09/2013 | | | 100.00000 | 42.89894 | 100.00000 | 42.79502 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN133 On | 20/09/2013 | Spot Bond | | | 100.00000 | 42.63005 | 100.00000 | 42.52678 | | | 0.00 | 0 | 0.00 |
| CLN134 On | 20/08/2015 | Spot Bond | | | 100.00000 | 22.62344 | 100.00000 | 22.56864 | | | 0.00 | 0 | 0.00 |
| CLN135 On | 22/08/2013 | Spot Bond | | | 100.00000 | 46.37536 | 100.00000 | 46.26301 | | | 0.00 | 0 | 0.00 |
| CLN136 On | 22/08/2013 | Spot Bond | | | 100.00000 | 46.10337 | 100.00000 | 45.99167 | | | 0.00 | 0 | 0.00 |
| CLN138 On | 31/08/2013 | Spot Bond | | | 100.00000 | 46.94658 | 100.00000 | 46.83285 | | | 0.00 | 0 | 0.00 |
| CLN140 On | 20/06/2013 | Spot Bond | | | 100.00000 | 62.80049 | 100.00000 | 62.64836 | | | 0.00 | 0 | 0.00 |
| CLN141 On | 20/06/2013 | Spot Bond | | | 100.00000 | 62.60532 | 100.00000 | 62.45366 | | | 0.00 | 0 | 0.00 |
| CLN143 On | 20/09/2013 | Spot Bond | | | 100.00000 | 43.16784 | 100.00000 | 43.06326 | | | 0.00 | 0 | 0.00 |
| CLN145 On | 20/09/2013 | Spot Bond | | | 100.00000 | 54.75061 | 100.00000 | 54.63010 | | | 0.00 | 0 | 0.00 |
| CLN147 On | 19/04/2013 | Spot Bond | | | 13.64000 | 104.30829 | 13.64000 | 104.27070 | | | 0.00 | 0 | 0.00 |
| CLN149 On | 20/09/2013 | Spot Bond | | | 100.00000 | 50.82979 | 100.00000 | 50.71791 | | | 0.00 | 0 | 0.00 |
| CLN152 On | 20/08/2013 | Spot Bond | | | 100.00000 | 48.46446 | 100.00000 | 48.34705 | | | 0.00 | 0 | 0.00 |
| CLN153 On | 25/11/2012 | Spot Bond | | | 100.00000 | 98.91214 | 100.00000 | 98.65185 | | | 0.00 | 0 | 0.00 |
| CLN154 On | 20/03/2014 | Spot Bond | | | 100.00000 | 32.63376 | 100.00000 | 32.55469 | | | 0.00 | 0 | 0.00 |
| CLN156 On | 20/12/2013 | Spot Bond | | | 100.00000 | 44.43548 | 100.00000 | 44.32783 | | | 0.00 | 0 | 0.00 |
| CLN157 On | 20/12/2013 | Spot Bond | | | 100.00000 | 44.43548 | 100.00000 | 44.32783 | | | 0.00 | 0 | 0.00 |
| CLN158 On | 19/04/2013 | Spot Bond | | | 100.00000 | 58.47000 | 100.00000 | 58.32835 | | | 0.00 | 0 | 0.00 |
| CLN159 On | 14/02/2015 | Spot Bond | | | 100.00000 | 20.48223 | 100.00000 | 20.00694 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN161 | On | 18/08/2012 | | | 100.00000 | 101.51253 | 100.00000 | 101.23817 | | | 0.00 | 0 | 0.00 |
| CLN162 | On | 20/09/2015 | | | 100.00000 | 14.81861 | 100.00000 | 14.78272 | | | 0.00 | 0 | 0.00 |
| CLN163 | On | 20/09/2015 | | | 100.00000 | 14.61343 | 100.00000 | 14.57804 | | | 0.00 | 0 | 0.00 |
| CLN164 | On | 30/04/2014 | | | 100.00000 | 31.77256 | 100.00000 | 31.69558 | | | 0.00 | 0 | 0.00 |
| CLN165 | On | 30/04/2014 | | | 100.00000 | 31.77256 | 100.00000 | 31.69558 | | | 0.00 | 0 | 0.00 |
| CLN166 | On | 30/04/2014 | | | 100.00000 | 31.77256 | 100.00000 | 31.69558 | | | 0.00 | 0 | 0.00 |
| CLN167 | On | 30/04/2014 | | | 100.00000 | 31.77256 | 100.00000 | 31.69558 | | | 0.00 | 0 | 0.00 |
| CLN168 | On | 30/04/2014 | | | 100.00000 | 31.77256 | 100.00000 | 31.69558 | | | 0.00 | 0 | 0.00 |
| CLN169 | On | 30/04/2014 | | | 100.00000 | 31.77256 | 100.00000 | 31.69558 | | | 0.00 | 0 | 0.00 |
| CLN170 | On | 20/12/2015 | | | 100.00000 | 14.70522 | 100.00000 | 14.66960 | | | 0.00 | 0 | 0.00 |
| CLN172 | On | 30/04/2014 | | | 100.00000 | 31.77256 | 100.00000 | 31.69558 | | | 0.00 | 0 | 0.00 |
| CLN173 | On | 25/11/2012 | | | 100.00000 | 98.62084 | 100.00000 | 98.36131 | | | 0.00 | 0 | 0.00 |
| CLN174 | On | 31/03/2013 | | | 100.00000 | 60.85203 | 100.00000 | 60.70461 | | | 0.00 | 0 | 0.00 |
| CLN175 | On | 31/03/2013 | | | 100.00000 | 61.22213 | 100.00000 | 61.07383 | | | 0.00 | 0 | 0.00 |
| CLN176 | On | 31/03/2013 | | | 100.00000 | 60.98265 | 100.00000 | 60.83492 | | | 0.00 | 0 | 0.00 |
| CLN177 | On | 31/03/2013 | | | 100.00000 | 60.98265 | 100.00000 | 60.83492 | | | 0.00 | 0 | 0.00 |
| CLN178 | On | 15/04/2014 | | | 100.00000 | 29.92755 | 100.00000 | 29.85506 | | | 0.00 | 0 | 0.00 |
| CLN179 | On | 20/03/2016 | | | 100.00000 | 12.01370 | 100.00000 | 11.98459 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN180 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66728 | 100.00000 | 66.66727 | | | 0.00 | 0 | 0.00 |
| CLN181 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.66728 | 100.00000 | 66.66727 | | | 0.00 | 0 | 0.00 |
| CLN183 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.77719 | 100.00000 | 14.74139 | | | 0.00 | 0 | 0.00 |
| CLN184 On | 01/07/2021 | Spot Bond | | | 100.00000 | 11.20637 | 100.00000 | 11.18170 | | | 0.00 | 0 | 0.00 |
| CLN185 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.77719 | 100.00000 | 14.74139 | | | 0.00 | 0 | 0.00 |
| CLN186 On | 06/07/2016 | Spot Bond | | | 100.00000 | 11.49807 | 100.00000 | 11.47022 | | | 0.00 | 0 | 0.00 |
| CLN187 On | 15/06/2014 | Spot Bond | | | 100.00000 | 37.32354 | 100.00000 | 37.23313 | | | 0.00 | 0 | 0.00 |
| CLN188 On | 20/06/2014 | Spot Bond | | | 100.00000 | 38.95520 | 100.00000 | 38.86083 | | | 0.00 | 0 | 0.00 |
| CLN189 On | 18/08/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| CLN190 On | 18/08/2012 | Spot Bond | | | 100.00000 | 98.91598 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| CLN191 On | 23/08/2016 | Spot Bond | | | 2.76000 | 99.93225 | 2.76000 | 99.92472 | | | 0.00 | 0 | 0.00 |
| CLN192 On | 24/08/2016 | Spot Bond | | | 100.00000 | 11.97208 | 100.00000 | 14.31032 | | | 0.00 | 0 | 0.00 |
| CLN193 On | 29/08/2021 | Spot Bond | | | 2.76000 | 107.05442 | 2.76000 | 107.04358 | | | 0.00 | 0 | 0.00 |
| CLN194 On | 31/08/2016 | Spot Bond | | | 8.25000 | 103.73895 | 8.25000 | 103.71629 | | | 0.00 | 0 | 0.00 |
| CLN195 On | 15/06/2014 | Spot Bond | | | 100.00000 | 38.96889 | 100.00000 | 38.87449 | | | 0.00 | 0 | 0.00 |
| CLN196 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.77719 | 100.00000 | 14.74139 | | | 0.00 | 0 | 0.00 |
| CLN197 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.77719 | 100.00000 | 14.74139 | | | 0.00 | 0 | 0.00 |
| CLN198 On | 13/09/2021 | Spot Bond | | | 100.00000 | 4.87478 | 100.00000 | 4.86391 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN199 On | 13/09/2016 | Spot Bond | | | 2.40000 | 111.54933 | 2.40000 | 111.53918 | | | 0.00 | 0 | 0.00 |
| CLN200 On | 20/12/2016 | Spot Bond | | | 100.00000 | 15.01627 | 100.00000 | 14.97989 | | | 0.00 | 0 | 0.00 |
| CLN205 On | 24/03/2013 | Spot Bond | | | 100.00000 | 62.24111 | 100.00000 | 62.09032 | | | 0.00 | 0 | 0.00 |
| CLN209 On | 20/03/2013 | Spot Bond | | | 100.00000 | 62.57744 | 100.00000 | 62.42585 | | | 0.00 | 0 | 0.00 |
| CLN210 On | 20/06/2013 | Spot Bond | | | 100.00000 | 63.37487 | 100.00000 | 63.22134 | | | 0.00 | 0 | 0.00 |
| CLN211 On | 20/12/2013 | Spot Bond | | | 100.00000 | 45.51873 | 100.00000 | 45.40846 | | | 0.00 | 0 | 0.00 |
| CLN213 On | 12/10/2014 | Spot Bond | | | 100.00000 | 20.89469 | 100.00000 | 20.84407 | | | 0.00 | 0 | 0.00 |
| CLN214 On | 12/10/2014 | Spot Bond | | | 100.00000 | 20.97910 | 100.00000 | 20.92828 | | | 0.00 | 0 | 0.00 |
| CLN215 On | 17/10/2016 | Spot Bond | | | 8.52000 | 102.74991 | 8.52000 | 102.72649 | | | 0.00 | 0 | 0.00 |
| CLN216 On | 11/10/2014 | Spot Bond | | | 100.00000 | 21.18989 | 100.00000 | 21.13855 | | | 0.00 | 0 | 0.00 |
| CLN217 On | 11/10/2014 | Spot Bond | | | 100.00000 | 21.09587 | 100.00000 | 21.04476 | | | 0.00 | 0 | 0.00 |
| CLN219 On | 20/10/2016 | Spot Bond | | | 100.00000 | 9.58479 | 100.00000 | 9.56156 | | | 0.00 | 0 | 0.00 |
| CLN220 On | 20/10/2016 | Spot Bond | | | 100.00000 | 9.58479 | 100.00000 | 9.56156 | | | 0.00 | 0 | 0.00 |
| CLN221 On | 20/10/2016 | Spot Bond | | | 8.64500 | 102.71868 | 8.64500 | 102.69493 | | | 0.00 | 0 | 0.00 |
| CLN222 On | 20/10/2016 | Spot Bond | | | 8.64500 | 102.71868 | 8.64500 | 102.69493 | | | 0.00 | 0 | 0.00 |
| CLN223 On | 15/06/2014 | Spot Bond | | | 100.00000 | 38.51185 | 100.00000 | 38.41856 | | | 0.00 | 0 | 0.00 |
| CLN224 On | 15/06/2014 | Spot Bond | | | 100.00000 | 40.34002 | 100.00000 | 40.24229 | | | 0.00 | 0 | 0.00 |
| CLN225 On | 09/12/2016 | Spot Bond | | | 100.00000 | 12.79630 | 100.00000 | 12.76798 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN226 On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.50896 | 100.00000 | 11.48108 | | | 0.00 | 0 | 0.00 |
| CLN227 On | 20/12/2016 | Spot Bond | | | 100.00000 | 12.46956 | 100.00000 | 12.43935 | | | 0.00 | 0 | 0.00 |
| CLN228 On | 14/06/2013 | Spot Bond | | | 100.00000 | 62.97140 | 100.00000 | 62.81885 | | | 0.00 | 0 | 0.00 |
| CLN229 On | 14/06/2013 | Spot Bond | | | 100.00000 | 62.99404 | 100.00000 | 62.84143 | | | 0.00 | 0 | 0.00 |
| CLN230 On | 17/01/2015 | Spot Bond | | | 100.00000 | 20.71232 | 100.00000 | 20.66214 | | | 0.00 | 0 | 0.00 |
| CLN231 On | 17/01/2015 | Spot Bond | | | 100.00000 | 20.71232 | 100.00000 | 20.66214 | | | 0.00 | 0 | 0.00 |
| CLN232 On | 20/06/2014 | Spot Bond | | | 100.00000 | 37.03457 | 100.00000 | 36.96125 | | | 0.00 | 0 | 0.00 |
| CLN233 On | 02/02/2013 | Spot Bond | | | 100.00000 | 83.36987 | 100.00000 | 83.18419 | | | 0.00 | 0 | 0.00 |
| CLN234 On | 19/04/2013 | Spot Bond | | | 100.00000 | 58.83383 | 100.00000 | 58.69130 | | | 0.00 | 0 | 0.00 |
| CLN235 On | 19/04/2013 | Spot Bond | | | 100.00000 | 58.83383 | 100.00000 | 58.69130 | | | 0.00 | 0 | 0.00 |
| CLN236 On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.09831 | 100.00000 | 14.07040 | | | 0.00 | 0 | 0.00 |
| CLN237 On | 14/02/2017 | Spot Bond | | | 100.00000 | 9.19192 | 100.00000 | 8.75229 | | | 0.00 | 0 | 0.00 |
| CLN238 On | 15/02/2013 | Spot Bond | | | 100.00000 | 66.16133 | 100.00000 | 66.00106 | | | 0.00 | 0 | 0.00 |
| CLN239 On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.67300 | 100.00000 | 9.65385 | | | 0.00 | 0 | 0.00 |
| CLN240 On | 24/02/2015 | Spot Bond | | | 100.00000 | 16.64847 | 100.00000 | 18.33154 | | | 0.00 | 0 | 0.00 |
| CLN241 On | 24/02/2017 | Spot Bond | | | 100.00000 | 8.99460 | 100.00000 | 10.81062 | | | 0.00 | 0 | 0.00 |
| CLN242 On | 24/02/2019 | Spot Bond | | | 9.35000 | 99.74927 | 9.35000 | 104.38634 | | | 0.00 | 0 | 0.00 |
| CLN243 On | 24/02/2019 | Spot Bond | | | 9.35000 | 99.74927 | 9.35000 | 104.38634 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN244 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 18.33154 | 100.00000 | 18.28713 | | | 0.00 | 0 | 0.00 |
| CLN245 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 18.35379 | 100.00000 | 18.30932 | | | 0.00 | 0 | 0.00 |
| CLN246 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 13.06803 | 100.00000 | 15.90871 | | | 0.00 | 0 | 0.00 |
| CLN247 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 13.02011 | 100.00000 | 15.84873 | | | 0.00 | 0 | 0.00 |
| CLN248 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 17.22504 | 100.00000 | 17.18331 | | | 0.00 | 0 | 0.00 |
| CLN249 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 12.79966 | 100.00000 | 15.57283 | | | 0.00 | 0 | 0.00 |
| CLN250 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.80298 | 100.00000 | 16.76227 | | | 0.00 | 0 | 0.00 |
| CLN251 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.80298 | 100.00000 | 16.76227 | | | 0.00 | 0 | 0.00 |
| CLN252 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.80298 | 100.00000 | 16.76227 | | | 0.00 | 0 | 0.00 |
| CLN253 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.80298 | 100.00000 | 16.76227 | | | 0.00 | 0 | 0.00 |
| CLN254 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.80298 | 100.00000 | 16.76227 | | | 0.00 | 0 | 0.00 |
| CLN255 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.98828 | 100.00000 | 16.94713 | | | 0.00 | 0 | 0.00 |
| CLN256 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.84235 | 100.00000 | 9.81850 | | | 0.00 | 0 | 0.00 |
| CLN257 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.84235 | 100.00000 | 9.81850 | | | 0.00 | 0 | 0.00 |
| CLN258 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.84235 | 100.00000 | 9.81850 | | | 0.00 | 0 | 0.00 |
| CLN259 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.84235 | 100.00000 | 9.81850 | | | 0.00 | 0 | 0.00 |
| CLN260 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.84235 | 100.00000 | 9.81850 | | | 0.00 | 0 | 0.00 |
| CLN261 | On | 26/03/2017 | Spot Bond | | | 100.00000 | 9.89784 | 100.00000 | 9.87386 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN262 On | 26/03/2019 | Spot Bond | | | 9.65000 | 103.67698 | 9.65000 | 103.65043 | | | 0.00 | 0 | 0.00 |
| CLN263 On | 20/06/2014 | Spot Bond | | | 100.00000 | 32.41701 | 100.00000 | 32.33849 | | | 0.00 | 0 | 0.00 |
| CLN264 On | 18/08/2014 | Spot Bond | | | 100.00000 | 22.26095 | 100.00000 | 22.20702 | | | 0.00 | 0 | 0.00 |
| CLN265 On | 02/04/2013 | Spot Bond | | | 100.00000 | 60.88315 | 100.00000 | 60.69307 | | | 0.00 | 0 | 0.00 |
| CLN266 On | 16/03/2014 | Spot Bond | | | 100.00000 | 30.21629 | 100.00000 | 30.14310 | | | 0.00 | 0 | 0.00 |
| CLN267 On | 16/03/2014 | Spot Bond | | | 100.00000 | 30.21629 | 100.00000 | 30.14310 | | | 0.00 | 0 | 0.00 |
| CLN268 On | 30/04/2017 | Spot Bond | | | 100.00000 | 9.91414 | 100.00000 | 9.88318 | | | 0.00 | 0 | 0.00 |
| CLN269 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.95192 | 100.00000 | 11.92296 | | | 0.00 | 0 | 0.00 |
| CLN270 On | 24/02/2017 | Spot Bond | | | 100.00000 | 12.30127 | 100.00000 | 14.94907 | | | 0.00 | 0 | 0.00 |
| CLN271 On | 20/06/2017 | Spot Bond | | | 100.00000 | 13.64127 | 100.00000 | 13.60823 | | | 0.00 | 0 | 0.00 |
| CLN272 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.03730 | 100.00000 | 10.01299 | | | 0.00 | 0 | 0.00 |
| CLN273 On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.98099 | 100.00000 | 9.95681 | | | 0.00 | 0 | 0.00 |
| CLN274 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.03730 | 100.00000 | 10.01299 | | | 0.00 | 0 | 0.00 |
| CLN275 On | 22/05/2017 | Spot Bond | | | 100.00000 | 7.90224 | 100.00000 | 7.87757 | | | 0.00 | 0 | 0.00 |
| CLN276 On | 24/05/2017 | Spot Bond | | | 100.00000 | 9.02475 | 100.00000 | 11.38965 | | | 0.00 | 0 | 0.00 |
| CLN277 On | 25/05/2017 | Spot Bond | | | 100.00000 | 11.38965 | 100.00000 | 11.35410 | | | 0.00 | 0 | 0.00 |
| CLN278 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.01478 | 100.00000 | 9.99052 | | | 0.00 | 0 | 0.00 |
| CLN279 On | 20/06/2015 | Spot Bond | | | 100.00000 | 20.41797 | 100.00000 | 20.36851 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| CLN280 | On | 07/06/2017 | | | 100.00000 | 9.74705 | 100.00000 | 9.71660 | | | 0.00 | 0 | 0.00 |
| CLN281 | On | 21/06/2015 | | | 100.00000 | 16.72367 | 100.00000 | 16.67146 | | 5,000,000,000,000.00 | 50,000,000 | 25,000,000.00 | |
| CLN282 | On | 27/06/2015 | | | 100.00000 | 10.07410 | 100.00000 | 10.04265 | | | 0.00 | 0 | 0.00 |
| CLN283 | On | 20/09/2015 | | | 100.00000 | 14.57927 | 100.00000 | 14.52882 | | | 0.00 | 0 | 0.00 |
| CLN284 | On | 20/06/2017 | | | 100.00000 | 1.74220 | 100.00000 | 1.73438 | | | 0.00 | 0 | 0.00 |
| CLN285 | On | 20/06/2017 | | | 100.00000 | 1.73287 | 100.00000 | 1.72485 | | | 0.00 | 0 | 0.00 |
| CLN286 | On | 20/06/2017 | | | 100.00000 | 1.73287 | 100.00000 | 1.72485 | | | 0.00 | 0 | 0.00 |
| CLN287 | On | 20/06/2017 | | | 100.00000 | 1.71781 | 100.00000 | 1.70946 | | | 0.00 | 0 | 0.00 |
| CLN288 | On | 10/08/2017 | | | 100.00000 | 8.69093 | 100.00000 | 8.65272 | | 15,000,000,000,000.00 | 150,000,000 | 150,000,000.00 | |
| CLN39 | On | 07/02/2016 | | | 100.00000 | 17.11041 | 100.00000 | 17.07274 | | | 0.00 | 0 | 640,174,922.00 |
| CLN40 | On | 07/02/2016 | | | 100.00000 | 17.11041 | 100.00000 | 17.07274 | | | 0.00 | 0 | 377,074,180.00 |
| CLN42 | On | 18/04/2028 | | | 100.00000 | 0.00030 | 100.00000 | 0.00030 | | | 0.00 | 0 | 0.00 |
| CLN44 | On | 31/03/2013 | | | 100.00000 | 62.27372 | 100.00000 | 62.13589 | | | 0.00 | 0 | 0.00 |
| CLN46 | On | 07/03/2013 | | | 100.00000 | 63.93457 | 100.00000 | 63.77969 | | | 0.00 | 0 | 0.00 |
| CLN47 | On | 07/03/2013 | | | 100.00000 | 63.90580 | 100.00000 | 63.75099 | | | 0.00 | 0 | 0.00 |
| CLN48 | On | 07/03/2013 | | | 100.00000 | 99.42760 | 100.00000 | 99.20614 | | | 0.00 | 0 | 0.00 |
| CLN49 | On | 31/03/2013 | | | 100.00000 | 94.40329 | 100.00000 | 94.19188 | | | 0.00 | 0 | 0.00 |
| CLN50 | On | 07/03/2013 | | | 100.00000 | 63.89141 | 100.00000 | 63.73664 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN51 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 65.40611 | 100.00000 | 65.26215 | | | 0.00 | 0 | 0.00 |
| CLN52 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 56.12596 | 100.00000 | 55.98999 | | | 0.00 | 0 | 0.00 |
| CLN54 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 56.12596 | 100.00000 | 55.98999 | | | 0.00 | 0 | 0.00 |
| CLN55 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 7.71694 | 100.00000 | 7.69825 | | | 0.00 | 0 | 0.00 |
| CLN56 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 62.14046 | 100.00000 | 62.00293 | | | 0.00 | 0 | 0.00 |
| CLN57 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 62.15451 | 100.00000 | 62.01695 | | | 0.00 | 0 | 0.00 |
| CLN58 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 63.90580 | 100.00000 | 63.75099 | | | 0.00 | 0 | 0.00 |
| CLN59 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 63.90580 | 100.00000 | 63.75099 | | | 0.00 | 0 | 0.00 |
| CLN61 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 15.35706 | 100.00000 | 15.31985 | | | 0.00 | 0 | 0.00 |
| CLN71 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00033 | 100.00000 | 0.00033 | | | 0.00 | 0 | 0.00 |
| CLN72 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00033 | 100.00000 | 0.00033 | | | 0.00 | 0 | 0.00 |
| CLN78 | On | 19/04/2013 | Spot Bond | | | 100.00000 | 64.47993 | 100.00000 | 64.33722 | | | 0.00 | 0 | 0.00 |
| CLN81 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 10.54661 | 100.00000 | 10.52326 | | | 0.00 | 0 | 0.00 |
| CLN88 | On | 28/04/2028 | Spot Bond | | | 100.00000 | 0.00187 | 100.00000 | 0.00187 | | | 0.00 | 0 | 0.00 |
| CLN89 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 0.00209 | 100.00000 | 0.00208 | | | 0.00 | 0 | 0.00 |
| CLN93 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 92.64826 | 100.00000 | 92.41836 | | | 0.00 | 0 | 0.00 |
| CLN95 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 92.69063 | 100.00000 | 92.46063 | | | 0.00 | 0 | 0.00 |
| CLN96 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 92.67247 | 100.00000 | 92.44251 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| CLN97 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 128.82346 | 100.00000 | 128.50043 | | | 0.00 | 0 | 0.00 |
| CLN99 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 92.71182 | 100.00000 | 92.48176 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 11.01041 | 100.00000 | 10.98958 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 11.01041 | 100.00000 | 10.98958 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 10.85226 | 100.00000 | 10.82597 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 10.85226 | 100.00000 | 10.82597 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.62066 | 100.00000 | 11.59251 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 11.00632 | 100.00000 | 10.97966 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.26255 | 100.00000 | 10.23769 | | | 0.00 | 0 | 0.00 |
| CLNF08 | On | 10/07/2013 | Spot Bond | | | 100.00000 | 60.26528 | 100.00000 | 60.07712 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.37518 | 100.00000 | 10.35005 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On | 24/07/2017 | Spot Bond | | | 100.00000 | 1.89578 | 100.00000 | 1.88736 | | | 0.00 | 0 | 0.00 |
| COJ02 | On | 15/09/2016 | Spot Bond | | | 100.00000 | 19.83813 | 100.00000 | 19.79445 | | | 0.00 | 0 | 0.00 |
| COJ03 | On | 26/04/2013 | Spot Bond | | | 100.00000 | 63.58683 | 100.00000 | 63.44609 | | | 0.00 | 0 | 0.00 |
| COJ04 | On | 05/06/2018 | Spot Bond | | | 100.00000 | 11.32897 | 100.00000 | 11.30389 | | | 0.00 | 0 | 190,000.00 |
| COJ05 | On | 05/06/2023 | Spot Bond | | | 100.00000 | 14.26633 | 100.00000 | 14.23477 | | | 0.00 | 0 | 339,547,000.00 |
| COJ06 | On | 09/12/2015 | Spot Bond | | | 100.00000 | 18.55973 | 100.00000 | 18.51865 | | | 0.00 | 0 | 100,000.00 |
| COJ07 | On | 23/03/2021 | Spot Bond | | | 100.00000 | 14.88863 | 100.00000 | 14.85586 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|---------------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| COJ10C On | 18/01/2013 | Spot Bond | | | 100.00000 | 74.02263 | 100.00000 | 73.88109 | | | 0.00 | 0 | 0.00 |
| COJ12C On | 17/02/2013 | Spot Bond | | | 5.86800 | 102.81948 | 5.86800 | 102.80342 | | | 0.00 | 0 | 0.00 |
| CPL002 On | 29/11/2014 | Spot Bond | | | 7.17500 | 101.49911 | 7.17500 | 101.47950 | | | 0.00 | 0 | 0.00 |
| CPL003 On | 28/02/2017 | Spot Bond | | | 100.00000 | 10.49407 | 100.00000 | 10.46865 | | | 0.00 | 0 | 0.00 |
| CPL005 On | 01/03/2015 | Spot Bond | | | 100.00000 | 18.15419 | 100.00000 | 18.11020 | | | 0.00 | 0 | 0.00 |
| CPL006 On | 10/09/2012 | Spot Bond | | | 100.00000 | 95.84044 | 100.00000 | 95.59656 | | | 0.00 | 0 | 0.00 |
| CPL007 On | 01/08/2015 | Spot Bond | | | 100.00000 | 9.29683 | 100.00000 | 9.25595 | | | 0.00 | 0 | 0.00 |
| DEN37U On | 28/09/2012 | Spot Bond | | | 100.00000 | 91.60832 | 100.00000 | 91.38543 | | | 0.00 | 0 | 0.00 |
| DENG26 On | 28/09/2012 | Spot Bond | | | 100.00000 | 91.77636 | 100.00000 | 91.55306 | | | 0.00 | 0 | 0.00 |
| DENG28 On | 12/02/2013 | Spot Bond | | | 100.00000 | 66.72761 | 100.00000 | 66.59265 | | | 0.00 | 0 | 0.00 |
| DENG31 On | 02/04/2013 | Spot Bond | | | 100.00000 | 64.03531 | 100.00000 | 63.89320 | | | 0.00 | 0 | 0.00 |
| DENG33 On | 02/10/2012 | Spot Bond | | | 100.00000 | 90.82505 | 100.00000 | 90.60619 | | | 0.00 | 0 | 0.00 |
| DENG36 On | 28/09/2012 | Spot Bond | | | 100.00000 | 91.56382 | 100.00000 | 91.34103 | | | 0.00 | 0 | 0.00 |
| DENG38 On | 28/09/2012 | Spot Bond | | | 100.00000 | 91.56382 | 100.00000 | 91.34103 | | | 0.00 | 0 | 0.00 |
| DENG39 On | 28/09/2012 | Spot Bond | | | 100.00000 | 91.55936 | 100.00000 | 91.33659 | | | 0.00 | 0 | 0.00 |
| DENG40 On | 28/09/2012 | Spot Bond | | | 100.00000 | 91.32790 | 100.00000 | 91.10569 | | | 0.00 | 0 | 0.00 |
| DRD02 On | 01/10/2012 | Spot Bond | | | 100.00000 | 90.72084 | 100.00000 | 90.50171 | | | 0.00 | 0 | 0.00 |
| DRD03 On | 02/07/2014 | Spot Bond | | | 100,000.00000 | 0.17261 | 100,000.00000 | 0.16133 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|----------------|
| DRD04 | On | 03/07/2015 | Spot Bond | | | 100.00000 | 22.20543 | 100.00000 | 22.10779 | | | 0.00 | 0 | 0.00 |
| DV13 | On | 25/08/2013 | Spot Bond | | | 100.00000 | 53.73034 | 100.00000 | 53.61078 | | | 0.00 | 0 | 0.00 |
| DV21 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 20.92083 | 100.00000 | 20.87453 | | | 0.00 | 0 | 19,900,000.00 |
| DV22 | On | 07/02/2020 | Spot Bond | | | 100.00000 | 9.80690 | 100.00000 | 9.78531 | | 348,346,200,000.00 | | 3,483,462 | 83,808,000.00 |
| DV23 | On | 27/02/2023 | Spot Bond | | | 100.00000 | 14.58934 | 100.00000 | 14.55687 | | 5,223,256,800,000.00 | | 52,232,568 | 206,243,000.00 |
| DVF12 | On | 13/10/2012 | Spot Bond | | | 100.00000 | 87.31552 | 100.00000 | 87.11055 | | | 0.00 | 0 | 0.00 |
| E170 | On | 01/08/2020 | Spot Bond | | | 100.00000 | 14.02784 | 100.00000 | 13.99697 | | | 0.00 | 0 | 18,510,000.00 |
| EDC01 | On | 04/04/2016 | Spot Bond | | | 100.00000 | 16.50945 | 100.00000 | 16.46946 | | | 0.00 | 0 | 0.00 |
| EL15 | On | 29/06/2015 | Spot Bond | | | 100.00000 | 14.86864 | 100.00000 | 14.83534 | | | 0.00 | 0 | 80,000,000.00 |
| EL28 | On | 02/05/2028 | Spot Bond | | | 2.55000 | 102.82231 | 2.55000 | 102.81253 | | 893,775,000,000.00 | | 350,500,000 | 318,000,000.00 |
| EMM01 | On | 28/07/2020 | Spot Bond | | | 100.00000 | 11.10447 | 100.00000 | 11.08001 | | | 0.00 | 0 | 0.00 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 100.00000 | 15.20303 | 100.00000 | 15.16956 | | | 0.00 | 0 | 0.00 |
| EMM03 | On | 04/05/2024 | Spot Bond | | | 8.00000 | 118.16964 | 8.00000 | 118.14446 | | | 0.00 | 0 | 0.00 |
| EPF001 | On | 19/08/2015 | Spot Bond | | | 100.00000 | 13.23409 | 100.00000 | 13.20204 | | | 0.00 | 0 | 0.00 |
| EQ156U | On | 07/09/2012 | Spot Bond | | | 100.00000 | 93.83033 | 100.00000 | 93.58974 | | | 0.00 | 0 | 0.00 |
| EQ178U | On | 13/09/2012 | Spot Bond | | | 100.00000 | 95.17722 | 100.00000 | 94.93687 | | | 0.00 | 0 | 0.00 |
| EQ179U | On | 13/09/2012 | Spot Bond | | | 100.00000 | 95.16566 | 100.00000 | 94.92535 | | | 0.00 | 0 | 0.00 |
| EQS01 | On | 18/11/2014 | Spot Bond | | | 100.00000 | 26.55067 | 100.00000 | 26.49154 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| EQS02 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 22.65870 | 100.00000 | 22.60882 | | | 0.00 | 0 | 0.00 |
| EQS04 | On | 22/09/2015 | Spot Bond | | | 100.00000 | 17.64848 | 100.00000 | 17.60573 | | | 0.00 | 0 | 22,000,000.00 |
| EQS05 | On | 25/04/2017 | Spot Bond | | | 100.00000 | 11.07214 | 100.00000 | 11.03758 | | | 0.00 | 0 | 0.00 |
| ERS3A7 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 99.19137 | 100.00000 | 98.92473 | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On | 17/11/2014 | Spot Bond | | | 100.00000 | 23.34775 | 100.00000 | 23.29119 | | | 0.00 | 0 | 0.00 |
| ERS3B1 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 99.19138 | 100.00000 | 98.92474 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 22.81073 | 100.00000 | 22.75547 | | | 0.00 | 0 | 0.00 |
| ERS3C1 | On | 17/11/2012 | Spot Bond | | | 100.00000 | 99.19137 | 100.00000 | 98.92473 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 23.47168 | 100.00000 | 23.41482 | | | 0.00 | 0 | 0.00 |
| ERSA10 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 44.56073 | 100.00000 | 44.45278 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 22.35632 | 100.00000 | 22.30216 | | | 0.00 | 0 | 0.00 |
| ERSA12 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 13.38628 | 100.00000 | 13.35385 | | | 0.00 | 0 | 0.00 |
| ERSA13 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 44.57832 | 100.00000 | 44.47032 | | | 0.00 | 0 | 0.00 |
| ES15 | On | 30/08/2015 | Spot Bond | | | 100.00000 | 19.04046 | 100.00000 | 18.99855 | | | 0.00 | 0 | 49,300,000.00 |
| ES18 | On | 20/04/2018 | Spot Bond | | | 9.25000 | 102.90739 | 9.25000 | 102.88196 | | | 90,852,242,000.00 | 9,821,864 | 721,436,864.00 |
| ES23 | On | 25/01/2023 | Spot Bond | | | 10.00000 | 100.53174 | 10.00000 | 100.50508 | | | 21,151,300,000.00 | 2,115,130 | 276,115,130.00 |
| ES26 | On | 02/04/2026 | Spot Bond | | | 7.85000 | 102.85919 | 7.85000 | 102.83755 | | | 26,211,793,700.00 | 3,339,082 | 160,368,082.00 |
| ES33 | On | 15/09/2033 | Spot Bond | | | 7.50000 | 103.08787 | 7.50000 | 103.06725 | | | 1,429,873,207,500.00 | 190,649,761 | 702,643,761.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| FIFC01 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 94.19333 | 100.00000 | 93.95785 | | | 0.00 | 0 | 0.00 |
| FR002U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 10.53326 | 100.00000 | 10.50775 | | | 0.00 | 0 | 0.00 |
| FR003U | On | 02/08/2023 | Spot Bond | | | 100.00000 | 10.25016 | 100.00000 | 10.22533 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 47.00179 | 100.00000 | 46.88792 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 47.21138 | 100.00000 | 47.09701 | | | 0.00 | 0 | 0.00 |
| FR2C3C | On | 15/08/2013 | Spot Bond | | | 8.37500 | 99.97747 | 8.37500 | 99.95496 | | | 0.00 | 0 | 0.00 |
| FR2D3D | On | 15/08/2013 | Spot Bond | | | 100.00000 | 48.25934 | 100.00000 | 48.14243 | | | 0.00 | 0 | 0.00 |
| FRB03 | On | 15/09/2014 | Spot Bond | | | 100.00000 | 29.33226 | 100.00000 | 29.26769 | | 100,000,000,000.00 | 1,000,000 | 16,900,000.00 | |
| FRB05 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 10.11022 | 100.00000 | 10.08786 | | | 0.00 | 0 | 3,427,000.00 |
| FRB06 | On | 05/11/2012 | Spot Bond | | | 100.00000 | 82.63930 | 100.00000 | 82.45525 | | | 0.00 | 0 | 0.00 |
| FRB07 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 95.58235 | 100.00000 | 95.33852 | | | 0.00 | 0 | 0.00 |
| FRB08 | On | 10/06/2016 | Spot Bond | | | 100.00000 | 11.23555 | 100.00000 | 11.20833 | | | 0.00 | 0 | 0.00 |
| FRB09 | On | 10/06/2017 | Spot Bond | | | 100.00000 | 8.95676 | 100.00000 | 8.93506 | | | 0.00 | 0 | 0.00 |
| FRB10 | On | 25/01/2017 | Spot Bond | | | 100.00000 | 9.62316 | 100.00000 | 9.59985 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 14.03480 | 100.00000 | 14.00374 | | | 0.00 | 0 | 20,000.00 |
| FRBC22 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 10.19711 | 100.00000 | 10.17240 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 38.71518 | 100.00000 | 38.62895 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| FRBI07 | On | 07/07/2013 | Spot Bond | | | 100.00000 | 53.11370 | 100.00000 | 52.99679 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 3.18447 | 100.00000 | 3.17738 | | | 60,000,000,000.00 | 600,000 | 300,000.00 |
| FRBI23 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.40413 | 100.00000 | 6.38995 | | | 160,000,000,000.00 | 1,600,000 | 38,800,000.00 |
| FRBI28 | On | 31/03/2028 | Spot Bond | | | 100.00000 | 3.51461 | 100.00000 | 3.50682 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On | 07/12/2033 | Spot Bond | | | 100.00000 | 4.01100 | 100.00000 | 4.00212 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.94816 | 100.00000 | 25.89104 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.94816 | 100.00000 | 25.89104 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.94816 | 100.00000 | 25.89104 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On | 30/11/2020 | Spot Bond | | | 100.00000 | 0.31837 | 100.00000 | 0.31777 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On | 28/10/2024 | Spot Bond | | | 100.00000 | 0.02118 | 100.00000 | 0.02114 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On | 10/12/2024 | Spot Bond | | | 100.00000 | 0.01952 | 100.00000 | 0.01949 | | | 0.00 | 0 | 0.00 |
| FRC04 | On | 03/06/2014 | Spot Bond | | | 100.00000 | 32.93510 | 100.00000 | 32.86220 | | | 0.00 | 0 | 0.00 |
| FRC08 | On | 29/04/2013 | Spot Bond | | | 100.00000 | 56.84059 | 100.00000 | 56.70290 | | | 0.00 | 0 | 0.00 |
| FRC101 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 15.37016 | 100.00000 | 15.33293 | | | 0.00 | 0 | 0.00 |
| FRC103 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 33.63617 | 100.00000 | 33.56958 | | | 0.00 | 0 | 0.00 |
| FRC104 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 29.96433 | 100.00000 | 29.90501 | | | 0.00 | 0 | 0.00 |
| FRC105 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 14.98537 | 100.00000 | 14.94907 | | | 0.00 | 0 | 0.00 |
| FRC106 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 14.98537 | 100.00000 | 14.94907 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC107 On | 03/06/2021 | Spot Bond | | | 100.00000 | 11.76113 | 100.00000 | 11.73263 | | | 0.00 | 0 | 0.00 |
| FRC108 On | 24/02/2017 | Spot Bond | | | 100.00000 | 14.75691 | 100.00000 | 14.72115 | | | 0.00 | 0 | 0.00 |
| FRC109 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.89560 | 100.00000 | 11.86678 | | | 0.00 | 0 | 0.00 |
| FRC11 On | 26/05/2013 | Spot Bond | | | 100.00000 | 66.32048 | 100.00000 | 66.15982 | | | 0.00 | 0 | 0.00 |
| FRC110 On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.25705 | 100.00000 | 15.22009 | | | 0.00 | 0 | 0.00 |
| FRC111 On | 20/08/2012 | Spot Bond | | | 100.00000 | 100.89151 | 100.00000 | 100.62029 | | | 0.00 | 0 | 0.00 |
| FRC112 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.43149 | 100.00000 | 10.40621 | | | 0.00 | 0 | 0.00 |
| FRC113 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.35500 | 100.00000 | 11.32750 | | | 0.00 | 0 | 0.00 |
| FRC114 On | 20/06/2014 | Spot Bond | | | 100.00000 | 32.99498 | 100.00000 | 32.91504 | | | 0.00 | 0 | 0.00 |
| FRC115 On | 20/06/2017 | Spot Bond | | | 100.00000 | 8.96604 | 100.00000 | 8.93562 | | | 0.00 | 0 | 0.00 |
| FRC116 On | 20/06/2017 | Spot Bond | | | 100.00000 | 9.51718 | 100.00000 | 9.48109 | | | 0.00 | 0 | 0.00 |
| FRC117 On | 15/06/2016 | Spot Bond | | | 100.00000 | 15.08966 | 100.00000 | 15.05310 | | | 0.00 | 0 | 0.00 |
| FRC118 On | 20/06/2017 | Spot Bond | | | 100.00000 | 11.32685 | 100.00000 | 11.29941 | | | 0.00 | 0 | 0.00 |
| FRC119 On | 20/06/2017 | Spot Bond | | | 100.00000 | 13.46671 | 100.00000 | 13.43408 | | | 0.00 | 0 | 0.00 |
| FRC120 On | 20/06/2017 | Spot Bond | | | 100.00000 | 14.42401 | 100.00000 | 14.38907 | | | 0.00 | 0 | 0.00 |
| FRC121 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.84256 | 100.00000 | 10.81630 | | | 0.00 | 0 | 0.00 |
| FRC122 On | 20/06/2017 | Spot Bond | | | 100.00000 | 12.17153 | 100.00000 | 12.14205 | | | 0.00 | 0 | 0.00 |
| FRC123 On | 20/06/2017 | Spot Bond | | | 100.00000 | 15.76424 | 100.00000 | 15.72604 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC124 On | 20/06/2017 | Spot Bond | | | 100.00000 | 10.30528 | 100.00000 | 10.27125 | | | 0.00 | 0 | 0.00 |
| FRC125 On | 20/09/2017 | Spot Bond | | | 100.00000 | 7.53763 | 100.00000 | 7.50523 | | | 0.00 | 0 | 0.00 |
| FRC126 On | 20/09/2017 | Spot Bond | | | 100.00000 | 12.60760 | 100.00000 | 12.56058 | | | 0.00 | 0 | 0.00 |
| FRC127 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.80324 | 100.00000 | 14.74804 | | | 0.00 | 0 | 0.00 |
| FRC128 On | 20/09/2017 | Spot Bond | | | 100.00000 | 11.52703 | 100.00000 | 11.48404 | | | 0.00 | 0 | 0.00 |
| FRC129 On | 20/09/2017 | Spot Bond | | | 100.00000 | 12.21675 | 100.00000 | 12.17120 | | | 0.00 | 0 | 0.00 |
| FRC130 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.12501 | 100.00000 | 14.07234 | | | 0.00 | 0 | 0.00 |
| FRC131 On | 20/09/2017 | Spot Bond | | | 100.00000 | 13.19387 | 100.00000 | 13.14467 | | | 0.00 | 0 | 0.00 |
| FRC132 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.68829 | 100.00000 | 14.63351 | | | 0.00 | 0 | 0.00 |
| FRC133 On | 20/09/2017 | Spot Bond | | | 100.00000 | 15.51597 | 100.00000 | 15.45810 | | | 0.00 | 0 | 0.00 |
| FRC134 On | 20/09/2017 | Spot Bond | | | 100.00000 | 13.95591 | 100.00000 | 13.90025 | | | 0.00 | 0 | 0.00 |
| FRC135 On | 20/09/2017 | Spot Bond | | | 100.00000 | 13.44791 | 100.00000 | 13.39196 | | | 0.00 | 0 | 0.00 |
| FRC136 On | 20/09/2017 | Spot Bond | | | 100.00000 | 12.16958 | 100.00000 | 12.11895 | | | 0.00 | 0 | 0.00 |
| FRC137 On | 20/09/2017 | Spot Bond | | | 100.00000 | 11.96595 | 100.00000 | 11.91616 | | | 0.00 | 0 | 0.00 |
| FRC138 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.72625 | 100.00000 | 14.66498 | | | 0.00 | 0 | 0.00 |
| FRC139 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.55656 | 100.00000 | 14.49600 | | | 0.00 | 0 | 0.00 |
| FRC140 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.09275 | 100.00000 | 14.03411 | | | 0.00 | 0 | 0.00 |
| FRC141 On | 20/09/2017 | Spot Bond | | | 100.00000 | 14.64582 | 100.00000 | 14.58213 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC142 | On | 20/09/2017 | | | 100.00000 | 1.11575 | 100.00000 | 1.11032 | | | 0.00 | 0 | 0.00 |
| FRC143 | On | 20/09/2017 | | | 100.00000 | 1.10121 | 100.00000 | 1.09546 | | | 0.00 | 0 | 0.00 |
| FRC144 | On | 20/09/2017 | | | 100.00000 | 1.10121 | 100.00000 | 1.09546 | | | 0.00 | 0 | 0.00 |
| FRC145 | On | 20/09/2017 | | | 100.00000 | 1.08010 | 100.00000 | 1.07390 | | | 0.00 | 0 | 0.00 |
| FRC17 | On | 03/06/2014 | | | 100.00000 | 33.47632 | 100.00000 | 33.40223 | | | 0.00 | 0 | 0.00 |
| FRC29 | On | 22/07/2014 | | | 100.00000 | 28.62988 | 100.00000 | 28.56053 | | | 0.00 | 0 | 0.00 |
| FRC37 | On | 20/06/2015 | | | 100.00000 | 18.64224 | 100.00000 | 18.59708 | | | 0.00 | 0 | 0.00 |
| FRC40 | On | 20/12/2015 | | | 100.00000 | 15.35315 | 100.00000 | 15.31596 | | | 0.00 | 0 | 0.00 |
| FRC41 | On | 25/10/2013 | | | 100.00000 | 39.91915 | 100.00000 | 39.82244 | | | 0.00 | 0 | 0.00 |
| FRC42 | On | 25/11/2012 | | | 6.90500 | 101.02488 | 6.90500 | 101.00606 | | | 0.00 | 0 | 0.00 |
| FRC46 | On | 10/09/2017 | | | 100.00000 | 10.30155 | 100.00000 | 10.27660 | | | 0.00 | 0 | 0.00 |
| FRC47 | On | 18/02/2013 | | | 100.00000 | 69.97597 | 100.00000 | 69.84321 | | | 0.00 | 0 | 0.00 |
| FRC55 | On | 11/07/2013 | | | 100.00000 | 59.24995 | 100.00000 | 59.10641 | | | 0.00 | 0 | 0.00 |
| FRC57 | On | 20/06/2014 | | | 100.00000 | 30.42124 | 100.00000 | 30.34755 | | | 0.00 | 0 | 0.00 |
| FRC61 | On | 28/07/2017 | | | 100.00000 | 8.97380 | 100.00000 | 8.95206 | | | 0.00 | 0 | 0.00 |
| FRC66 | On | 31/01/2022 | | | 5.87500 | 100.22053 | 5.87500 | 100.20476 | | | 0.00 | 0 | 0.00 |
| FRC67 | On | 20/09/2016 | | | 100.00000 | 12.13447 | 100.00000 | 12.10507 | | | 0.00 | 0 | 0.00 |
| FRC68 | On | 20/09/2016 | | | 100.00000 | 12.23499 | 100.00000 | 12.20536 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC69 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.68542 | 100.00000 | 4.67510 | | | 0.00 | 0 | 0.00 |
| FRC70 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 23.30816 | 100.00000 | 23.26406 | | | 0.00 | 0 | 0.00 |
| FRC71 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 4.29369 | 100.00000 | 4.28424 | | | 0.00 | 0 | 0.00 |
| FRC72 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 6.00764 | 100.00000 | 5.99441 | | | 0.00 | 0 | 0.00 |
| FRC73 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 92.67549 | 100.00000 | 92.44553 | | | 0.00 | 0 | 0.00 |
| FRC74 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 11.84229 | 100.00000 | 11.81989 | | | 0.00 | 0 | 0.00 |
| FRC75 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 92.76553 | 100.00000 | 92.53704 | | | 0.00 | 0 | 0.00 |
| FRC76 | On | 28/07/2017 | Spot Bond | | | 100.00000 | 10.02142 | 100.00000 | 9.99715 | | | 0.00 | 0 | 0.00 |
| FRC77 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 17.97997 | 100.00000 | 17.93642 | | | 0.00 | 0 | 0.00 |
| FRC78 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 18.19200 | 100.00000 | 18.14793 | | | 0.00 | 0 | 0.00 |
| FRC79 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 16.39532 | 100.00000 | 16.35561 | | | 0.00 | 0 | 0.00 |
| FRC80 | On | 15/06/2016 | Spot Bond | | | 4.73000 | 105.59051 | 4.73000 | 105.57427 | | | 0.00 | 0 | 0.00 |
| FRC81 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 93.20395 | 100.00000 | 92.97439 | | | 0.00 | 0 | 0.00 |
| FRC82 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 16.61851 | 100.00000 | 16.57825 | | | 0.00 | 0 | 0.00 |
| FRC83 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 10.83878 | 100.00000 | 10.81252 | | | 0.00 | 0 | 0.00 |
| FRC84 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 12.06745 | 100.00000 | 12.03821 | | | 0.00 | 0 | 0.00 |
| FRC85 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 26.46721 | 100.00000 | 26.40308 | | | 0.00 | 0 | 0.00 |
| FRC86 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 13.72058 | 100.00000 | 13.68734 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC87 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 13.29613 | 100.00000 | 13.26391 | | | 0.00 | 0 | 0.00 |
| FRC88 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 92.32938 | 100.00000 | 92.10197 | | | 0.00 | 0 | 0.00 |
| FRC89 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 92.31802 | 100.00000 | 92.09064 | | | 0.00 | 0 | 0.00 |
| FRC90 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 61.61373 | 100.00000 | 61.49174 | | | 0.00 | 0 | 0.00 |
| FRC91 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 61.61801 | 100.00000 | 61.49602 | | | 0.00 | 0 | 0.00 |
| FRC92 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 61.63517 | 100.00000 | 61.51314 | | | 0.00 | 0 | 0.00 |
| FRC93 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 62.10345 | 100.00000 | 61.95300 | | | 0.00 | 0 | 0.00 |
| FRC94 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.78830 | 100.00000 | 9.76892 | | | 0.00 | 0 | 0.00 |
| FRC95 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 13.99936 | 100.00000 | 13.97164 | | | 0.00 | 0 | 0.00 |
| FRC96 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 9.77827 | 100.00000 | 9.75891 | | | 0.00 | 0 | 0.00 |
| FRC97 | On | 20/03/2015 | Spot Bond | | | 100.00000 | 18.37395 | 100.00000 | 18.33756 | | | 0.00 | 0 | 0.00 |
| FRC98 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 14.50402 | 100.00000 | 14.47530 | | | 0.00 | 0 | 0.00 |
| FRC99 | On | 24/02/2017 | Spot Bond | | | 100.00000 | 15.46636 | 100.00000 | 15.42889 | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 55.53818 | 100.00000 | 55.40364 | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 57.77643 | 100.00000 | 57.63646 | | | 0.00 | 0 | 10,000.00 |
| FRE2B1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 55.60350 | 100.00000 | 55.46879 | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 57.84676 | 100.00000 | 57.70663 | | | 0.00 | 0 | 0.00 |
| FRE2C | On | 02/08/2013 | Spot Bond | | | 100.00000 | 55.76427 | 100.00000 | 55.62917 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRE2D | On | 02/08/2013 | Spot Bond | | | 100.00000 | 55.81450 | 100.00000 | 55.67930 | | | 0.00 | 0 | 0.00 |
| FRE2E | On | 02/08/2013 | Spot Bond | | | 100.00000 | 56.34203 | 100.00000 | 56.20555 | | | 0.00 | 0 | 0.00 |
| FRE2F | On | 02/08/2013 | Spot Bond | | | 100.00000 | 56.99016 | 100.00000 | 56.85209 | | | 0.00 | 0 | 0.00 |
| FRE2G | On | 02/08/2013 | Spot Bond | | | 100.00000 | 57.39711 | 100.00000 | 57.25806 | | | 0.00 | 0 | 0.00 |
| FRI15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 21.39854 | 100.00000 | 21.35090 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On | 01/09/2013 | Spot Bond | | | 100.00000 | 44.70093 | 100.00000 | 44.59264 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On | 20/07/2014 | Spot Bond | | | 100.00000 | 28.39124 | 100.00000 | 28.32247 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On | 04/04/2015 | Spot Bond | | | 100.00000 | 17.86290 | 100.00000 | 17.80713 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On | 21/01/2016 | Spot Bond | | | 100.00000 | 12.66346 | 100.00000 | 12.63279 | | | 0.00 | 0 | 0.00 |
| FRJ17 | On | 04/04/2017 | Spot Bond | | | 100.00000 | 10.78752 | 100.00000 | 10.75384 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On | 21/02/2018 | Spot Bond | | | 100.00000 | 9.35677 | 100.00000 | 9.33411 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On | 04/04/2019 | Spot Bond | | | 100.00000 | 0.31220 | 100.00000 | 0.31123 | | | 0.00 | 0 | 0.00 |
| FRS36 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.40413 | 100.00000 | 6.38995 | | | 0.00 | 0 | 0.00 |
| FRS37 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.40413 | 100.00000 | 6.38995 | | | 0.00 | 0 | 0.00 |
| FRS43 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.40413 | 100.00000 | 6.38995 | | | 0.00 | 0 | 0.00 |
| FRS46 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 2.88141 | 100.00000 | 2.87507 | | | 0.00 | 0 | 0.00 |
| FRS49 | On | 27/10/2020 | Spot Bond | | | 100.00000 | 7.13906 | 100.00000 | 7.12177 | | | 0.00 | 0 | 0.00 |
| FRS51 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 3.10782 | 100.00000 | 3.10090 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS56 | On | 19/07/2016 | Spot Bond | | | 100.00000 | 11.61389 | 100.00000 | 11.58575 | | | 0.00 | 0 | 0.00 |
| FRS59 | On | 07/10/2016 | Spot Bond | | | 100.00000 | 10.39559 | 100.00000 | 10.37041 | | | 0.00 | 0 | 0.00 |
| FRS60 | On | 24/10/2012 | Spot Bond | | | 100.00000 | 84.84471 | 100.00000 | 84.65056 | | | 0.00 | 0 | 0.00 |
| FRS61 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 56.61837 | 100.00000 | 56.48121 | | | 0.00 | 0 | 0.00 |
| FRS62 | On | 04/11/2026 | Spot Bond | | | 100.00000 | 7.04408 | 100.00000 | 7.02701 | | | 0.00 | 0 | 0.00 |
| FRS63 | On | 22/12/2013 | Spot Bond | | | 100.00000 | 42.77163 | 100.00000 | 42.66802 | | | 0.00 | 0 | 0.00 |
| FRS64 | On | 26/01/2042 | Spot Bond | | | 2.00000 | 103.34048 | 2.00000 | 103.33219 | | | 0.00 | 0 | 0.00 |
| FRS65 | On | 30/03/2013 | Spot Bond | | | 100.00000 | 60.15263 | 100.00000 | 60.00691 | | | 0.00 | 0 | 0.00 |
| FRS66 | On | 22/03/2013 | Spot Bond | | | 100.00000 | 61.57539 | 100.00000 | 61.42622 | | | 0.00 | 0 | 0.00 |
| FRS67 | On | 25/05/2013 | Spot Bond | | | 100.00000 | 65.68436 | 100.00000 | 65.47929 | | | 0.00 | 0 | 0.00 |
| FRS68 | On | 09/11/2024 | Spot Bond | | | 100.00000 | 0.76829 | 100.00000 | 0.76588 | | | 0.00 | 0 | 0.00 |
| FRS69 | On | 31/05/2017 | Spot Bond | | | 100.00000 | 13.18898 | 100.00000 | 13.14780 | | | 0.00 | 0 | 0.00 |
| FRS70 | On | 04/06/2013 | Spot Bond | | | 100.00000 | 63.47298 | 100.00000 | 63.27480 | | | 0.00 | 0 | 0.00 |
| FRS71 | On | 08/06/2013 | Spot Bond | | | 100.00000 | 62.68401 | 100.00000 | 62.48830 | | | 0.00 | 0 | 0.00 |
| FRS72 | On | 09/11/2024 | Spot Bond | | | 100.00000 | 7.30554 | 100.00000 | 7.28273 | | | 0.00 | 0 | 0.00 |
| FRS73 | On | 12/06/2017 | Spot Bond | | | 100.00000 | 8.64289 | 100.00000 | 8.61591 | | | 0.00 | 0 | 0.00 |
| FRS74 | On | 14/06/2017 | Spot Bond | | | 100.00000 | 15.99054 | 100.00000 | 15.94061 | | | 0.00 | 0 | 0.00 |
| FRS75 | On | 13/06/2014 | Spot Bond | | | 100.00000 | 29.94897 | 100.00000 | 29.85339 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|----------------|
| FRS76 | On | 18/06/2017 | Spot Bond | | | 100.00000 | 14.80582 | 100.00000 | 14.75960 | | | 0.00 | 0 | 0.00 |
| FRS77 | On | 19/07/2014 | Spot Bond | | | 100.00000 | 22.08064 | 100.00000 | 21.98248 | | | 0.00 | 0 | 0.00 |
| FRS78 | On | 08/08/2013 | Spot Bond | | | 100.00000 | 45.63538 | 100.00000 | 45.43470 | | 4,000,000,000,000.00 | 40,000,000 | 40,000,000 | 40,000,000.00 |
| FRX14 | On | 01/09/2014 | Spot Bond | | | 100.00000 | 29.62536 | 100.00000 | 29.56016 | | | 0.00 | 0 | 280,000,000.00 |
| FRX15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 23.48135 | 100.00000 | 23.42966 | | 120,000,000,000.00 | 1,200,000 | 1,838,000 | 1,838,000.00 |
| FRX16 | On | 15/09/2016 | Spot Bond | | | 9.00000 | 99.84086 | 9.00000 | 99.81407 | | | 0.00 | 0 | 0.00 |
| FRX17 | On | 15/09/2017 | Spot Bond | | | 8.00000 | 105.46750 | 8.00000 | 105.44228 | | | 0.00 | 0 | 20,000,000.00 |
| FRX18 | On | 14/04/2018 | Spot Bond | | | 100.00000 | 14.66280 | 100.00000 | 14.63034 | | | 0.00 | 0 | 3,000,000.00 |
| FRX19 | On | 15/11/2019 | Spot Bond | | | 9.00000 | 101.47262 | 9.00000 | 101.45632 | | 12,600,000,000.00 | 1,400,000 | 5,665,000 | 5,665,000.00 |
| FRX24 | On | 10/12/2024 | Spot Bond | | | 100.00000 | 12.41930 | 100.00000 | 12.39182 | | | 0.00 | 0 | 0.00 |
| FRX31 | On | 21/02/2031 | Spot Bond | | | 100.00000 | 14.02952 | 100.00000 | 13.99831 | | | 0.00 | 0 | 7,200,000.00 |
| FRX45 | On | 14/04/2045 | Spot Bond | | | 100.00000 | 10.48296 | 100.00000 | 10.45976 | | | 0.00 | 0 | 0.00 |
| FTG1 | On | 05/09/2016 | Spot Bond | | | 100.00000 | 14.26371 | 100.00000 | 14.22915 | | | 0.00 | 0 | 0.00 |
| GFC03 | On | 10/04/2015 | Spot Bond | | | 100.00000 | 18.42453 | 100.00000 | 18.36700 | | | 0.00 | 0 | 3,000,000.00 |
| GFC04 | On | 11/04/2017 | Spot Bond | | | 9.48500 | 103.21556 | 9.48500 | 103.18943 | | | 0.00 | 0 | 0.00 |
| GFC2 | On | 27/02/2013 | Spot Bond | | | 100.00000 | 72.21139 | 100.00000 | 72.05069 | | | 0.00 | 0 | 0.00 |
| GOVEX10 | On | 09/05/2047 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GPT11 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 72.50352 | 100.00000 | 72.36774 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GPT12 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 72.69820 | 100.00000 | 72.56028 | | | 0.00 | 0 | 0.00 |
| GPT17 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 99.11339 | 100.00000 | 98.85257 | | | 0.00 | 0 | 0.00 |
| GPT18 | On | 30/10/2012 | Spot Bond | | | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| GPT2A1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 97.19832 | 100.00000 | 96.94520 | | | 0.00 | 0 | 0.00 |
| GPT2B1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 97.21421 | 100.00000 | 96.96105 | | | 0.00 | 0 | 0.00 |
| GPT2C1 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 97.31586 | 100.00000 | 97.06243 | | | 0.00 | 0 | 0.00 |
| GR1A2A | On | 18/11/2012 | Spot Bond | | | 100.00000 | 100.45188 | 100.00000 | 100.18257 | | | 0.00 | 0 | 0.00 |
| GRA284 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 95.30026 | 100.00000 | 95.05208 | | | 0.00 | 0 | 0.00 |
| GRA292 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 70.37577 | 100.00000 | 70.24225 | | | 0.00 | 0 | 0.00 |
| GRA296 | On | 15/08/2012 | Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0.00 |
| GRA297 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 91.47870 | 100.00000 | 91.25000 | | | 0.00 | 0 | 0.00 |
| GRA298 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 99.99993 | 100.00000 | 99.99986 | | | 0.00 | 0 | 0.00 |
| GRB85 | On | 25/01/2013 | Spot Bond | | | 100.00000 | 68.99811 | 100.00000 | 68.86792 | | | 0.00 | 0 | 0.00 |
| GRB88 | On | 25/10/2012 | Spot Bond | | | 100.00000 | 83.52403 | 100.00000 | 83.33333 | | | 0.00 | 0 | 0.00 |
| GRD164 | On | 18/01/2013 | Spot Bond | | | 100.00000 | 69.92337 | 100.00000 | 69.78967 | | | 0.00 | 0 | 0.00 |
| GRD166 | On | 15/02/2013 | Spot Bond | | | 100.00000 | 70.37577 | 100.00000 | 70.24225 | | | 0.00 | 0 | 0.00 |
| GRD175 | On | 11/10/2012 | Spot Bond | | | 100.00000 | 86.28842 | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| GRD176 | On | 17/10/2012 | Spot Bond | | | 100.00000 | 85.08159 | 100.00000 | 84.88372 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| GRD177 | On | 01/11/2012 | | | 100.00000 | 82.20721 | 100.00000 | 82.02247 | | | 0.00 | 0 | 0.00 |
| GRD178 | On | 05/11/2012 | | | 100.00000 | 81.47321 | 100.00000 | 81.29176 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On | 10/01/2018 | | | 100.00000 | 7.84750 | 100.00000 | 7.82850 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On | 10/01/2018 | | | 100.00000 | 9.78892 | 100.00000 | 9.76520 | | | 0.00 | 0 | 0.00 |
| GRN1A1 | On | 18/11/2012 | | | 100.00000 | 100.36532 | 100.00000 | 100.09624 | | | 0.00 | 0 | 0.00 |
| GRN1B | On | 18/11/2012 | | | 100.00000 | 100.51371 | 100.00000 | 100.24424 | | | 0.00 | 0 | 0.00 |
| GRN1C | On | 18/11/2012 | | | 100.00000 | 100.57554 | 100.00000 | 100.30590 | | | 0.00 | 0 | 0.00 |
| GRN1D | On | 18/11/2012 | | | 100.00000 | 100.79812 | 100.00000 | 100.52788 | | | 0.00 | 0 | 0.00 |
| GRT01 | On | 08/12/2014 | | | 100.00000 | 23.05752 | 100.00000 | 23.00166 | | 40,000,000,000.00 | 400,000 | 200,000.00 | |
| GRT02 | On | 13/05/2016 | | | 100.00000 | 10.21972 | 100.00000 | 10.19496 | | | 0.00 | 0 | 0.00 |
| GRT03 | On | 15/10/2015 | | | 100.00000 | 13.05237 | 100.00000 | 13.02075 | | | 0.00 | 0 | 0.00 |
| GRT04 | On | 15/09/2016 | | | 100.00000 | 10.62619 | 100.00000 | 10.60044 | | | 0.00 | 0 | 0.00 |
| GRT05 | On | 25/01/2015 | | | 100.00000 | 19.92805 | 100.00000 | 19.87977 | | 800,000,000,000.00 | 8,000,000 | 4,000,000.00 | |
| GSIZ16 | On | 23/09/2016 | | | 100.00000 | 10.98751 | 100.00000 | 10.96090 | | | 0.00 | 0 | 0.00 |
| HILB01 | On | 18/07/2015 | | | 100.00000 | 9.88852 | 100.00000 | 9.84504 | | | 0.00 | 0 | 0.00 |
| HILC01 | On | 18/10/2012 | | | 100.00000 | 87.34747 | 100.00000 | 87.14481 | | | 0.00 | 0 | 0.00 |
| HM1B5U | On | 19/07/2045 | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On | 19/07/2045 | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| HMS1B2On | 19/07/2013 | Spot Bond | | | 100.00000 | 57.69295 | 100.00000 | 57.55318 | | | 0.00 | 0 | 0.00 |
| HMS1B3On | 19/07/2013 | Spot Bond | | | 100.00000 | 57.69295 | 100.00000 | 57.55318 | | | 0.00 | 0 | 0.00 |
| HMS1B5On | 19/07/2013 | Spot Bond | | | 100.00000 | 52.42424 | 100.00000 | 52.32505 | | | 0.00 | 0 | 0.00 |
| HMS1B6On | 19/07/2013 | Spot Bond | | | 100.00000 | 57.93612 | 100.00000 | 57.82619 | | | 0.00 | 0 | 0.00 |
| HMS1B7On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.18412 | 100.00000 | 58.04317 | | | 0.00 | 0 | 4,500,000.00 |
| HMS1B8On | 19/07/2015 | Spot Bond | | | 100.00000 | 16.18336 | 100.00000 | 16.14415 | | | 0.00 | 0 | 0.00 |
| HMS1B9On | 19/07/2015 | Spot Bond | | | 100.00000 | 17.65837 | 100.00000 | 17.61559 | | | 0.00 | 0 | 0.00 |
| HMS1C2On | 19/07/2013 | Spot Bond | | | 100.00000 | 57.81769 | 100.00000 | 57.67763 | | | 0.00 | 0 | 0.00 |
| HMS1C3On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.31407 | 100.00000 | 58.17280 | | | 0.00 | 0 | 0.00 |
| HMS1C4On | 19/07/2015 | Spot Bond | | | 100.00000 | 16.52412 | 100.00000 | 16.48409 | | | 0.00 | 0 | 0.00 |
| HMS1C5On | 19/07/2015 | Spot Bond | | | 100.00000 | 17.99913 | 100.00000 | 17.95552 | | | 0.00 | 0 | 0.00 |
| HMS1D2On | 19/07/2013 | Spot Bond | | | 100.00000 | 57.97881 | 100.00000 | 57.83836 | | | 0.00 | 0 | 0.00 |
| HMS1D3On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.54796 | 100.00000 | 58.40613 | | | 0.00 | 0 | 0.00 |
| HMS1D4On | 19/07/2015 | Spot Bond | | | 100.00000 | 16.96224 | 100.00000 | 16.92115 | | | 0.00 | 0 | 0.00 |
| HMS1D5On | 19/07/2015 | Spot Bond | | | 100.00000 | 18.43725 | 100.00000 | 18.39258 | | | 0.00 | 0 | 0.00 |
| HMS1E2On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.55056 | 100.00000 | 58.40872 | | | 0.00 | 0 | 0.00 |
| HMS1E3On | 19/07/2013 | Spot Bond | | | 100.00000 | 58.85982 | 100.00000 | 58.71723 | | | 0.00 | 0 | 0.00 |
| HMS1E4On | 19/07/2015 | Spot Bond | | | 100.00000 | 17.49772 | 100.00000 | 17.45533 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| HMS1F2On | 19/07/2013 | Spot Bond | | | | 100.00000 | 59.25224 | 100.00000 | 59.10870 | | | 0.00 | 0 | 0.00 |
| HMS1G2On | 19/07/2013 | Spot Bond | | | | 100.00000 | 60.29177 | 100.00000 | 60.14571 | | | 0.00 | 0 | 0.00 |
| HWAY20On | 31/07/2020 | Spot Bond | | | | 100.00000 | 10.19718 | 100.00000 | 10.17474 | | | 499,500,000.00 | 4,995 | 31,385,000.00 |
| HWAY23On | 07/12/2023 | Spot Bond | | | | 100.00000 | 6.40413 | 100.00000 | 6.38995 | | | 0.00 | 0 | 98,000,000.00 |
| HWAY24On | 07/12/2024 | Spot Bond | | | | 100.00000 | 6.39869 | 100.00000 | 6.38453 | | | 0.00 | 0 | 0.00 |
| HWAY34On | 31/07/2034 | Spot Bond | | | | 100.00000 | 9.53981 | 100.00000 | 9.51882 | | | 0.00 | 0 | 30,162,000.00 |
| HWAY35On | 31/07/2035 | Spot Bond | | | | 100.00000 | 9.53981 | 100.00000 | 9.51882 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | | | 2.00000 | 100.47845 | 2.00000 | 100.47038 | | | 0.00 | 0 | 100,000,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | | | | 2.25000 | 100.48790 | 2.25000 | 100.47917 | | | 0.00 | 0 | 260,000,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | | | | 2.50000 | 100.55527 | 2.50000 | 100.54541 | | | 125,000,000,000.00 | 50,000,000 | 510,000,000.00 |
| IBC01 | On 16/03/2015 | Spot Bond | | | | 100.00000 | 16.65121 | 100.00000 | 16.61962 | | | 0.00 | 0 | 0.00 |
| IBL05 | On 12/08/2012 | Spot Bond | | | | 100.00000 | 76.93126 | 100.00000 | 76.93126 | | | 0.00 | 0 | 0.00 |
| IBL06 | On 14/12/2012 | Spot Bond | | | | 100.00000 | 93.91263 | 100.00000 | 93.67785 | | | 0.00 | 0 | 0.00 |
| IBL09 | On 08/12/2012 | Spot Bond | | | | 100.00000 | 95.29491 | 100.00000 | 95.05305 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | | | | 100.00000 | 25.63884 | 100.00000 | 25.58240 | | | 0.00 | 0 | 0.00 |
| IBL12 | On 12/03/2013 | Spot Bond | | | | 100.00000 | 63.71541 | 100.00000 | 63.56106 | | | 140,000,000,000.00 | 1,400,000 | 700,000.00 |
| IBL13 | On 12/03/2015 | Spot Bond | | | | 100.00000 | 18.09691 | 100.00000 | 18.05307 | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | | | | 100.00000 | 17.16219 | 100.00000 | 17.12061 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL15 | On | 28/06/2013 | Spot Bond | | | 100.00000 | 61.24638 | 100.00000 | 61.09800 | | | 0.00 | 0 | 0.00 |
| IBL18 | On | 10/12/2013 | Spot Bond | | | 100.00000 | 43.59797 | 100.00000 | 43.49235 | | | 0.00 | 0 | 0.00 |
| IBL19 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 30.51363 | 100.00000 | 30.43970 | | | 0.00 | 0 | 0.00 |
| IBL20 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 37.42753 | 100.00000 | 37.34514 | | | 0.00 | 0 | 0.00 |
| IBL21 | On | 15/03/2016 | Spot Bond | | | 100.00000 | 18.22931 | 100.00000 | 18.18918 | | | 0.00 | 0 | 0.00 |
| IBL22 | On | 15/03/2018 | Spot Bond | | | 100.00000 | 14.93447 | 100.00000 | 14.90160 | | | 0.00 | 0 | 0.00 |
| IBL23 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 34.24457 | 100.00000 | 34.16878 | | | 0.00 | 0 | 0.00 |
| IBL24 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 27.40105 | 100.00000 | 27.33466 | | | 0.00 | 0 | 0.00 |
| IBL25 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 22.13733 | 100.00000 | 22.08370 | | | 0.00 | 0 | 0.00 |
| IBL26 | On | 18/08/2014 | Spot Bond | | | 1.75000 | 105.83631 | 1.75000 | 105.82848 | | | 0.00 | 0 | 0.00 |
| IBL28 | On | 18/08/2016 | Spot Bond | | | 8.27000 | 99.91099 | 8.27000 | 99.88875 | | | 0.00 | 0 | 0.00 |
| IBL32 | On | 03/11/2014 | Spot Bond | | | 100.00000 | 19.18653 | 100.00000 | 19.14005 | | | 0.00 | 0 | 0.00 |
| IBL33 | On | 03/11/2016 | Spot Bond | | | 100.00000 | 8.81302 | 100.00000 | 8.79167 | | | 0.00 | 0 | 0.00 |
| IBL34 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.19399 | 100.00000 | 5.18256 | | | 0.00 | 0 | 0.00 |
| IBL36 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 2.88141 | 100.00000 | 2.87507 | | | 0.00 | 0 | 0.00 |
| IBL37 | On | 02/04/2015 | Spot Bond | | | 100.00000 | 18.17043 | 100.00000 | 18.11371 | | | 0.00 | 0 | 0.00 |
| IBL38 | On | 02/04/2017 | Spot Bond | | | 100.00000 | 10.95947 | 100.00000 | 10.92525 | | | 0.00 | 0 | 0.00 |
| IBL39 | On | 02/04/2018 | Spot Bond | | | 8.76500 | 103.19056 | 8.76500 | 103.16637 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| IBL40 | On | 15/06/2015 | Spot Bond | | | 100.00000 | 16.84767 | 100.00000 | 16.79507 | | | 0.00 | 0 | 0.00 |
| IBL42 | On | 15/06/2017 | Spot Bond | | | 100.00000 | 9.14196 | 100.00000 | 9.11341 | | | 0.00 | 0 | 0.00 |
| IC02 | On | 09/05/2013 | Spot Bond | | | 100.00000 | 61.22774 | 100.00000 | 61.09296 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 17.28801 | 100.00000 | 17.24975 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 17.28801 | 100.00000 | 17.24975 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On | 31/01/2017 | Spot Bond | | | 5.00000 | 100.18805 | 5.00000 | 100.17461 | | | 0.00 | 0 | 0.00 |
| IDW001 | On | 30/06/2016 | Spot Bond | | | 100.00000 | 16.06331 | 100.00000 | 16.00706 | | | 0.00 | 0 | 0.00 |
| IDW002 | On | 30/06/2016 | Spot Bond | | | 100.00000 | 15.77254 | 100.00000 | 15.71730 | | | 0.00 | 0 | 0.00 |
| IFM01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 21.51038 | 100.00000 | 21.46278 | | | 0.00 | 0 | 0.00 |
| IHL01 | On | 29/12/2014 | Spot Bond | | | 100.00000 | 22.56103 | 100.00000 | 22.50638 | | | 0.00 | 0 | 0.00 |
| IHL02 | On | 29/12/2014 | Spot Bond | | | 100.00000 | 22.56103 | 100.00000 | 22.50638 | | | 0.00 | 0 | 0.00 |
| IHL03 | On | 17/05/2017 | Spot Bond | | | 100.00000 | 8.82244 | 100.00000 | 8.79489 | | | 0.00 | 0 | 0.00 |
| IKH1D | On | 09/12/2028 | Spot Bond | | | 100.00000 | 8.45589 | 100.00000 | 8.43540 | | | 0.00 | 0 | 0.00 |
| IN01E | On | 23/07/2013 | Spot Bond | | | 100.00000 | 45.89014 | 100.00000 | 100.00000 | | 25,000,000,000,000.00 | 250,000,000 | 250,000,000.00 | |
| IN02E | On | 06/08/2013 | Spot Bond | | | 100.00000 | 45.66221 | 100.00000 | 100.00000 | | 25,000,000,000,000.00 | 250,000,000 | 250,000,000.00 | |
| IN04 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 23.62093 | 100.00000 | 23.56894 | | | 0.00 | 0 | 0.00 |
| IN07 | On | 16/05/2013 | Spot Bond | | | 100.00000 | 60.29053 | 100.00000 | 60.15782 | | | 0.00 | 0 | 0.00 |
| IN09 | On | 01/02/2016 | Spot Bond | | | 100.00000 | 14.52448 | 100.00000 | 14.48930 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IN163U | On | 04/10/2012 | Spot Bond | | | 100.00000 | 90.26073 | 100.00000 | 90.04427 | | | 0.00 | 0 | 0.00 |
| IN164U | On | 11/10/2012 | Spot Bond | | | 100.00000 | 88.76705 | 100.00000 | 88.55769 | | | 0.00 | 0 | 0.00 |
| IN165U | On | 18/10/2012 | Spot Bond | | | 100.00000 | 87.32200 | 100.00000 | 87.11940 | | | 0.00 | 0 | 0.00 |
| IND132 | On | 10/08/2012 | Spot Bond | | | 100.00000 | 50.00005 | 100.00000 | 50.00004 | | | 0.00 | 0 | 0.00 |
| IND147 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 78.49462 | 100.00000 | 78.32618 | | | 0.00 | 0 | 0.00 |
| IND204 | On | 24/01/2013 | Spot Bond | | | 100.00000 | 69.12879 | 100.00000 | 68.99811 | | | 0.00 | 0 | 0.00 |
| IND205 | On | 31/01/2013 | Spot Bond | | | 100.00000 | 68.22430 | 100.00000 | 68.09701 | | | 0.00 | 0 | 0.00 |
| IND207 | On | 14/02/2013 | Spot Bond | | | 100.00000 | 70.50954 | 100.00000 | 70.37577 | | | 0.00 | 0 | 0.00 |
| IND208 | On | 21/02/2013 | Spot Bond | | | 100.00000 | 69.57844 | 100.00000 | 69.44644 | | | 0.00 | 0 | 0.00 |
| IND209 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 68.65964 | 100.00000 | 68.52938 | | | 0.00 | 0 | 0.00 |
| IND233 | On | 14/08/2012 | Spot Bond | | | 100.00000 | 66.66667 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| IND234 | On | 21/08/2012 | Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0.00 |
| IND235 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 96.30607 | 100.00000 | 96.05263 | | | 0.00 | 0 | 0.00 |
| IND236 | On | 04/09/2012 | Spot Bond | | | 100.00000 | 94.55959 | 100.00000 | 94.31525 | | | 0.00 | 0 | 0.00 |
| IND237 | On | 11/09/2012 | Spot Bond | | | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | | 0.00 | 0 | 0.00 |
| IND238 | On | 18/09/2012 | Spot Bond | | | 100.00000 | 91.25000 | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| IND239 | On | 25/09/2012 | Spot Bond | | | 100.00000 | 89.68059 | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |
| IND240 | On | 02/10/2012 | Spot Bond | | | 100.00000 | 88.16425 | 100.00000 | 87.95181 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND241 | On | 09/10/2012 | Spot Bond | | | 100.00000 | 86.69834 | 100.00000 | 86.49289 | | | 0.00 | 0 | 0.00 |
| IND242 | On | 16/10/2012 | Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | 0.00 | 0 | 3,000,000.00 |
| IND243 | On | 23/10/2012 | Spot Bond | | | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | | 0.00 | 0 | 0.00 |
| IND244 | On | 30/10/2012 | Spot Bond | | | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| IND245 | On | 06/11/2012 | Spot Bond | | | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| IND246 | On | 13/11/2012 | Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 79.86871 | | | 0.00 | 0 | 0.00 |
| IND247 | On | 20/11/2012 | Spot Bond | | | 100.00000 | 78.83369 | 100.00000 | 78.66379 | | | 0.00 | 0 | 0.00 |
| IND248 | On | 27/11/2012 | Spot Bond | | | 100.00000 | 77.65957 | 100.00000 | 77.49469 | | | 0.00 | 0 | 0.00 |
| IND249 | On | 04/12/2012 | Spot Bond | | | 100.00000 | 76.51992 | 100.00000 | 76.35983 | | | 0.00 | 0 | 0.00 |
| IND250 | On | 11/12/2012 | Spot Bond | | | 100.00000 | 75.41322 | 100.00000 | 75.25773 | | | 0.00 | 0 | 0.00 |
| INF001 | On | 30/07/2013 | Spot Bond | | | 100.00000 | 50.37447 | 100.00000 | 50.15295 | | | 0.00 | 0 | 0.00 |
| INF002 | On | 05/02/2013 | Spot Bond | | | 100.00000 | 68.65672 | 100.00000 | 68.40149 | | | 0.00 | 0 | 0.00 |
| ING100 | On | 19/05/2013 | Spot Bond | | | 100.00000 | 68.00451 | 100.00000 | 67.83977 | | | 0.00 | 0 | 0.00 |
| ING114 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 15.46482 | 100.00000 | 15.42736 | | | 0.00 | 0 | 0.00 |
| ING115 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 16.91253 | 100.00000 | 16.87156 | | | 0.00 | 0 | 0.00 |
| ING116 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 15.76650 | 100.00000 | 15.72831 | | | 0.00 | 0 | 0.00 |
| ING126 | On | 25/11/2012 | Spot Bond | | | 100.00000 | 82.59685 | 100.00000 | 82.42074 | | | 0.00 | 0 | 0.00 |
| ING127 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 95.29276 | 100.00000 | 95.05028 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING130 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | 0.00 | 0 | 0.00 |
| ING131 | On | 24/02/2013 | Spot Bond | | | 100.00000 | 69.18318 | 100.00000 | 69.05192 | | | 0.00 | 0 | 0.00 |
| ING132 | On | 22/12/2018 | Spot Bond | | | 100.00000 | 9.72491 | 100.00000 | 9.70135 | | | 0.00 | 0 | 0.00 |
| ING133 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 72.65907 | 100.00000 | 72.52122 | | | 0.00 | 0 | 0.00 |
| ING135 | On | 10/12/2014 | Spot Bond | | | 100.00000 | 25.95134 | 100.00000 | 25.88847 | | | 0.00 | 0 | 0.00 |
| ING138 | On | 22/03/2017 | Spot Bond | | | 100.00000 | 10.64440 | 100.00000 | 10.61860 | | | 0.00 | 0 | 0.00 |
| ING141 | On | 07/09/2012 | Spot Bond | | | 100.00000 | 95.71007 | 100.00000 | 95.46466 | | | 0.00 | 0 | 0.00 |
| ING143 | On | 11/09/2012 | Spot Bond | | | 100.00000 | 94.70187 | 100.00000 | 94.46150 | | | 0.00 | 0 | 0.00 |
| ING146 | On | 17/09/2012 | Spot Bond | | | 100.00000 | 93.24728 | 100.00000 | 93.01416 | | | 0.00 | 0 | 0.00 |
| ING147 | On | 16/12/2012 | Spot Bond | | | 100.00000 | 90.88366 | 100.00000 | 90.58470 | | | 0.00 | 0 | 0.00 |
| ING153 | On | 03/04/2017 | Spot Bond | | | 6.50000 | 100.48728 | 6.50000 | 100.47551 | | | 0.00 | 0 | 0.00 |
| ING154 | On | 03/04/2013 | Spot Bond | | | 100.00000 | 60.57888 | 100.00000 | 60.38975 | | | 0.00 | 0 | 0.00 |
| ING155 | On | 19/09/2012 | Spot Bond | | | 100.00000 | 93.74386 | 100.00000 | 93.51067 | | | 0.00 | 0 | 0.00 |
| ING156 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| ING157 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 58.49072 | 100.00000 | 58.30810 | | | 0.00 | 0 | 0.00 |
| ING158 | On | 07/12/2012 | Spot Bond | | | 100.00000 | 92.00000 | 100.00000 | 91.69435 | | | 0.00 | 0 | 0.00 |
| ING159 | On | 05/12/2012 | Spot Bond | | | 100.00000 | 92.27148 | 100.00000 | 91.96993 | | | 0.00 | 0 | 0.00 |
| ING160 | On | 10/12/2012 | Spot Bond | | | 100.00000 | 91.99850 | 100.00000 | 91.69882 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| ING161 | On | 20/03/2017 | Spot Bond | | | 100.00000 | 10.16043 | 100.00000 | 10.12569 | | | 0.00 | 0 | 0.00 |
| ING166 | On | 02/01/2013 | Spot Bond | | | 100.00000 | 71.76471 | 100.00000 | 71.34503 | | | 0.00 | 0 | 0.00 |
| ING31 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 83.63382 | 100.00000 | 83.44545 | | | 0.00 | 0 | 0.00 |
| ING32 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 56.01019 | 100.00000 | 55.87450 | | | 0.00 | 0 | 0.00 |
| ING33 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 38.09044 | 100.00000 | 37.99816 | | | 0.00 | 0 | 0.00 |
| ING34 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 38.09044 | 100.00000 | 37.99816 | | | 0.00 | 0 | 0.00 |
| ING46 | On | 16/10/2013 | Spot Bond | | | 100.00000 | 40.43948 | 100.00000 | 40.34151 | | | 0.00 | 0 | 0.00 |
| ING60U | On | 28/02/2014 | Spot Bond | | | 100.00000 | 36.55460 | 100.00000 | 36.46605 | | | 0.00 | 0 | 0.00 |
| ING89 | On | 31/12/2014 | Spot Bond | | | 100.00000 | 24.12381 | 100.00000 | 24.06536 | | | 0.00 | 0 | 0.00 |
| INJ02 | On | 30/04/2015 | Spot Bond | | | 100.00000 | 19.69095 | 100.00000 | 19.64325 | | | 0.00 | 0 | 0.00 |
| IPB3 | On | 04/12/2013 | Spot Bond | | | 100.00000 | 45.37517 | 100.00000 | 45.26525 | | | 0.00 | 0 | 0.00 |
| IPF01 | On | 13/04/2015 | Spot Bond | | | 100.00000 | 17.81575 | 100.00000 | 17.76013 | | | 0.00 | 0 | 0.00 |
| IPF02 | On | 13/04/2016 | Spot Bond | | | 100.00000 | 12.84766 | 100.00000 | 12.80755 | | | 0.00 | 0 | 0.00 |
| IPF03 | On | 13/04/2017 | Spot Bond | | | 100.00000 | 10.80296 | 100.00000 | 10.76923 | | | 0.00 | 0 | 0.00 |
| IPF06 | On | 13/04/2017 | Spot Bond | | | 8.80000 | 102.93645 | 8.80000 | 102.91223 | | | 0.00 | 0 | 0.00 |
| IPL4 | On | 29/03/2014 | Spot Bond | | | 100.00000 | 36.60592 | 100.00000 | 36.52535 | | 100,000,000,000.00 | 0.00 | 1,000,000 | 0.00 |
| IPL5 | On | 28/09/2015 | Spot Bond | | | 100.00000 | 14.19492 | 100.00000 | 14.16054 | | | 0.00 | 0 | 0.00 |
| IPL6 | On | 28/09/2017 | Spot Bond | | | 100.00000 | 14.70194 | 100.00000 | 14.66957 | | 220,000,000,000.00 | 0.00 | 2,200,000 | 15,080,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| IV012 | On | 26/11/2014 | Spot Bond | | | 100.00000 | 25.57263 | 100.00000 | 25.51068 | | | 0.00 | 0 | 0.00 |
| IV013 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 18.45327 | 100.00000 | 18.40857 | | | 0.00 | 0 | 0.00 |
| IV014 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 20.69087 | 100.00000 | 20.64508 | | | 0.00 | 0 | 0.00 |
| IV015 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 10.39435 | 100.00000 | 10.36917 | | | 0.00 | 0 | 0.00 |
| IV016 | On | 06/12/2021 | Spot Bond | | | 100.00000 | 9.89930 | 100.00000 | 9.87533 | | | 0.00 | 0 | 0.00 |
| IV017 | On | 31/01/2022 | Spot Bond | | | 2.75000 | 100.10396 | 2.75000 | 100.09654 | | | 3,850,000,000.00 | 1,400,000 | 700,000.00 |
| IV019 | On | 31/03/2028 | Spot Bond | | | 2.60000 | 103.67048 | 2.60000 | 103.66037 | | | 0.00 | 0 | 0.00 |
| IV022 | On | 02/04/2022 | Spot Bond | | | 100.00000 | 10.72745 | 100.00000 | 10.69395 | | | 0.00 | 0 | 0.00 |
| IV023 | On | 11/07/2022 | Spot Bond | | | 100.00000 | 9.42409 | 100.00000 | 9.38265 | | | 0.00 | 0 | 0.00 |
| IV024 | On | 27/07/2022 | Spot Bond | | | 100.00000 | 0.03256 | 100.00000 | 0.03241 | | | 0.00 | 0 | 0.00 |
| IV04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 68.14591 | 100.00000 | 67.99509 | | | 0.00 | 0 | 0.00 |
| IV07 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 60.91734 | 100.00000 | 60.76977 | | | 0.00 | 0 | 0.00 |
| IV08 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 18.18873 | 100.00000 | 18.14870 | | | 0.00 | 0 | 0.00 |
| IV09 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 9.68660 | 100.00000 | 9.66314 | | | 0.00 | 0 | 0.00 |
| IV19A | On | 31/03/2028 | Spot Bond | | | 2.60000 | 102.41628 | 2.60000 | 102.40301 | | | 0.00 | 0 | 0.00 |
| IVA133 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| IVA134 | On | 25/08/2012 | Spot Bond | | | 100.00000 | 97.07447 | 100.00000 | 96.81698 | | | 0.00 | 0 | 0.00 |
| IVA135 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 95.30026 | 100.00000 | 95.05208 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA204 | On | 26/01/2013 | Spot Bond | | | 100.00000 | 68.86792 | 100.00000 | 68.73823 | | | 0.00 | 0 | 0.00 |
| IVA206 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 67.09559 | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| IVA207 | On | 16/02/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | 0.00 | 0 | 0.00 |
| IVA208 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 69.31468 | 100.00000 | 69.18318 | | | 0.00 | 0 | 0.00 |
| IVA229 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.08737 | 100.00000 | 46.98287 | | | 0.00 | 0 | 0.00 |
| IVA232 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 66.66671 | 100.00000 | 66.66670 | | | 0.00 | 0 | 0.00 |
| IVA233 | On | 16/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| IVA234 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| IVA235 | On | 30/08/2012 | Spot Bond | | | 100.00000 | 95.80052 | 100.00000 | 95.54974 | | | 0.00 | 0 | 0.00 |
| IVA236 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 94.07216 | 100.00000 | 93.83033 | | | 0.00 | 0 | 0.00 |
| IVA237 | On | 13/09/2012 | Spot Bond | | | 100.00000 | 92.40506 | 100.00000 | 92.17172 | | | 0.00 | 0 | 0.00 |
| IVA238 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 90.79602 | 100.00000 | 90.57072 | | | 0.00 | 0 | 0.00 |
| IVA239 | On | 27/09/2012 | Spot Bond | | | 100.00000 | 89.24205 | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| IVA240 | On | 04/10/2012 | Spot Bond | | | 100.00000 | 87.74038 | 100.00000 | 87.52998 | | | 0.00 | 0 | 0.00 |
| IVA241 | On | 11/10/2012 | Spot Bond | | | 100.00000 | 86.28842 | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| IVA242 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 84.88372 | 100.00000 | 84.68677 | | | 0.00 | 0 | 0.00 |
| IVA243 | On | 25/10/2012 | Spot Bond | | | 100.00000 | 83.52403 | 100.00000 | 83.33333 | | | 0.00 | 0 | 0.00 |
| IVA244 | On | 01/11/2012 | Spot Bond | | | 100.00000 | 82.20721 | 100.00000 | 82.02247 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA245 | On | 08/11/2012 | Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | | 0.00 | 0 | 0.00 |
| IVA246 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 79.69432 | 100.00000 | 79.52070 | | | 0.00 | 0 | 0.00 |
| IVA247 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 78.49462 | 100.00000 | 78.32618 | | | 0.00 | 0 | 0.00 |
| IVA248 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 77.33051 | 100.00000 | 77.16702 | | | 0.00 | 0 | 0.00 |
| IVA249 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 76.20042 | 100.00000 | 76.04167 | | | 0.00 | 0 | 0.00 |
| IVA250 | On | 13/12/2012 | Spot Bond | | | 100.00000 | 75.10288 | 100.00000 | 74.94867 | | | 0.00 | 0 | 0.00 |
| IVC001 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 60.41963 | 100.00000 | 60.27326 | | | 0.00 | 0 | 0.00 |
| IVC002 | On | 12/02/2020 | Spot Bond | | | 100.00000 | 7.75555 | 100.00000 | 7.73676 | | | 0.00 | 0 | 0.00 |
| IVC004 | On | 29/04/2014 | Spot Bond | | | 100.00000 | 27.24418 | 100.00000 | 27.17818 | | | 0.00 | 0 | 0.00 |
| IVC005 | On | 27/07/2015 | Spot Bond | | | 100.00000 | 9.50397 | 100.00000 | 9.46218 | | | 0.00 | 0 | 0.00 |
| IVF001 | On | 10/01/2013 | Spot Bond | | | 100.00000 | 77.97347 | 100.00000 | 77.64307 | | | 0.00 | 0 | 0.00 |
| IVF002 | On | 01/08/2013 | Spot Bond | | | 100.00000 | 47.06520 | 100.00000 | 46.85823 | | | 0.00 | 0 | 0.00 |
| IVF003 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 68.63469 | 100.00000 | 68.38235 | | | 0.00 | 0 | 0.00 |
| KCF01U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 58.37039 | 100.00000 | 58.22899 | | | 0.00 | 0 | 0.00 |
| KCF02U | On | 30/04/2013 | Spot Bond | | | 100.00000 | 58.02709 | 100.00000 | 57.88652 | | | 0.00 | 0 | 0.00 |
| KSB004 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 72.18284 | 100.00000 | 72.04842 | | | 0.00 | 0 | 0.00 |
| KSB005 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 74.30829 | 100.00000 | 74.14561 | | | 0.00 | 0 | 0.00 |
| KSP003 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 70.59209 | 100.00000 | 70.46063 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| KSP004 | On | 01/04/2013 | Spot Bond | | | 100.00000 | 65.23032 | 100.00000 | 65.08596 | | | 0.00 | 0 | 0.00 |
| KW01 | On | 31/10/2027 | Spot Bond | | | 100.00000 | 17.05247 | 100.00000 | 17.01493 | | | 0.00 | 0 | 0.00 |
| LBK01 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 39.10754 | 100.00000 | 39.01281 | | | 0.00 | 0 | 0.00 |
| LBK02 | On | 26/03/2015 | Spot Bond | | | 100.00000 | 16.83386 | 100.00000 | 16.79308 | | | 0.00 | 0 | 0.00 |
| LGL02 | On | 13/08/2017 | Spot Bond | | | 100.00000 | 7.80753 | 100.00000 | 2.20971 | | 18,000,000,000,000.00 | 180,000,000 | 1,000,000,000.00 | |
| LGL1 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 96.77595 | 100.00000 | 96.53095 | | | 0.00 | 0 | 5,700,000.00 |
| MAQ007 | On | 27/01/2013 | Spot Bond | | | 100.00000 | 68.73823 | 100.00000 | 68.60902 | | | 0.00 | 0 | 0.00 |
| MAQ008 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 67.09559 | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| MAQ015 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| MAQ016 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 92.63959 | 100.00000 | 92.40506 | | | 0.00 | 0 | 0.00 |
| MAQ017 | On | 28/09/2012 | Spot Bond | | | 100.00000 | 89.02439 | 100.00000 | 88.80779 | | | 0.00 | 0 | 0.00 |
| MAQ018 | On | 11/01/2013 | Spot Bond | | | 100.00000 | 70.87379 | 100.00000 | 70.73643 | | | 0.00 | 0 | 0.00 |
| MAQ019 | On | 08/11/2012 | Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | | 0.00 | 0 | 0.00 |
| MAQ020 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 50.15295 | 100.00000 | 49.93240 | | | 0.00 | 0 | 0.00 |
| MBC16 | On | 24/10/2012 | Spot Bond | | | 100.00000 | 83.71560 | 100.00000 | 83.52403 | | | 0.00 | 0 | 0.00 |
| MBF018 | On | 15/04/2013 | Spot Bond | | | 100.00000 | 58.85634 | 100.00000 | 58.71375 | | 80,000,000,000.00 | 800,000 | 400,000.00 | |
| MBF019 | On | 15/04/2014 | Spot Bond | | | 100.00000 | 28.78014 | 100.00000 | 28.71043 | | | 0.00 | 0 | 0.00 |
| MBF021 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 100.94211 | 100.00000 | 100.66930 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| MBF024 On | 26/05/2013 | Spot Bond | | | 100.00000 | 65.95609 | 100.00000 | 65.79632 | | | 1,110,000,000,000.00 | 11,100,000 | 3,700,000.00 |
| MBF025 On | 26/05/2014 | Spot Bond | | | 100.00000 | 31.77604 | 100.00000 | 31.69906 | | | 0.00 | 0 | 0.00 |
| MBF026 On | 05/10/2012 | Spot Bond | | | 100.00000 | 88.85278 | 100.00000 | 88.64020 | | | 0.00 | 0 | 0.00 |
| MBF027 On | 07/10/2014 | Spot Bond | | | 100.00000 | 21.07368 | 100.00000 | 21.02263 | | | 0.00 | 0 | 0.00 |
| MBF028 On | 16/04/2015 | Spot Bond | | | 100.00000 | 17.29859 | 100.00000 | 17.24458 | | | 0.00 | 0 | 133,350,000.00 |
| MBP011 On | 30/01/2013 | Spot Bond | | | 100.00000 | 84.22135 | 100.00000 | 84.03251 | | | 0.00 | 0 | 0.00 |
| MBP012 On | 29/01/2013 | Spot Bond | | | 100.00000 | 84.32815 | 100.00000 | 84.13865 | | | 0.00 | 0 | 0.00 |
| MBP013 On | 29/01/2014 | Spot Bond | | | 100.00000 | 39.00953 | 100.00000 | 38.91503 | | | 0.00 | 0 | 0.00 |
| MBP16UOn | 13/10/2012 | Spot Bond | | | 100.00000 | 87.42716 | 100.00000 | 87.22193 | | | 0.00 | 0 | 0.00 |
| MBP17UOn | 23/11/2012 | Spot Bond | | | 100.00000 | 97.61273 | 100.00000 | 98.97399 | | | 0.00 | 0 | 0.00 |
| MBP18UOn | 28/01/2014 | Spot Bond | | | 100.00000 | 39.03420 | 100.00000 | 38.93964 | | | 0.00 | 0 | 0.00 |
| MBP19UOn | 18/02/2013 | Spot Bond | | | 100.00000 | 65.92158 | 100.00000 | 65.76188 | | | 0.00 | 0 | 0.00 |
| MBP20UOn | 17/02/2014 | Spot Bond | | | 100.00000 | 31.02370 | 100.00000 | 30.94855 | | | 0.00 | 0 | 0.00 |
| MBP21UOn | 11/04/2014 | Spot Bond | | | 100.00000 | 28.50288 | 100.00000 | 28.43383 | | | 0.00 | 0 | 0.00 |
| MBP22UOn | 09/09/2014 | Spot Bond | | | 100.00000 | 15.75188 | 100.00000 | 15.71372 | | | 0.00 | 0 | 0.00 |
| MBP23UOn | 13/02/2015 | Spot Bond | | | 100.00000 | 19.50873 | 100.00000 | 19.46147 | | | 0.00 | 0 | 0.00 |
| MBP24UOn | 22/03/2016 | Spot Bond | | | 100.00000 | 4.00109 | 100.00000 | 3.99140 | | | 0.00 | 0 | 0.00 |
| MBP25UOn | 22/03/2015 | Spot Bond | | | 100.00000 | 9.76829 | 100.00000 | 9.74462 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MBSA01On | 16/04/2019 | Spot Bond | | | 8.00000 | 108.21403 | 8.00000 | 108.19085 | | | 0.00 | 0 | 39,000.00 |
| MCB2M On | 13/12/2012 | Spot Bond | | | 100.00000 | 93.97522 | 100.00000 | 93.73970 | | | 0.00 | 0 | 0.00 |
| MCB3M On | 13/12/2014 | Spot Bond | | | 100.00000 | 23.29278 | 100.00000 | 23.23636 | | | 0.00 | 0 | 0.00 |
| MEFSA1On | 05/10/2014 | Spot Bond | | | 100.00000 | 25.55445 | 100.00000 | 25.49790 | | | 0.00 | 0 | 0.00 |
| MEFSA2On | 05/10/2014 | Spot Bond | | | 100.00000 | 25.61249 | 100.00000 | 25.55580 | | | 0.00 | 0 | 0.00 |
| MEFSA3On | 05/10/2016 | Spot Bond | | | 100.00000 | 12.78646 | 100.00000 | 12.75817 | | | 0.00 | 0 | 0.00 |
| MEFSA4On | 05/01/2019 | Spot Bond | | | 100.00000 | 8.48744 | 100.00000 | 8.46876 | | | 0.00 | 0 | 0.00 |
| MEFSA6On | 05/07/2026 | Spot Bond | | | 100.00000 | 8.35064 | 100.00000 | 8.33226 | | | 0.00 | 0 | 0.00 |
| MEFSB3On | 05/10/2016 | Spot Bond | | | 8.59000 | 103.05614 | 8.59000 | 103.03246 | | | 0.00 | 0 | 0.00 |
| MEFSB4On | 05/01/2019 | Spot Bond | | | 9.34000 | 100.99716 | 9.34000 | 100.97211 | | | 0.00 | 0 | 0.00 |
| MEFSB5On | 05/01/2022 | Spot Bond | | | 10.01000 | 101.06735 | 10.01000 | 101.04052 | | | 0.00 | 0 | 0.00 |
| MET01 On | 15/12/2014 | Spot Bond | | | 100.00000 | 24.21494 | 100.00000 | 24.16135 | | | 0.00 | 0 | 88,600,000.00 |
| MFS1A1On | 20/12/2015 | Spot Bond | | | 100.00000 | 13.36616 | 100.00000 | 13.33378 | | | 0.00 | 0 | 0.00 |
| MFS1A2On | 20/12/2018 | Spot Bond | | | 100.00000 | 8.18414 | 100.00000 | 8.16432 | | | 0.00 | 0 | 0.00 |
| MFS1B On | 20/09/2019 | Spot Bond | | | 100.00000 | 11.87146 | 100.00000 | 11.84270 | | | 0.00 | 0 | 0.00 |
| MGL01 On | 15/09/2015 | Spot Bond | | | 100.00000 | 19.36788 | 100.00000 | 19.32525 | | | 0.00 | 0 | 28,800,000.00 |
| MIIL01 On | 31/05/2015 | Spot Bond | | | 100.00000 | 18.10504 | 100.00000 | 18.04851 | | | 0.00 | 0 | 0.00 |
| MIIL02 On | 31/05/2017 | Spot Bond | | | 8.78500 | 101.77740 | 8.78500 | 101.75350 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| MQB01 | On | 31/05/2013 | Spot Bond | | | 100.00000 | 65.48300 | 100.00000 | 65.32436 | | | 0.00 | 0 | 0.00 |
| MQB02 | On | 31/05/2017 | Spot Bond | | | 8.00000 | 103.61916 | 8.00000 | 103.59696 | | | 0.00 | 0 | 10,482,000.00 |
| MTN02 | On | 13/07/2014 | Spot Bond | | | 100.00000 | 29.97087 | 100.00000 | 29.90490 | | 200,000,000,000.00 | | 2,000,000 | 4,471,000.00 |
| MTN03 | On | 13/07/2015 | Spot Bond | | | 100.00000 | 18.58265 | 100.00000 | 18.54175 | | | 0.00 | 0 | 9,700,000.00 |
| MTN04 | On | 13/07/2017 | Spot Bond | | | 100.00000 | 12.54246 | 100.00000 | 12.51486 | | 60,000,000,000.00 | | 600,000 | 4,134,000.00 |
| MTN05 | On | 28/10/2013 | Spot Bond | | | 100.00000 | 44.61274 | 100.00000 | 44.51401 | | | 0.00 | 0 | 0.00 |
| MTNC08 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 94.07216 | 100.00000 | 93.83033 | | | 0.00 | 0 | 0.00 |
| MTNC09 | On | 18/09/2012 | Spot Bond | | | 100.00000 | 91.25000 | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| N4A111 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 5.78840 | 100.00000 | 5.75574 | | | 0.00 | 0 | 0.00 |
| N4A202 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 0.09904 | 100.00000 | 0.07904 | | | 0.00 | 0 | 0.00 |
| N4A205 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.06312 | 100.00000 | 6.02985 | | | 0.00 | 0 | 0.00 |
| N4A208 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.13805 | 100.00000 | 6.10462 | | | 0.00 | 0 | 0.00 |
| N4A211 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.21297 | 100.00000 | 6.17937 | | | 0.00 | 0 | 0.00 |
| N4A302 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.27291 | 100.00000 | 6.23918 | | | 0.00 | 0 | 0.00 |
| N4A305 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.37282 | 100.00000 | 6.33885 | | | 0.00 | 0 | 0.00 |
| N4A308 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.42277 | 100.00000 | 6.38870 | | | 0.00 | 0 | 0.00 |
| N4A311 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.48271 | 100.00000 | 6.44850 | | | 0.00 | 0 | 0.00 |
| N4A402 | On | 14/08/2020 | Spot Bond | | | 100.00000 | 6.63256 | 100.00000 | 6.59802 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| N4A405 | On | 14/08/2020 | | | 100.00000 | 6.73246 | 100.00000 | 6.69770 | | | 0.00 | 0 | 0.00 |
| N4A408 | On | 14/08/2020 | | | 100.00000 | 6.84235 | 100.00000 | 6.80735 | | | 0.00 | 0 | 0.00 |
| N4A411 | On | 14/08/2020 | | | 100.00000 | 6.94225 | 100.00000 | 6.90703 | | | 0.00 | 0 | 0.00 |
| N4A502 | On | 14/08/2020 | | | 100.00000 | 6.99220 | 100.00000 | 6.95687 | | | 0.00 | 0 | 0.00 |
| N4B508 | On | 14/08/2020 | | | 100.00000 | 7.59161 | 100.00000 | 7.55494 | | | 0.00 | 0 | 0.00 |
| N4C508 | On | 14/08/2020 | | | 100.00000 | 8.29091 | 100.00000 | 8.25269 | | | 0.00 | 0 | 0.00 |
| N4D68U | On | 14/08/2020 | | | 100.00000 | 0.09904 | 100.00000 | 0.07904 | | | 0.00 | 0 | 0.00 |
| N4E68U | On | 14/08/2020 | | | 100.00000 | 0.09904 | 100.00000 | 0.07904 | | | 0.00 | 0 | 0.00 |
| NBK10B | On | 21/04/2014 | | | 100.00000 | 27.31728 | 100.00000 | 27.25110 | | | 0.00 | 0 | 0.00 |
| NBK11B | On | 27/10/2014 | | | 100.00000 | 19.46080 | 100.00000 | 19.41366 | | | 0.00 | 0 | 0.00 |
| NBK12B | On | 20/02/2015 | | | 100.00000 | 18.01467 | 100.00000 | 17.97103 | | | 0.00 | 0 | 0.00 |
| NBK13B | On | 21/02/2017 | | | 100.00000 | 10.12870 | 100.00000 | 10.10417 | | | 0.00 | 0 | 2,000,000.00 |
| NBK1B | On | 09/09/2012 | | | 100.00000 | 95.55968 | 100.00000 | 95.31590 | | | 0.00 | 0 | 0.00 |
| NBK2A | On | 15/09/2015 | | | 100.00000 | 22.06579 | 100.00000 | 22.01722 | | 500,000,000,000.00 | 5,000,000 | 23,632,000.00 | |
| NBK2B | On | 15/09/2015 | | | 100.00000 | 14.87918 | 100.00000 | 14.84313 | | | 0.00 | 0 | 0.00 |
| NBK3A | On | 09/09/2019 | | | 100.00000 | 16.42028 | 100.00000 | 16.38413 | | 80,000,000,000.00 | 800,000 | 6,705,000.00 | |
| NBK4 | On | 28/10/2024 | | | 100.00000 | 0.02118 | 100.00000 | 0.02114 | | | 0.00 | 0 | 0.00 |
| NBK5B | On | 19/04/2013 | | | 100.00000 | 58.19972 | 100.00000 | 58.05873 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| NBK6A | On | 19/04/2015 | Spot Bond | | | 100.00000 | 22.82053 | 100.00000 | 22.77002 | | | 0.00 | 0 | 9,400,000.00 |
| NBK6B | On | 19/04/2015 | Spot Bond | | | 100.00000 | 16.28072 | 100.00000 | 16.24128 | | | 100,000,000,000.00 | 1,000,000 | 500,000.00 |
| NBK7B | On | 19/04/2020 | Spot Bond | | | 100.00000 | 8.32517 | 100.00000 | 8.30501 | | | 0.00 | 0 | 0.00 |
| NBK8A | On | 24/03/2014 | Spot Bond | | | 100.00000 | 36.29666 | 100.00000 | 36.21676 | | | 0.00 | 0 | 0.00 |
| NBK8B | On | 24/03/2014 | Spot Bond | | | 100.00000 | 29.68483 | 100.00000 | 29.61291 | | | 0.00 | 0 | 21,000,000.00 |
| NBK9A | On | 23/03/2016 | Spot Bond | | | 100.00000 | 17.71278 | 100.00000 | 17.67380 | | | 180,000,000,000.00 | 1,800,000 | 10,914,000.00 |
| NBK9B | On | 23/03/2016 | Spot Bond | | | 100.00000 | 11.49426 | 100.00000 | 11.46641 | | | 0.00 | 0 | 0.00 |
| NBK11 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 72.70588 | 100.00000 | 72.54307 | | | 200,000,000,000.00 | 2,000,000 | 1,000,000.00 |
| NCLN17 | On | 24/01/2013 | Spot Bond | | | 100.00000 | 85.02665 | 100.00000 | 84.83341 | | | 0.00 | 0 | 0.00 |
| NCLN19 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 64.74028 | 100.00000 | 64.58345 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On | 28/08/2014 | Spot Bond | | | 100.00000 | 24.34586 | 100.00000 | 24.29980 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On | 17/09/2014 | Spot Bond | | | 100.00000 | 40.50599 | 100.00000 | 40.42934 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On | 22/09/2014 | Spot Bond | | | 100.00000 | 23.22004 | 100.00000 | 23.17611 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On | 20/10/2014 | Spot Bond | | | 100.00000 | 22.02082 | 100.00000 | 21.97915 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 18.88225 | 100.00000 | 18.83650 | | | 0.00 | 0 | 0.00 |
| NCLN49 | On | 12/03/2013 | Spot Bond | | | 100.00000 | 63.74952 | 100.00000 | 63.59509 | | | 0.00 | 0 | 0.00 |
| NCLN50 | On | 25/03/2013 | Spot Bond | | | 100.00000 | 61.78181 | 100.00000 | 61.63214 | | | 0.00 | 0 | 0.00 |
| NCLN51 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 61.59366 | 100.00000 | 61.44445 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN52 On | 26/03/2013 | Spot Bond | | | 100.00000 | 61.59366 | 100.00000 | 61.44445 | | | 0.00 | 0 | 0.00 |
| NCLN53 On | 26/03/2013 | Spot Bond | | | 100.00000 | 61.59366 | 100.00000 | 61.44445 | | | 0.00 | 0 | 0.00 |
| NCLN54 On | 31/03/2015 | Spot Bond | | | 100.00000 | 17.63988 | 100.00000 | 17.59714 | | | 0.00 | 0 | 0.00 |
| NCLN55 On | 07/04/2015 | Spot Bond | | | 100.00000 | 17.06225 | 100.00000 | 17.02092 | | | 0.00 | 0 | 0.00 |
| NCLN56 On | 15/04/2015 | Spot Bond | | | 100.00000 | 16.71471 | 100.00000 | 16.67421 | | | 0.00 | 0 | 0.00 |
| NCLN58 On | 01/06/2015 | Spot Bond | | | 100.00000 | 18.40029 | 100.00000 | 18.35572 | | | 0.00 | 0 | 0.00 |
| NCLN61 On | 30/11/2015 | Spot Bond | | | 100.00000 | 10.18783 | 100.00000 | 10.16855 | | | 0.00 | 0 | 0.00 |
| NCLN62 On | 02/12/2015 | Spot Bond | | | 100.00000 | 14.48719 | 100.00000 | 14.45209 | | | 0.00 | 0 | 0.00 |
| NCLN63 On | 08/12/2015 | Spot Bond | | | 100.00000 | 10.03464 | 100.00000 | 10.01565 | | | 0.00 | 0 | 0.00 |
| NCLN64 On | 25/01/2016 | Spot Bond | | | 100.00000 | 12.44199 | 100.00000 | 12.41186 | | | 0.00 | 0 | 0.00 |
| NCLN65 On | 25/01/2016 | Spot Bond | | | 100.00000 | 13.08680 | 100.00000 | 13.05509 | | | 0.00 | 0 | 0.00 |
| NCLN66 On | 29/01/2016 | Spot Bond | | | 100.00000 | 12.37099 | 100.00000 | 12.34102 | | | 0.00 | 0 | 0.00 |
| NCLN67 On | 13/07/2016 | Spot Bond | | | 100.00000 | 12.01352 | 100.00000 | 11.98443 | | | 0.00 | 0 | 0.00 |
| NCLN68 On | 30/01/2013 | Spot Bond | | | 100.00000 | 90.15696 | 100.00000 | 90.01294 | | | 0.00 | 0 | 0.00 |
| NCLN69 On | 27/05/2016 | Spot Bond | | | 100.00000 | 7.26164 | 100.00000 | 7.24786 | | | 0.00 | 0 | 0.00 |
| NCLN70 On | 30/08/2013 | Spot Bond | | | 100.00000 | 44.81724 | 100.00000 | 44.70867 | | | 0.00 | 0 | 0.00 |
| NCLN71 On | 17/03/2014 | Spot Bond | | | 100.00000 | 29.23922 | 100.00000 | 29.18133 | | | 0.00 | 0 | 0.00 |
| NCLN72 On | 17/03/2014 | Spot Bond | | | 100.00000 | 29.16063 | 100.00000 | 29.10290 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| NCLN73 | On | 03/07/2015 | | | 100.00000 | 17.94675 | 100.00000 | 17.86697 | | | 0.00 | 0 | 0.00 |
| NED10 | On | 15/08/2012 | | | 100.00000 | 101.72962 | 100.00000 | 101.45243 | | | 0.00 | 0 | 0.00 |
| NED11 | On | 17/09/2015 | | | 100.00000 | 21.95566 | 100.00000 | 21.90733 | | | 0.00 | 0 | 1,400,000.00 |
| NED12A | On | 14/12/2012 | | | 100.00000 | 93.68205 | 100.00000 | 93.44785 | | | 0.00 | 0 | 0.00 |
| NED12B | On | 14/12/2012 | | | 100.00000 | 78.83850 | 100.00000 | 78.67695 | | | 0.00 | 0 | 0.00 |
| NED6 | On | 20/09/2013 | | | 100.00000 | 50.53792 | 100.00000 | 50.42668 | | | 0.00 | 0 | 35,000.00 |
| NED8 | On | 08/02/2014 | | | 100.00000 | 36.37030 | 100.00000 | 36.29025 | | 80,000,000,000.00 | | 800,000 | 5,400,000.00 |
| NED9 | On | 06/07/2017 | | | 100.00000 | 8.15477 | 100.00000 | 8.13501 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On | 20/11/2018 | | | 100.00000 | 18.71788 | 100.00000 | 18.67667 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On | 20/11/2018 | | | 100.00000 | 13.13715 | 100.00000 | 13.10532 | | | 0.00 | 0 | 0.00 |
| NET41 | On | 16/02/2013 | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | 0.00 | 0 | 0.00 |
| NET44 | On | 16/08/2012 | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| NILB10 | On | 08/12/2016 | | | 100.00000 | 9.44111 | 100.00000 | 9.41998 | | | 0.00 | 0 | 0.00 |
| NMP20N | On | 24/07/2020 | | | 100.00000 | 9.93740 | 100.00000 | 9.91552 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On | 22/05/2020 | | | 100.00000 | 12.90184 | 100.00000 | 12.87058 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On | 22/05/2016 | | | 6.82500 | 101.55673 | 6.82500 | 101.53806 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On | 22/05/2014 | | | 6.58500 | 101.50203 | 6.58500 | 101.48401 | | | 0.00 | 0 | 0.00 |
| NQ1A14 | On | 22/05/2013 | | | 100.00000 | 66.44355 | 100.00000 | 66.28259 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NQ1A15 On | 22/05/2015 | Spot Bond | | | 100.00000 | 17.87186 | 100.00000 | 17.81607 | | | 0.00 | 0 | 500,000.00 |
| NQ1B10 On | 22/05/2020 | Spot Bond | | | 100.00000 | 13.14679 | 100.00000 | 13.11494 | | | 0.00 | 0 | 0.00 |
| NQ1B11 On | 22/05/2014 | Spot Bond | | | 6.92500 | 101.57953 | 6.92500 | 101.56058 | | | 0.00 | 0 | 0.00 |
| NQ1B13 On | 22/05/2013 | Spot Bond | | | 100.00000 | 66.65893 | 100.00000 | 66.49745 | | | 0.00 | 0 | 0.00 |
| NQ1B14 On | 22/05/2015 | Spot Bond | | | 100.00000 | 18.06442 | 100.00000 | 18.00802 | | | 0.00 | 0 | 0.00 |
| NQ1C10 On | 22/05/2020 | Spot Bond | | | 100.00000 | 13.39174 | 100.00000 | 13.35930 | | | 0.00 | 0 | 0.00 |
| NQ1C11 On | 22/05/2014 | Spot Bond | | | 7.32500 | 101.67068 | 7.32500 | 101.65063 | | | 0.00 | 0 | 0.00 |
| NQ1C13 On | 22/05/2013 | Spot Bond | | | 100.00000 | 66.94611 | 100.00000 | 66.78393 | | | 0.00 | 0 | 0.00 |
| NQ1C14 On | 22/05/2015 | Spot Bond | | | 100.00000 | 18.41912 | 100.00000 | 18.36161 | | | 0.00 | 0 | 0.00 |
| NQF1A7 On | 22/11/2012 | Spot Bond | | | 100.00000 | 99.51782 | 100.00000 | 99.25385 | | | 0.00 | 0 | 0.00 |
| NQF1A9 On | 22/05/2013 | Spot Bond | | | 100.00000 | 66.97303 | 100.00000 | 66.81079 | | | 0.00 | 0 | 0.00 |
| NQF1B7 On | 22/11/2012 | Spot Bond | | | 100.00000 | 99.66462 | 100.00000 | 99.40026 | | | 0.00 | 0 | 0.00 |
| NQF1B9 On | 22/05/2013 | Spot Bond | | | 100.00000 | 67.21234 | 100.00000 | 67.04951 | | | 0.00 | 0 | 0.00 |
| NQF1C7 On | 22/11/2012 | Spot Bond | | | 100.00000 | 99.73803 | 100.00000 | 99.47347 | | | 0.00 | 0 | 0.00 |
| NQF1C9 On | 22/05/2013 | Spot Bond | | | 100.00000 | 67.51148 | 100.00000 | 67.34793 | | | 0.00 | 0 | 0.00 |
| NQF1D4 On | 22/05/2013 | Spot Bond | | | 100.00000 | 67.90036 | 100.00000 | 67.73587 | | | 0.00 | 0 | 0.00 |
| NQF1D5 On | 22/05/2020 | Spot Bond | | | 100.00000 | 10.92997 | 100.00000 | 10.90349 | | | 0.00 | 0 | 0.00 |
| NQF1D6 On | 22/05/2016 | Spot Bond | | | 8.21500 | 101.87351 | 8.21500 | 101.85099 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| NRA013 | On | 31/10/2013 | | | 100.00000 | 52.33507 | 100.00000 | 52.21849 | | | 0.00 | 0 | 30,000,000.00 |
| NRA014 | On | 30/04/2014 | | | 100.00000 | 36.35362 | 100.00000 | 36.27360 | | | 0.00 | 0 | 124,200,000.00 |
| NRA018 | On | 30/11/2018 | | | 100.00000 | 14.99693 | 100.00000 | 14.96374 | | | 0.00 | 0 | 7,500,000.00 |
| NRA01U | On | 31/03/2013 | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| NRA022 | On | 31/10/2022 | | | 100.00000 | 15.49541 | 100.00000 | 15.46130 | | | 0.00 | 0 | 2,176,000.00 |
| NRA023 | On | 31/05/2023 | | | 100.00000 | 7.29776 | 100.00000 | 7.28142 | | | 0.00 | 0 | 82,000,000.00 |
| NRA028 | On | 30/11/2028 | | | 100.00000 | 14.46470 | 100.00000 | 14.43269 | | | 0.00 | 0 | 6,100,000.00 |
| NTC09 | On | 18/04/2013 | | | 100.00000 | 58.26811 | 100.00000 | 58.12695 | | | 0.00 | 0 | 0.00 |
| NTC10 | On | 18/04/2014 | | | 100.00000 | 28.38586 | 100.00000 | 28.31709 | | | 0.00 | 0 | 0.00 |
| NTC11 | On | 18/04/2014 | | | 100.00000 | 28.23398 | 100.00000 | 28.16558 | | | 0.00 | 0 | 0.00 |
| NTC12 | On | 25/08/2016 | | | 100.00000 | 11.59190 | 100.00000 | 11.56381 | | | 0.00 | 0 | 0.00 |
| NTC13 | On | 31/01/2015 | | | 100.00000 | 19.64014 | 100.00000 | 19.59257 | | | 0.00 | 0 | 0.00 |
| NTC14 | On | 26/07/2013 | | | 100.00000 | 48.32637 | 100.00000 | 48.11385 | | | 0.00 | 0 | 0.00 |
| NTC15 | On | 26/07/2015 | | | 100.00000 | 9.54595 | 100.00000 | 9.50397 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On | 18/10/2015 | | | 100.00000 | 11.90336 | 100.00000 | 11.87451 | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On | 18/10/2015 | | | 100.00000 | 11.95380 | 100.00000 | 11.92484 | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On | 18/10/2015 | | | 100.00000 | 11.98407 | 100.00000 | 11.95504 | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On | 18/10/2015 | | | 100.00000 | 12.71053 | 100.00000 | 12.67975 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| OCT1D1On | 18/10/2015 | Spot Bond | | | 100.00000 | 13.51772 | 100.00000 | 13.48498 | | | 0.00 | 0 | 0.00 |
| OCT1E1On | 18/10/2015 | Spot Bond | | | 100.00000 | 18.56265 | 100.00000 | 18.51767 | | | 0.00 | 0 | 0.00 |
| OML01 On | 27/10/2015 | Spot Bond | | | 100.00000 | 18.14350 | 100.00000 | 18.10335 | | 200,000,000,000.00 | 0.00 | 2,000,000 | 96,647,000.00 |
| OTCA05On | 30/04/2013 | Spot Bond | | | 100.00000 | 56.69175 | 100.00000 | 56.55440 | | | 0.00 | 0 | 0.00 |
| OTCA06On | 30/04/2014 | Spot Bond | | | 100.00000 | 27.88905 | 100.00000 | 27.82148 | | | 0.00 | 0 | 0.00 |
| OTCA07On | 30/04/2013 | Spot Bond | | | 100.00000 | 56.61601 | 100.00000 | 56.47886 | | | 0.00 | 0 | 0.00 |
| OTCA08On | 30/04/2014 | Spot Bond | | | 100.00000 | 27.68465 | 100.00000 | 27.61758 | | | 0.00 | 0 | 0.00 |
| OTCA10On | 30/04/2017 | Spot Bond | | | 100.00000 | 11.77900 | 100.00000 | 11.75047 | | | 0.00 | 0 | 0.00 |
| OTCA1UOn | 31/10/2012 | Spot Bond | | | 100.00000 | 84.37618 | 100.00000 | 84.18614 | | | 0.00 | 0 | 0.00 |
| OTCA2UOn | 31/07/2016 | Spot Bond | | | 100.00000 | 4.15018 | 100.00000 | 4.13192 | | | 0.00 | 0 | 0.00 |
| OTCB1UOn | 31/10/2012 | Spot Bond | | | 100.00000 | 84.71605 | 100.00000 | 84.52525 | | | 0.00 | 0 | 0.00 |
| PBET01 On | 13/09/2015 | Spot Bond | | | 100.00000 | 11.80961 | 100.00000 | 11.78726 | | | 0.00 | 0 | 0.00 |
| PCF03 On | 06/04/2015 | Spot Bond | | | 100.00000 | 18.06326 | 100.00000 | 18.01950 | | | 0.00 | 0 | 0.00 |
| PCF03UOn | 02/03/2016 | Spot Bond | | | 100.00000 | 4.19997 | 100.00000 | 4.18979 | | | 0.00 | 0 | 0.00 |
| PMM02 On | 13/06/2013 | Spot Bond | | | 100.00000 | 62.24070 | 100.00000 | 62.04425 | | | 0.00 | 0 | 0.00 |
| PMM03 On | 27/09/2012 | Spot Bond | | | 100.00000 | 89.24205 | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| PNP03 On | 21/02/2013 | Spot Bond | | | 100.00000 | 69.57844 | 100.00000 | 69.44644 | | | 0.00 | 0 | 0.00 |
| PNP05 On | 21/08/2012 | Spot Bond | | | 100.00000 | 100.96861 | 100.00000 | 100.69793 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|---------|------------------|---------------|
| PR2A1F On | 15/06/2014 | Spot Bond | | | 100.00000 | 30.49534 | 100.00000 | 30.42146 | | | 0.00 | 0 | 0.00 |
| PR2A2B On | 15/12/2012 | Spot Bond | | | 100.00000 | 78.54231 | 100.00000 | 78.38170 | | | 0.00 | 0 | 0.00 |
| PR2A3B On | 15/12/2012 | Spot Bond | | | 100.00000 | 93.41335 | 100.00000 | 93.18040 | | | 0.00 | 0 | 0.00 |
| PR2A4D On | 15/06/2013 | Spot Bond | | | 100.00000 | 62.66081 | 100.00000 | 62.50901 | | | 0.00 | 0 | 0.00 |
| PR2A9D On | 15/06/2013 | Spot Bond | | | 100.00000 | 62.83014 | 100.00000 | 62.67793 | | | 0.00 | 0 | 0.00 |
| PR2A9E On | 15/09/2013 | Spot Bond | | | 100.00000 | 43.17741 | 100.00000 | 43.07281 | | | 0.00 | 0 | 0.00 |
| PR2B1B On | 15/12/2012 | Spot Bond | | | 100.00000 | 93.45935 | 100.00000 | 93.22628 | | | 0.00 | 0 | 0.00 |
| PR2B1F On | 15/06/2014 | Spot Bond | | | 100.00000 | 30.65073 | 100.00000 | 30.57648 | | | 0.00 | 0 | 0.00 |
| PR2B2B On | 15/12/2012 | Spot Bond | | | 100.00000 | 78.71248 | 100.00000 | 78.55151 | | | 0.00 | 0 | 0.00 |
| PR2B4D On | 15/06/2013 | Spot Bond | | | 100.00000 | 63.11236 | 100.00000 | 62.95947 | | | 0.00 | 0 | 0.00 |
| PR2B5E On | 15/09/2013 | Spot Bond | | | 100.00000 | 43.25517 | 100.00000 | 43.15039 | | | 0.00 | 0 | 0.00 |
| PR2C1B On | 15/12/2012 | Spot Bond | | | 100.00000 | 93.53985 | 100.00000 | 93.30659 | | | 0.00 | 0 | 0.00 |
| PR2C1F On | 15/06/2014 | Spot Bond | | | 100.00000 | 30.99809 | 100.00000 | 30.92299 | | | 0.00 | 0 | 0.00 |
| PR2C4D On | 15/06/2013 | Spot Bond | | | 100.00000 | 63.62036 | 100.00000 | 63.46624 | | | 0.00 | 0 | 0.00 |
| PR2D1B On | 15/12/2012 | Spot Bond | | | 100.00000 | 93.74685 | 100.00000 | 93.51306 | | | 0.00 | 0 | 0.00 |
| PR2D1F On | 15/06/2014 | Spot Bond | | | 100.00000 | 31.38200 | 100.00000 | 31.30597 | | | 0.00 | 0 | 0.00 |
| PR2D4D On | 15/06/2013 | Spot Bond | | | 100.00000 | 64.07192 | 100.00000 | 63.91670 | | | 0.00 | 0 | 0.00 |
| PRM1A4 On | 15/02/2014 | Spot Bond | | | 100.00000 | 32.97523 | 100.00000 | 32.89534 | | 40,000,000,000.00 | 400,000 | 200,000.00 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|-------------------|---------------|
| PRP1A3 | On | 01/10/2012 | | | 100.00000 | 89.73763 | 100.00000 | 89.52088 | | | 0.00 | 0 | 0.00 |
| PRP1B3 | On | 01/10/2012 | | | 100.00000 | 89.75973 | 100.00000 | 89.54292 | | | 0.00 | 0 | 0.00 |
| PRP1C3 | On | 01/10/2012 | | | 100.00000 | 89.84811 | 100.00000 | 89.63108 | | | 0.00 | 0 | 0.00 |
| R009P | On | 15/09/2014 | | | 100.00000 | 18.40816 | 100.00000 | 18.36764 | | | 0.00 | 0 | 0.00 |
| R010P | On | 21/12/2025 | | | 100.00000 | 0.00198 | 100.00000 | 0.00198 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2013 | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | | | 5.59500 | 127.69172 | 5.56500 | 127.76806 | | 162,940,209,008,310.00 | 122,468,098 | 23,940,148,982.00 | |
| R158P | On | 15/09/2015 | | | 100.00000 | 8.18140 | 100.00000 | 8.16340 | | | 0.00 | 0 | 0.00 |
| R159P | On | 15/09/2016 | | | 100.00000 | 3.63618 | 100.00000 | 3.62818 | | | 0.00 | 0 | 0.00 |
| R179 | On | 01/08/2013 | | | 100.00000 | 51.45306 | 100.00000 | 51.33981 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | | | 7.37000 | 128.96917 | 7.35000 | 129.15218 | | 42,314,071,856,430.00 | 741,393,739 | 12,025,593,316.00 | |
| R187P | On | 21/12/2026 | | | 100.00000 | 0.00088 | 100.00000 | 0.00088 | | | 0.00 | 0 | 0.00 |
| R188P | On | 21/12/2027 | | | 100.00000 | 0.00039 | 100.00000 | 0.00039 | | | 0.00 | 0 | 0.00 |
| R189 | On | 31/03/2013 | | | 218.44910 | 89.28790 | 218.44189 | 88.92794 | | 13,106,946,000,000.00 | 60,000,000 | 960,453,000.00 | |
| R197 | On | 07/12/2023 | | | 1.50000 | 269.75913 | 1.50000 | 269.74104 | | 2,605,500,000.00 | 1,737,000 | 151,180,800.00 | |
| R201 | On | 21/12/2014 | | | 5.03500 | 109.42516 | 5.01000 | 109.46805 | | 1,185,276,440,260.00 | 235,407,436 | 1,245,807,436.00 | |
| R202 | On | 07/12/2033 | | | 2.11500 | 197.88076 | 2.11500 | 197.86420 | | 230,535,000,000.00 | 109,000,000 | 1,396,101,386.00 | |
| R2023 | On | 28/02/2023 | | | 8.00000 | 101.15326 | 8.00000 | 101.09660 | | 14,152,000,000,000.00 | 769,000,000 | 3,140,100,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| R203 | On | 15/09/2017 | Spot Bond | | | 6.00500 | 113.11547 | 5.96500 | 113.28080 | | | 11,105,797,533,340.00 | 849,425,068 | 6,595,171,887.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 6.28000 | 110.06427 | 6.24500 | 110.23678 | | | 2,099,394,303,680.00 | 334,298,456 | 5,558,701,457.00 |
| R2048 | On | 28/02/2048 | Spot Bond | | | 8.75000 | 103.17593 | 8.75000 | 103.10583 | | | 5,429,375,000,000.00 | 620,500,000 | 785,000,000.00 |
| R205 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 28.28198 | 100.00000 | 28.21346 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 5.13500 | 103.80100 | 5.10500 | 103.82825 | | | 1,313,746,995,990.00 | 255,841,674 | 2,179,039,674.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 6.56000 | 104.58528 | 6.52000 | 104.80509 | | | 10,600,630,255,040.00 | 615,949,734 | 8,240,951,536.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 6.71000 | 102.75636 | 6.66500 | 103.03015 | | | 10,588,728,309,390.00 | 578,051,909 | 9,188,865,328.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 7.98000 | 84.04402 | 7.96500 | 84.16193 | | | 10,656,992,513,580.00 | 335,462,721 | 9,123,785,000.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 1.95500 | 151.19769 | 1.95500 | 151.18567 | | | 48,607,165,000.00 | 24,863,000 | 311,734,422.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 0.55000 | 121.17757 | 0.55000 | 121.17258 | | | 55,000,000,000.00 | 100,000,000 | 1,563,032,823.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 1.48000 | 123.80840 | 1.48000 | 123.80021 | | | 89,269,160,000.00 | 60,317,000 | 920,220,446.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 7.79500 | 95.44358 | 7.77000 | 95.65359 | | | 9,686,264,704,585.00 | 242,625,363 | 2,854,781,363.00 |
| R214 | On | 28/02/2041 | Spot Bond | | | 6.50000 | 102.94699 | 6.50000 | 102.92920 | | | 9,073,923,618,500.00 | 395,988,249 | 4,988,324,249.00 |
| R222C | On | 15/09/2012 | Spot Bond | | | 100.00000 | 91.93955 | 100.00000 | 91.70854 | | | 0.00 | 0 | 0.00 |
| R223C | On | 15/03/2013 | Spot Bond | | | 100.00000 | 62.12754 | 100.00000 | 61.99079 | | | 0.00 | 0 | 0.00 |
| R224C | On | 15/09/2013 | Spot Bond | | | 100.00000 | 41.41836 | 100.00000 | 41.32719 | | | 0.00 | 0 | 0.00 |
| R225C | On | 15/03/2014 | Spot Bond | | | 100.00000 | 27.61224 | 100.00000 | 27.55146 | | | 0.00 | 0 | 0.00 |
| R226C | On | 15/09/2014 | Spot Bond | | | 100.00000 | 18.40816 | 100.00000 | 18.36764 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R227C | On | 15/03/2015 | Spot Bond | | | 100.00000 | 12.27211 | 100.00000 | 12.24509 | | | 0.00 | 0 | 0.00 |
| R228C | On | 15/09/2015 | Spot Bond | | | 100.00000 | 8.18140 | 100.00000 | 8.16340 | | | 0.00 | 0 | 0.00 |
| R229C | On | 15/03/2016 | Spot Bond | | | 100.00000 | 5.45427 | 100.00000 | 5.44226 | | | 0.00 | 0 | 0.00 |
| R230C | On | 15/09/2016 | Spot Bond | | | 100.00000 | 3.63618 | 100.00000 | 3.62818 | | | 0.00 | 0 | 0.00 |
| R322C | On | 21/12/2012 | Spot Bond | | | 100.00000 | 73.88664 | 100.00000 | 73.73737 | | | 0.00 | 0 | 0.00 |
| R323C | On | 21/06/2013 | Spot Bond | | | 100.00000 | 50.09321 | 100.00000 | 49.98234 | | | 0.00 | 0 | 0.00 |
| R324C | On | 21/12/2013 | Spot Bond | | | 100.00000 | 33.39547 | 100.00000 | 33.32156 | | | 0.00 | 0 | 0.00 |
| R325C | On | 21/06/2014 | Spot Bond | | | 100.00000 | 22.26365 | 100.00000 | 22.21437 | | | 0.00 | 0 | 0.00 |
| R326C | On | 21/12/2014 | Spot Bond | | | 100.00000 | 14.84243 | 100.00000 | 14.80958 | | | 0.00 | 0 | 0.00 |
| R327C | On | 21/06/2015 | Spot Bond | | | 100.00000 | 9.89495 | 100.00000 | 9.87305 | | | 0.00 | 0 | 0.00 |
| R328C | On | 21/12/2015 | Spot Bond | | | 100.00000 | 6.59664 | 100.00000 | 6.58204 | | | 0.00 | 0 | 0.00 |
| R329C | On | 21/06/2016 | Spot Bond | | | 100.00000 | 4.39776 | 100.00000 | 4.38802 | | | 0.00 | 0 | 0.00 |
| R330C | On | 21/12/2016 | Spot Bond | | | 100.00000 | 2.93184 | 100.00000 | 2.92535 | | | 0.00 | 0 | 0.00 |
| R331C | On | 21/06/2017 | Spot Bond | | | 100.00000 | 1.95456 | 100.00000 | 1.95023 | | | 0.00 | 0 | 0.00 |
| R332C | On | 21/12/2017 | Spot Bond | | | 100.00000 | 1.30304 | 100.00000 | 1.30016 | | | 0.00 | 0 | 0.00 |
| R333C | On | 21/06/2018 | Spot Bond | | | 100.00000 | 0.86869 | 100.00000 | 0.86677 | | | 0.00 | 0 | 0.00 |
| R334C | On | 21/12/2018 | Spot Bond | | | 100.00000 | 0.57913 | 100.00000 | 0.57785 | | | 0.00 | 0 | 0.00 |
| R335C | On | 21/06/2019 | Spot Bond | | | 100.00000 | 0.38609 | 100.00000 | 0.38523 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R336C | On | 21/12/2019 | Spot Bond | | | 100.00000 | 0.25739 | 100.00000 | 0.25682 | | | 0.00 | 0 | 0.00 |
| R337C | On | 21/06/2020 | Spot Bond | | | 100.00000 | 0.17159 | 100.00000 | 0.17121 | | | 0.00 | 0 | 0.00 |
| R338C | On | 21/12/2020 | Spot Bond | | | 100.00000 | 0.11440 | 100.00000 | 0.11414 | | | 0.00 | 0 | 0.00 |
| R339C | On | 21/06/2021 | Spot Bond | | | 100.00000 | 0.07626 | 100.00000 | 0.07610 | | | 0.00 | 0 | 0.00 |
| R340C | On | 21/12/2021 | Spot Bond | | | 100.00000 | 0.05084 | 100.00000 | 0.05073 | | | 0.00 | 0 | 0.00 |
| R341C | On | 21/06/2022 | Spot Bond | | | 100.00000 | 0.03390 | 100.00000 | 0.03382 | | | 0.00 | 0 | 0.00 |
| R342C | On | 21/12/2022 | Spot Bond | | | 100.00000 | 0.02260 | 100.00000 | 0.02255 | | | 0.00 | 0 | 0.00 |
| R343C | On | 21/06/2023 | Spot Bond | | | 100.00000 | 0.01506 | 100.00000 | 0.01503 | | | 0.00 | 0 | 0.00 |
| R344C | On | 21/12/2023 | Spot Bond | | | 100.00000 | 0.01004 | 100.00000 | 0.01002 | | | 0.00 | 0 | 0.00 |
| R345C | On | 21/06/2024 | Spot Bond | | | 100.00000 | 0.00670 | 100.00000 | 0.00668 | | | 0.00 | 0 | 0.00 |
| R346C | On | 21/12/2024 | Spot Bond | | | 100.00000 | 0.00446 | 100.00000 | 0.00445 | | | 0.00 | 0 | 0.00 |
| R347C | On | 21/06/2025 | Spot Bond | | | 100.00000 | 0.00298 | 100.00000 | 0.00297 | | | 0.00 | 0 | 0.00 |
| R348C | On | 21/12/2025 | Spot Bond | | | 100.00000 | 0.00198 | 100.00000 | 0.00198 | | | 0.00 | 0 | 0.00 |
| R349C | On | 21/06/2026 | Spot Bond | | | 100.00000 | 0.00132 | 100.00000 | 0.00132 | | | 0.00 | 0 | 0.00 |
| R350C | On | 21/12/2026 | Spot Bond | | | 100.00000 | 0.00088 | 100.00000 | 0.00088 | | | 0.00 | 0 | 0.00 |
| R351C | On | 21/06/2027 | Spot Bond | | | 100.00000 | 0.00059 | 100.00000 | 0.00059 | | | 0.00 | 0 | 0.00 |
| R352C | On | 21/12/2027 | Spot Bond | | | 100.00000 | 0.00039 | 100.00000 | 0.00039 | | | 0.00 | 0 | 0.00 |
| RCSB01 | On | 16/03/2014 | Spot Bond | | | 100.00000 | 33.63580 | 100.00000 | 33.55432 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RCSB02On | 15/07/2013 | Spot Bond | | | 100.00000 | 59.05577 | 100.00000 | 58.91270 | | | 0.00 | 0 | 0.00 |
| RCSB03On | 15/07/2016 | Spot Bond | | | 100.00000 | 13.40808 | 100.00000 | 13.37560 | | | 0.00 | 0 | 0.00 |
| RCSB04On | 25/05/2015 | Spot Bond | | | 100.00000 | 19.50210 | 100.00000 | 19.44121 | | | 0.00 | 0 | 0.00 |
| RCSB2UOn | 24/07/2017 | Spot Bond | | | 100.00000 | 1.90231 | 100.00000 | 1.89395 | | | 0.00 | 0 | 0.00 |
| RCSC07On | 06/09/2012 | Spot Bond | | | 100.00000 | 96.32677 | 100.00000 | 96.07914 | | | 0.00 | 0 | 0.00 |
| RCSC08On | 08/03/2013 | Spot Bond | | | 100.00000 | 95.05889 | 100.00000 | 94.81822 | | | 0.00 | 0 | 0.00 |
| RCSC09On | 06/06/2013 | Spot Bond | | | 100.00000 | 63.75894 | 100.00000 | 63.55987 | | | 0.00 | 0 | 0.00 |
| RCSC10On | 06/06/2013 | Spot Bond | | | 100.00000 | 63.65712 | 100.00000 | 63.45396 | | | 0.00 | 0 | 0.00 |
| RDFB01 On | 30/03/2015 | Spot Bond | | | 100.00000 | 16.71721 | 100.00000 | 16.67672 | | | 0.00 | 0 | 0.00 |
| RDFC04On | 06/09/2012 | Spot Bond | | | 100.00000 | 96.82378 | 100.00000 | 96.57487 | | | 0.00 | 0 | 0.00 |
| RES010 On | 21/09/2012 | Spot Bond | | | 100.00000 | 93.21538 | 100.00000 | 92.98465 | | | 0.00 | 0 | 0.00 |
| RES05 On | 17/10/2012 | Spot Bond | | | 100.00000 | 86.45033 | 100.00000 | 86.24928 | | | 0.00 | 0 | 0.00 |
| RES06 On | 18/10/2014 | Spot Bond | | | 100.00000 | 20.91634 | 100.00000 | 20.86567 | | | 0.00 | 0 | 0.00 |
| RES07 On | 14/02/2013 | Spot Bond | | | 5.87500 | 102.87144 | 5.87500 | 102.85536 | | | 0.00 | 0 | 0.00 |
| RES09 On | 14/08/2012 | Spot Bond | | | 100.00000 | 68.62000 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| RESB01On | 03/06/2014 | Spot Bond | | | 100.00000 | 31.60771 | 100.00000 | 31.53114 | | | 0.00 | 0 | 0.00 |
| RMBI06 On | 24/07/2038 | Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| RP001 On | 28/02/2013 | Spot Bond | | | 100.00000 | 67.07810 | 100.00000 | 66.91561 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| RP002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 67.45859 | 100.00000 | 67.29517 | | | 0.00 | 0 | 0.00 |
| RP004 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 27.74220 | 100.00000 | 27.67499 | | | 0.00 | 0 | 0.00 |
| RP005 | On | 31/03/2017 | Spot Bond | | | 100.00000 | 14.63291 | 100.00000 | 14.60394 | | | 0.00 | 0 | 0.00 |
| RP006 | On | 30/04/2019 | Spot Bond | | | 100.00000 | 11.93797 | 100.00000 | 11.90905 | | | 0.00 | 0 | 0.00 |
| RP007 | On | 30/04/2016 | Spot Bond | | | 100.00000 | 13.69623 | 100.00000 | 13.66305 | | | 0.00 | 0 | 0.00 |
| RP008 | On | 30/04/2016 | Spot Bond | | | 100.00000 | 13.69623 | 100.00000 | 13.66305 | | | 0.00 | 0 | 0.00 |
| RP009 | On | 16/07/2013 | Spot Bond | | | 100.00000 | 50.50385 | 100.00000 | 50.28176 | | | 0.00 | 0 | 0.00 |
| RPG01 | On | 28/02/2014 | Spot Bond | | | 100.00000 | 32.99978 | 100.00000 | 32.91984 | | | 0.00 | 0 | 0.00 |
| RPG01U | On | 25/02/2014 | Spot Bond | | | 100.00000 | 24.92719 | 100.00000 | 24.87784 | | | 0.00 | 0 | 0.00 |
| RPG02 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 25.39764 | 100.00000 | 25.33611 | | | 0.00 | 0 | 0.00 |
| RPI01 | On | 22/07/2016 | Spot Bond | | | 5.25000 | 100.32442 | 5.25000 | 100.31029 | | | 0.00 | 0 | 0.00 |
| RPP01U | On | 31/08/2018 | Spot Bond | | | 100.00000 | 0.45336 | 100.00000 | 0.45228 | | | 0.00 | 0 | 0.00 |
| RPP02U | On | 12/09/2012 | Spot Bond | | | 100.00000 | 92.63959 | 100.00000 | 92.40506 | | | 0.00 | 0 | 0.00 |
| RPP03U | On | 10/10/2012 | Spot Bond | | | 100.00000 | 86.49289 | 100.00000 | 86.28842 | | | 0.00 | 0 | 0.00 |
| RPP04U | On | 07/10/2016 | Spot Bond | | | 100.00000 | 2.46921 | 100.00000 | 2.46323 | | | 0.00 | 0 | 0.00 |
| RPP05U | On | 21/01/2013 | Spot Bond | | | 100.00000 | 87.28653 | 100.00000 | 87.12121 | | | 0.00 | 0 | 0.00 |
| RW21 | On | 21/04/2021 | Spot Bond | | | 100.00000 | 12.94193 | 100.00000 | 12.91329 | | 100,000,000,000.00 | 1,000,000 | 5,600,000.00 | |
| SBC2 | On | 28/04/2016 | Spot Bond | | | 100.00000 | 7.67277 | 100.00000 | 7.65821 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| SBC3 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 94.07216 | 100.00000 | 93.83033 | | | 0.00 | 0 | 0.00 |
| SBK10 | On | 19/11/2012 | Spot Bond | | | 100.00000 | 100.20108 | 100.00000 | 99.93315 | | | 0.00 | 0 | 0.00 |
| SBK12 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 15.74212 | 100.00000 | 15.70748 | | | 0.00 | 0 | 31,600,000.00 |
| SBK13 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 12.01956 | 100.00000 | 11.99044 | | 120,000,000,000.00 | 0.00 | 1,200,000 | 600,000.00 |
| SBK14 | On | 01/12/2017 | Spot Bond | | | 8.00000 | 108.98606 | 8.00000 | 108.96270 | | | 0.00 | 0 | 15,000,000.00 |
| SBK15 | On | 23/01/2022 | Spot Bond | | | 100.00000 | 7.48823 | 100.00000 | 7.47008 | | | 0.00 | 0 | 0.00 |
| SBK16 | On | 15/03/2023 | Spot Bond | | | 100.00000 | 8.90769 | 100.00000 | 8.88611 | | | 0.00 | 0 | 0.00 |
| SBK17 | On | 31/07/2024 | Spot Bond | | | 100.00000 | 0.00383 | 100.00000 | 0.00382 | | 20,000,000,000.00 | 0.00 | 200,000 | 100,000.00 |
| SBK7 | On | 24/05/2015 | Spot Bond | | | 100.00000 | 21.04223 | 100.00000 | 20.99592 | | | 0.00 | 0 | 18,123,000.00 |
| SBK8 | On | 10/04/2013 | Spot Bond | | | 100.00000 | 64.77974 | 100.00000 | 64.63638 | | 82,471,600,000.00 | 0.00 | 824,716 | 0.00 |
| SBK9 | On | 10/04/2018 | Spot Bond | | | 100.00000 | 12.03845 | 100.00000 | 12.01180 | | | 0.00 | 0 | 11,936,000.00 |
| SBK11 | On | 09/04/2014 | Spot Bond | | | 5.75000 | 122.60781 | 5.75000 | 122.58561 | | 6,900,000,000.00 | 0.00 | 1,200,000 | 600,000.00 |
| SBN18 | On | 14/09/2013 | Spot Bond | | | 100.00000 | 44.55603 | 100.00000 | 44.45795 | | | 0.00 | 0 | 0.00 |
| SBN20 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 62.33379 | 100.00000 | 62.19584 | | | 0.00 | 0 | 0.00 |
| SBN27 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.94816 | 100.00000 | 25.89104 | | | 0.00 | 0 | 0.00 |
| SBN29 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.94816 | 100.00000 | 25.89104 | | | 0.00 | 0 | 0.00 |
| SBN31 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.94816 | 100.00000 | 25.89104 | | | 0.00 | 0 | 0.00 |
| SBN32 | On | 19/03/2013 | Spot Bond | | | 100.00000 | 64.68454 | 100.00000 | 64.54215 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBN33 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 13.01518 | 100.00000 | 12.98653 | | | 0.00 | 0 | 0.00 |
| SBN34 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.94816 | 100.00000 | 25.89104 | | | 0.00 | 0 | 0.00 |
| SBN35 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 25.94816 | 100.00000 | 25.89104 | | | 0.00 | 0 | 0.00 |
| SBN36 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| SBN42 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 64.76677 | 100.00000 | 64.62342 | | | 0.00 | 0 | 0.00 |
| SBN45 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 9.02567 | 100.00000 | 9.00381 | | | 0.00 | 0 | 0.00 |
| SBN49 | On | 02/06/2014 | Spot Bond | | | 100.00000 | 32.20332 | 100.00000 | 32.12531 | | | 0.00 | 0 | 0.00 |
| SBN50 | On | 23/09/2014 | Spot Bond | | | 100.00000 | 23.87393 | 100.00000 | 23.81609 | | | 0.00 | 0 | 0.00 |
| SBN51 | On | 03/10/2016 | Spot Bond | | | 100.00000 | 10.50776 | 100.00000 | 10.48230 | | | 0.00 | 0 | 0.00 |
| SBN52 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 61.07005 | 100.00000 | 60.92211 | | | 0.00 | 0 | 0.00 |
| SBR003 | On | 05/11/2013 | Spot Bond | | | 100.00000 | 37.52821 | 100.00000 | 37.43731 | | | 0.00 | 0 | 0.00 |
| SBS13 | On | 22/09/2017 | Spot Bond | | | 100.00000 | 13.70032 | 100.00000 | 13.67016 | | | 0.00 | 0 | 0.00 |
| SBS14 | On | 07/02/2014 | Spot Bond | | | 100.00000 | 37.51757 | 100.00000 | 37.42668 | | | 0.00 | 0 | 0.00 |
| SBS15 | On | 26/04/2016 | Spot Bond | | | 100.00000 | 10.07464 | 100.00000 | 10.05024 | | | 0.00 | 0 | 0.00 |
| SBS16 | On | 22/09/2018 | Spot Bond | | | 100.00000 | 8.47874 | 100.00000 | 8.45820 | | | 0.00 | 0 | 0.00 |
| SBS17 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 0.86485 | 100.00000 | 0.86294 | | | 0.00 | 0 | 0.00 |
| SBS18 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 8.96408 | 100.00000 | 8.94236 | | | 0.00 | 0 | 0.00 |
| SBS19 | On | 23/06/2021 | Spot Bond | | | 100.00000 | 11.49131 | 100.00000 | 11.46588 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| SBS20 | On | 15/05/2026 | Spot Bond | | | 10.05000 | 102.45441 | 10.05000 | 102.42710 | | | 6,030,000,000.00 | 600,000 | 300,000.00 |
| SBS21 | On | 15/05/2026 | Spot Bond | | | 100.00000 | 6.73471 | 100.00000 | 6.71368 | | | 0.00 | 0 | 0.00 |
| SBS22 | On | 23/05/2015 | Spot Bond | | | 100.00000 | 16.27384 | 100.00000 | 17.85314 | | | 0.00 | 0 | 0.00 |
| SBS23 | On | 23/05/2017 | Spot Bond | | | 100.00000 | 7.75427 | 100.00000 | 7.73006 | | | 0.00 | 0 | 0.00 |
| SBS24 | On | 23/05/2019 | Spot Bond | | | 100.00000 | 6.39274 | 100.00000 | 6.37277 | | | 0.00 | 0 | 800,000,000.00 |
| SBS25 | On | 24/05/2019 | Spot Bond | | | 8.00000 | 107.25364 | 8.00000 | 107.23830 | | | 22,400,000,000.00 | 2,800,000 | 7,530,000.00 |
| SBS3 | On | 25/05/2026 | Spot Bond | | | 100.00000 | 9.80369 | 100.00000 | 9.78210 | | | 0.00 | 0 | 0.00 |
| SBS4 | On | 16/11/2021 | Spot Bond | | | 100.00000 | 10.53676 | 100.00000 | 10.51357 | | | 0.00 | 0 | 1,375,000.00 |
| SBS7 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 68.98144 | 100.00000 | 68.82960 | | | 0.00 | 0 | 0.00 |
| SBS9 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 16.17559 | 100.00000 | 16.13998 | | | 120,000,000,000.00 | 1,200,000 | 4,123,000.00 |
| SBSI10 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 59.62110 | 100.00000 | 59.48831 | | | 80,000,000,000.00 | 800,000 | 400,000.00 |
| SBSI11 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 6.40413 | 100.00000 | 6.38995 | | | 220,000,000,000.00 | 2,200,000 | 4,100,000.00 |
| SBSI12 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 5.19399 | 100.00000 | 5.18256 | | | 40,000,000,000.00 | 400,000 | 200,000.00 |
| SCM107 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 11.67060 | 100.00000 | 11.64232 | | | 0.00 | 0 | 0.00 |
| SCM220 | On | 20/01/2013 | Spot Bond | | | 100.00000 | 77.17591 | 100.00000 | 77.02890 | | | 0.00 | 0 | 0.00 |
| SCM221 | On | 17/02/2013 | Spot Bond | | | 100.00000 | 70.10898 | 100.00000 | 69.97597 | | | 0.00 | 0 | 0.00 |
| SHF01 | On | 15/12/2016 | Spot Bond | | | 100.00000 | 2.60455 | 100.00000 | 2.59824 | | | 0.00 | 0 | 0.00 |
| SHI02 | On | 01/10/2021 | Spot Bond | | | 100.00000 | 0.04176 | 100.00000 | 0.04165 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-----------|------------------|---------------|
| SHPCBLOn | 03/04/2017 | Spot Bond | | | 6.50000 | 100.48728 | 6.50000 | 100.47551 | | | 0.00 | 0 | 0.00 |
| SHS01 On | 15/12/2016 | Spot Bond | | | 100.00000 | 11.53067 | 100.00000 | 11.50274 | | | 0.00 | 0 | 49,000,000.00 |
| SHS02 On | 29/06/2013 | Spot Bond | | | 100.00000 | 60.95616 | 100.00000 | 60.80848 | | | 0.00 | 0 | 0.00 |
| SHS03 On | 29/06/2015 | Spot Bond | | | 100.00000 | 17.67250 | 100.00000 | 17.62969 | | | 0.00 | 0 | 0.00 |
| SHS04 On | 29/06/2017 | Spot Bond | | | 100.00000 | 10.32195 | 100.00000 | 10.29694 | | | 0.00 | 0 | 0.00 |
| SHS05 On | 29/06/2017 | Spot Bond | | | 8.75000 | 102.18363 | 8.75000 | 102.16758 | | 14,000,000,000.00 | 1,600,000 | 75,000.00 | |
| SLI1 On | 15/08/2013 | Spot Bond | | | 100.00000 | 54.39313 | 100.00000 | 54.27209 | | | 0.00 | 0 | 0.00 |
| SLI2 On | 15/08/2016 | Spot Bond | | | 100.00000 | 17.94568 | 100.00000 | 17.90574 | | | 0.00 | 0 | 8,314,000.00 |
| SMF1 On | 27/06/2013 | Spot Bond | | | 100.00000 | 55.20282 | 100.00000 | 55.08065 | | | 0.00 | 0 | 0.00 |
| SNT01 On | 15/09/2017 | Spot Bond | | | 100.00000 | 13.01518 | 100.00000 | 12.98653 | | | 0.00 | 0 | 10,300,000.00 |
| SPDA1 On | 21/08/2014 | Spot Bond | | | 100.00000 | 23.73003 | 100.00000 | 23.67254 | | | 0.00 | 0 | 500,000.00 |
| SPDA2 On | 21/08/2016 | Spot Bond | | | 100.00000 | 11.17634 | 100.00000 | 11.14927 | | | 0.00 | 0 | 0.00 |
| SPDA3 On | 21/08/2015 | Spot Bond | | | 100.00000 | 14.71181 | 100.00000 | 14.67617 | | | 0.00 | 0 | 0.00 |
| SPDA4 On | 21/08/2017 | Spot Bond | | | 100.00000 | 9.71774 | 100.00000 | 9.69420 | | | 0.00 | 0 | 0.00 |
| SSA01 On | 28/06/2016 | Spot Bond | | | 100.00000 | 14.60000 | 100.00000 | 14.56768 | | | 0.00 | 0 | 0.00 |
| SSA02 On | 20/04/2015 | Spot Bond | | | 100.00000 | 16.89879 | 100.00000 | 16.84603 | | | 0.00 | 0 | 0.00 |
| SSN001 On | 01/03/2017 | Spot Bond | | | 100.00000 | 10.68759 | 100.00000 | 10.66170 | | | 0.00 | 0 | 0.00 |
| SSN002 On | 26/03/2017 | Spot Bond | | | 100.00000 | 10.23083 | 100.00000 | 10.20605 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN003 On | 25/04/2017 | Spot Bond | | | 100.00000 | 10.10190 | 100.00000 | 10.07036 | | | 0.00 | 0 | 0.00 |
| SSN004 On | 31/03/2021 | Spot Bond | | | 100.00000 | 9.05150 | 100.00000 | 9.02815 | | | 0.00 | 0 | 0.00 |
| SSN005 On | 31/03/2021 | Spot Bond | | | 6.75000 | 102.27627 | 6.75000 | 102.25303 | | | 0.00 | 0 | 0.00 |
| SSN006 On | 21/12/2014 | Spot Bond | | | 100.00000 | 22.78478 | 100.00000 | 22.74899 | | | 0.00 | 0 | 0.00 |
| SSN007 On | 15/01/2020 | Spot Bond | | | 7.25000 | 100.58226 | 7.25000 | 100.56280 | | | 0.00 | 0 | 0.00 |
| SSN008 On | 18/06/2017 | Spot Bond | | | 100.00000 | 9.46830 | 100.00000 | 9.43874 | | | 0.00 | 0 | 0.00 |
| SSN009 On | 15/09/2017 | Spot Bond | | | 8.75000 | 100.28557 | 8.75000 | 100.22833 | | | 0.00 | 0 | 0.00 |
| SSN010 On | 15/09/2015 | Spot Bond | | | 13.50000 | 103.81599 | 13.50000 | 103.72561 | | | 0.00 | 0 | 0.00 |
| SSN011 On | 31/01/2025 | Spot Bond | | | 100.00000 | 0.01259 | 100.00000 | 0.01254 | | | 0.00 | 0 | 32,000,000.00 |
| SYN829 On | 18/08/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| SYN830 On | 18/08/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| SYN831 On | 19/08/2012 | Spot Bond | | | 100.00000 | 98.64865 | 100.00000 | 98.38275 | | | 0.00 | 0 | 0.00 |
| SYN833 On | 25/08/2012 | Spot Bond | | | 100.00000 | 97.07447 | 100.00000 | 96.81698 | | | 0.00 | 0 | 0.00 |
| SYN842 On | 19/08/2012 | Spot Bond | | | 100.00000 | 98.64865 | 100.00000 | 98.38275 | | | 0.00 | 0 | 0.00 |
| SYN860 On | 25/11/2012 | Spot Bond | | | 100.00000 | 77.99145 | 100.00000 | 77.82516 | | | 0.00 | 0 | 0.00 |
| SYN861 On | 22/11/2012 | Spot Bond | | | 100.00000 | 78.49462 | 100.00000 | 78.32618 | | | 0.00 | 0 | 0.00 |
| SYN867 On | 19/01/2013 | Spot Bond | | | 100.00000 | 69.78967 | 100.00000 | 69.65649 | | | 0.00 | 0 | 0.00 |
| SYN869 On | 19/01/2013 | Spot Bond | | | 100.00000 | 69.78967 | 100.00000 | 69.65649 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN870 On | 20/01/2013 | Spot Bond | | | 100.00000 | 69.65649 | 100.00000 | 69.52381 | | | 0.00 | 0 | 0.00 |
| SYN872 On | 13/02/2013 | Spot Bond | | | 100.00000 | 70.64357 | 100.00000 | 70.50954 | | | 0.00 | 0 | 0.00 |
| SYN873 On | 14/02/2013 | Spot Bond | | | 100.00000 | 70.50954 | 100.00000 | 70.37577 | | | 0.00 | 0 | 0.00 |
| SYN874 On | 16/02/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | 0.00 | 0 | 0.00 |
| SYN875 On | 16/02/2013 | Spot Bond | | | 100.00000 | 70.24225 | 100.00000 | 70.10898 | | | 0.00 | 0 | 0.00 |
| SYN876 On | 20/02/2013 | Spot Bond | | | 100.00000 | 69.71070 | 100.00000 | 69.57844 | | | 0.00 | 0 | 0.00 |
| SYN878 On | 21/02/2013 | Spot Bond | | | 100.00000 | 69.57844 | 100.00000 | 69.44644 | | | 0.00 | 0 | 0.00 |
| SYN880 On | 23/02/2013 | Spot Bond | | | 100.00000 | 69.31468 | 100.00000 | 69.18318 | | | 0.00 | 0 | 0.00 |
| SYN881 On | 23/02/2013 | Spot Bond | | | 100.00000 | 69.31468 | 100.00000 | 69.18318 | | | 0.00 | 0 | 0.00 |
| SYN882 On | 27/02/2013 | Spot Bond | | | 100.00000 | 68.79015 | 100.00000 | 68.65964 | | | 0.00 | 0 | 0.00 |
| SYN887 On | 17/02/2013 | Spot Bond | | | 100.00000 | 66.00347 | 100.00000 | 65.85699 | | | 0.00 | 0 | 0.00 |
| SYN911 On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.08737 | 100.00000 | 46.98287 | | | 0.00 | 0 | 0.00 |
| SYN913 On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.08737 | 100.00000 | 46.98287 | | | 0.00 | 0 | 0.00 |
| SYN917 On | 13/08/2012 | Spot Bond | | | 100.00000 | 66.66667 | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| SYN918 On | 14/08/2012 | Spot Bond | | | 100.00000 | 66.66667 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0.00 |
| SYN919 On | 16/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| SYN920 On | 16/08/2012 | Spot Bond | | | 100.00000 | 99.45504 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| SYN922 On | 20/08/2012 | Spot Bond | | | 100.00000 | 98.38275 | 100.00000 | 98.11828 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| SYN923 | On | 21/08/2012 | Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0.00 |
| SYN924 | On | 22/08/2012 | Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.59358 | | | 0.00 | 0 | 0.00 |
| SYN925 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| SYN926 | On | 27/08/2012 | Spot Bond | | | 100.00000 | 96.56085 | 100.00000 | 96.30607 | | | 0.00 | 0 | 0.00 |
| SYN927 | On | 18/09/2012 | Spot Bond | | | 100.00000 | 91.25000 | 100.00000 | 91.02244 | | | 0.00 | 0 | 0.00 |
| SYN928 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.08737 | 100.00000 | 46.98287 | | | 0.00 | 0 | 0.00 |
| SYN929 | On | 19/07/2013 | Spot Bond | | | 100.00000 | 47.08737 | 100.00000 | 46.98287 | | | 0.00 | 0 | 0.00 |
| SYN930 | On | 01/10/2012 | Spot Bond | | | 100.00000 | 88.37772 | 100.00000 | 88.16425 | | | 0.00 | 0 | 0.00 |
| SYN931 | On | 16/10/2012 | Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | 0.00 | 0 | 0.00 |
| SYN932 | On | 17/08/2012 | Spot Bond | | | 100.00000 | 99.18478 | 100.00000 | 98.91599 | | | 0.00 | 0 | 0.00 |
| SYN933 | On | 19/10/2012 | Spot Bond | | | 100.00000 | 84.68677 | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |
| SYN934 | On | 01/10/2012 | Spot Bond | | | 100.00000 | 88.37772 | 100.00000 | 88.16425 | | | 0.00 | 0 | 0.00 |
| SYN935 | On | 05/11/2012 | Spot Bond | | | 100.00000 | 81.47321 | 100.00000 | 81.29176 | | | 0.00 | 0 | 0.00 |
| SYN936 | On | 13/11/2012 | Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN937 | On | 14/11/2012 | Spot Bond | | | 100.00000 | 79.86871 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ18 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 23.81773 | 100.00000 | 23.76502 | | | 0.00 | 0 | 0.00 |
| SZ25 | On | 30/09/2025 | Spot Bond | | | 100.00000 | 12.16705 | 100.00000 | 12.14013 | | 800,000,000,000.00 | 8,000,000 | 4,000,000.00 | |
| T018 | On | 15/07/2014 | Spot Bond | | | 100.00000 | 30.31916 | 100.00000 | 30.25243 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| TFS06 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 36.24079 | 100.00000 | 36.16102 | | | 0.00 | 0 | 0.00 |
| TFS100 | On | 22/01/2013 | Spot Bond | | | 100.00000 | 69.39163 | 100.00000 | 69.25996 | | | 0.00 | 0 | 0.00 |
| TFS101 | On | 06/02/2013 | Spot Bond | | | 100.00000 | 67.46765 | 100.00000 | 67.34317 | | 80,000,000,000,000.00 | 800,000,000 | 400,000,000.00 | |
| TFS73 | On | 11/02/2013 | Spot Bond | | | 6.27500 | 100.05655 | 6.27500 | 100.03974 | | | 0.00 | 0 | 0.00 |
| TFS77 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 58.81036 | 100.00000 | 58.66789 | | | 0.00 | 0 | 0.00 |
| TFS78 | On | 18/04/2013 | Spot Bond | | | 100.00000 | 57.96070 | 100.00000 | 57.82029 | | | 0.00 | 0 | 0.00 |
| TFS80 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 98.64865 | | | 0.00 | 0 | 0.00 |
| TFS83 | On | 28/07/2015 | Spot Bond | | | 100.00000 | 14.59556 | 100.00000 | 14.56021 | | | 0.00 | 0 | 0.00 |
| TFS84 | On | 28/07/2016 | Spot Bond | | | 8.00000 | 102.72804 | 8.00000 | 102.70614 | | | 0.00 | 0 | 0.00 |
| TFS88 | On | 08/02/2013 | Spot Bond | | | 100.00000 | 67.21915 | 100.00000 | 67.09559 | | | 0.00 | 0 | 0.00 |
| TFS90 | On | 05/03/2013 | Spot Bond | | | 6.27000 | 101.19045 | 6.27000 | 101.17334 | | | 0.00 | 0 | 0.00 |
| TFS93 | On | 17/02/2014 | Spot Bond | | | 100.00000 | 29.44703 | 100.00000 | 29.38873 | | | 0.00 | 0 | 0.00 |
| TFS96 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 66.66671 | 100.00000 | 66.66670 | | | 0.00 | 0 | 0.00 |
| TFS97 | On | 14/11/2013 | Spot Bond | | | 100.00000 | 35.92676 | 100.00000 | 45.66931 | | | 0.00 | 0 | 0.00 |
| TFS98 | On | 14/09/2012 | Spot Bond | | | 100.00000 | 92.17172 | 100.00000 | 91.93955 | | | 0.00 | 0 | 0.00 |
| TFS99 | On | 23/10/2012 | Spot Bond | | | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 7.53506 | 100.00000 | 7.51153 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On | 18/10/2038 | Spot Bond | | | 100.00000 | 7.75267 | 100.00000 | 7.72847 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TH10A3 On | 18/10/2038 | Spot Bond | | | 100.00000 | 8.31001 | 100.00000 | 8.29171 | | | 0.00 | 0 | 0.00 |
| TH10B1 On | 18/10/2038 | Spot Bond | | | 100.00000 | 8.22055 | 100.00000 | 8.19489 | | | 0.00 | 0 | 0.00 |
| TH10C1 On | 18/10/2038 | Spot Bond | | | 100.00000 | 9.22161 | 100.00000 | 9.19282 | | | 0.00 | 0 | 0.00 |
| TH10D1 On | 18/10/2038 | Spot Bond | | | 100.00000 | 13.35636 | 100.00000 | 13.31466 | | | 0.00 | 0 | 0.00 |
| TH7A2A On | 18/10/2012 | Spot Bond | | | 100.00000 | 86.18350 | 100.00000 | 85.98354 | | | 0.00 | 0 | 0.00 |
| TH9A10 On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.04462 | 100.00000 | 11.01786 | | | 0.00 | 0 | 0.00 |
| THE7A1 On | 18/10/2012 | Spot Bond | | | 100.00000 | 86.12090 | 100.00000 | 85.92109 | | | 0.00 | 0 | 0.00 |
| THE7A3 On | 18/10/2012 | Spot Bond | | | 100.00000 | 86.97610 | 100.00000 | 86.77431 | | | 0.00 | 0 | 20,000.00 |
| THE7B On | 18/10/2012 | Spot Bond | | | 100.00000 | 86.30022 | 100.00000 | 86.09999 | | | 0.00 | 0 | 0.00 |
| THE7C On | 18/10/2012 | Spot Bond | | | 100.00000 | 86.53365 | 100.00000 | 86.33288 | | | 0.00 | 0 | 0.00 |
| THE8A1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 6.75308 | 100.00000 | 6.73672 | | | 0.00 | 0 | 0.00 |
| THE8A2 On | 18/04/2036 | Spot Bond | | | 100.00000 | 7.23353 | 100.00000 | 7.21600 | | | 0.00 | 0 | 0.00 |
| THE8A3 On | 18/04/2036 | Spot Bond | | | 100.00000 | 7.55384 | 100.00000 | 7.53553 | | | 0.00 | 0 | 0.00 |
| THE8B1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 8.19444 | 100.00000 | 8.17459 | | | 0.00 | 0 | 0.00 |
| THE8C1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 8.62151 | 100.00000 | 8.60063 | | | 0.00 | 0 | 0.00 |
| THE8D1 On | 18/04/2036 | Spot Bond | | | 100.00000 | 13.14847 | 100.00000 | 13.11662 | | | 0.00 | 0 | 0.00 |
| THE9A1 On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.74588 | 100.00000 | 10.71986 | | | 0.00 | 0 | 0.00 |
| THE9A2 On | 18/01/2016 | Spot Bond | | | 100.00000 | 12.85684 | 100.00000 | 12.82570 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| THE9A3 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.99312 | 100.00000 | 10.96648 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.39368 | 100.00000 | 7.37577 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.50045 | 100.00000 | 7.48228 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On | 18/07/2039 | Spot Bond | | | 100.00000 | 7.55384 | 100.00000 | 7.53553 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.82830 | 100.00000 | 10.80206 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 10.99312 | 100.00000 | 10.96648 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.55968 | 100.00000 | 11.53168 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On | 18/07/2039 | Spot Bond | | | 100.00000 | 8.08767 | 100.00000 | 8.06808 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 11.55968 | 100.00000 | 11.53168 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 12.38377 | 100.00000 | 12.35377 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On | 18/07/2039 | Spot Bond | | | 100.00000 | 9.15536 | 100.00000 | 9.13317 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 12.33226 | 100.00000 | 12.30238 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 16.45272 | 100.00000 | 16.41287 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On | 18/07/2039 | Spot Bond | | | 100.00000 | 13.42608 | 100.00000 | 13.39354 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On | 18/07/2016 | Spot Bond | | | 100.00000 | 16.60724 | 100.00000 | 16.56701 | | | 0.00 | 0 | 0.00 |
| TL13 | On | 31/12/2013 | Spot Bond | | | 100.00000 | 41.64975 | 100.00000 | 41.54886 | | | 0.00 | 0 | 0.00 |
| TL15 | On | 29/04/2015 | Spot Bond | | | 100.00000 | 24.88735 | 100.00000 | 24.83228 | | | 0.00 | 0 | 3,764,000.00 |
| TL20 | On | 22/02/2020 | Spot Bond | | | 6.00000 | 102.80888 | 6.00000 | 102.79252 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|------------------|
| TN17 | On | 14/11/2017 | Spot Bond | | | 100.00000 | 12.61385 | 100.00000 | 12.58608 | | | 0.00 | 0 | 1,038,274,000.00 |
| TN20 | On | 17/09/2020 | Spot Bond | | | 100.00000 | 14.73951 | 100.00000 | 14.70706 | | 1,723,955,400,000.00 | | 17,239,554 | 306,570,499.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 100.00000 | 13.47240 | 100.00000 | 13.44275 | | 480,000,000,000.00 | | 4,800,000 | 158,153,000.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 100.00000 | 14.09451 | 100.00000 | 14.06314 | | | 0.00 | 0 | 147,700,000.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 100.00000 | 10.90062 | 100.00000 | 10.87662 | | | 0.00 | 0 | 31,314,000.00 |
| TR30 | On | 31/12/2099 | Spot Bond | | | 10.00000 | 100.37549 | 10.00000 | 100.34862 | | | 0.00 | 0 | 0.00 |
| TR31 | On | 31/12/2099 | Spot Bond | | | 9.75000 | 100.36612 | 9.75000 | 100.33993 | | | 0.00 | 0 | 0.00 |
| TR32 | On | 31/12/2099 | Spot Bond | | | 100.00000 | 10.36809 | 100.00000 | 10.34136 | | | 0.00 | 0 | 0.00 |
| TSP116 | On | 09/02/2013 | Spot Bond | | | 100.00000 | 67.09559 | 100.00000 | 66.97248 | | | 0.00 | 0 | 0.00 |
| TSP117 | On | 23/02/2013 | Spot Bond | | | 100.00000 | 69.31468 | 100.00000 | 69.18318 | | | 0.00 | 0 | 0.00 |
| TSP121 | On | 02/09/2012 | Spot Bond | | | 100.00000 | 95.05208 | 100.00000 | 94.80519 | | | 0.00 | 0 | 0.00 |
| TSP125 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 97.33333 | | | 0.00 | 0 | 0.00 |
| TSP127 | On | 10/08/2012 | Spot Bond | | | 100.00000 | 66.66670 | 100.00000 | 66.66669 | | | 0.00 | 0 | 0.00 |
| TSP128 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 67.34317 | 100.00000 | 67.21915 | | | 0.00 | 0 | 0.00 |
| TSP129 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 67.75297 | 100.00000 | 67.62443 | | | 0.00 | 0 | 0.00 |
| TSP130 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 84.88372 | 100.00000 | 84.68677 | | | 0.00 | 0 | 0.00 |
| TSP131 | On | 03/05/2013 | Spot Bond | | | 100.00000 | 60.80205 | 100.00000 | 60.68669 | | | 0.00 | 0 | 0.00 |
| TSP132 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 77.33051 | 100.00000 | 77.16702 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| TSP133 | On | 03/01/2013 | Spot Bond | | | 100.00000 | 71.99211 | 100.00000 | 71.85039 | | | 0.00 | 0 | 0.00 |
| TSP134 | On | 27/06/2013 | Spot Bond | | | 100.00000 | 54.77186 | 100.00000 | 54.66795 | | | 0.00 | 0 | 0.00 |
| TSP135 | On | 07/02/2013 | Spot Bond | | | 100.00000 | 67.34317 | 100.00000 | 100.00000 | | 20,000,000,000,000.00 | 200,000,000 | 100,000,000.00 | |
| UG21 | On | 02/03/2021 | Spot Bond | | | 100.00000 | 15.47880 | 100.00000 | 15.44473 | | | 0.00 | 0 | 0.00 |
| UTR02 | On | 21/11/2012 | Spot Bond | | | 100.00000 | 82.78971 | 100.00000 | 82.61167 | | | 0.00 | 0 | 0.00 |
| UTR041 | On | 19/04/2014 | Spot Bond | | | 100.00000 | 28.50227 | 100.00000 | 28.43322 | | | 0.00 | 0 | 0.00 |
| UTR042 | On | 19/04/2016 | Spot Bond | | | 100.00000 | 11.78858 | 100.00000 | 11.76002 | | | 0.00 | 0 | 0.00 |
| UTR043 | On | 06/04/2015 | Spot Bond | | | 100.00000 | 18.07833 | 100.00000 | 18.03453 | | | 0.00 | 0 | 0.00 |
| UTR40 | On | 10/09/2017 | Spot Bond | | | 100.00000 | 15.82767 | 100.00000 | 15.79284 | | | 0.00 | 0 | 0.00 |
| VIP1A2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 82.33792 | 100.00000 | 82.15535 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 38.13302 | 100.00000 | 38.04064 | | | 0.00 | 0 | 0.00 |
| VIP1B2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 82.36326 | 100.00000 | 82.18064 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 38.08219 | 100.00000 | 37.98575 | | | 0.00 | 0 | 0.00 |
| VIP1C2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 82.45451 | 100.00000 | 82.27168 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 38.54331 | 100.00000 | 38.44994 | | | 0.00 | 0 | 0.00 |
| VKE01 | On | 08/05/2015 | Spot Bond | | | 100.00000 | 15.77168 | 100.00000 | 16.29198 | | | 0.00 | 0 | 0.00 |
| VKE02 | On | 08/05/2016 | Spot Bond | | | 100.00000 | 11.26341 | 100.00000 | 11.82451 | | | 0.00 | 0 | 0.00 |
| VKE03 | On | 08/05/2017 | Spot Bond | | | 100.00000 | 9.26291 | 100.00000 | 9.84154 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| VOD002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 72.55607 | 100.00000 | 72.41842 | | | 0.00 | 0 | 0.00 |
| VOD004 | On | 28/08/2012 | Spot Bond | | | 100.00000 | 99.05079 | 100.00000 | 98.79014 | | | 0.00 | 0 | 0.00 |
| VOYT01 | On | 09/09/2015 | Spot Bond | | | 100.00000 | 11.89941 | 100.00000 | 11.87689 | | | 0.00 | 0 | 0.00 |
| WS04 | On | 30/05/2016 | Spot Bond | | | 100.00000 | 18.81550 | 100.00000 | 18.77408 | | 1,004,242,600,000.00 | | 10,042,426 | 68,942,426.00 |
| WS05 | On | 01/08/2018 | Spot Bond | | | 100.00000 | 10.96709 | 100.00000 | 10.94266 | | | 0.00 | 0 | 40,000,000.00 |
| WSP1 | On | 28/05/2015 | Spot Bond | | | 100.00000 | 20.17511 | 100.00000 | 20.13070 | | | 0.00 | 0 | 14,200,000.00 |
| WSP2 | On | 28/05/2017 | Spot Bond | | | 100.00000 | 12.56187 | 100.00000 | 12.53422 | | 60,000,000,000.00 | | 600,000 | 18,300,000.00 |
| WSP3 | On | 28/05/2019 | Spot Bond | | | 100.00000 | 11.05802 | 100.00000 | 11.03368 | | | 0.00 | 0 | 0.00 |
| WSP4 | On | 28/05/2020 | Spot Bond | | | 100.00000 | 10.85236 | 100.00000 | 10.82847 | | | 0.00 | 0 | 0.00 |
| WSP5 | On | 28/05/2021 | Spot Bond | | | 100.00000 | 10.76096 | 100.00000 | 10.73727 | | 20,000,000,000.00 | | 200,000 | 27,100,000.00 |
| Z006 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 42.81896 | 100.00000 | 42.72522 | | | 0.00 | 0 | 0.00 |
| Z009 | On | 30/11/2013 | Spot Bond | | | 100.00000 | 34.98604 | 100.00000 | 34.90861 | | | 0.00 | 0 | 0.00 |
| Z014 | On | 30/06/2015 | Spot Bond | | | 100.00000 | 9.69434 | 100.00000 | 9.67300 | | | 0.00 | 0 | 0.00 |
| Z018 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 26.69934 | 100.00000 | 26.64025 | | | 0.00 | 0 | 0.00 |
| Z019 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 21.81226 | 100.00000 | 21.76425 | | | 0.00 | 0 | 0.00 |
| Z020 | On | 19/10/2015 | Spot Bond | | | 100.00000 | 7.58480 | 100.00000 | 7.56801 | | | 0.00 | 0 | 0.00 |
| Z025 | On | 30/11/2014 | Spot Bond | | | 100.00000 | 15.56959 | 100.00000 | 15.53531 | | | 0.00 | 0 | 0.00 |
| Z071 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 9.67300 | 100.00000 | 9.65171 | | | 0.00 | 0 | 75,000,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| Z083 | On | 30/09/2019 | Spot Bond | | | 100.00000 | 0.30885 | 100.00000 | 0.30817 | | | 0.00 | 0 | 0.00 |
| ZA001 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 6.04053 | 100.00000 | 6.02910 | | | 0.00 | 0 | 0.00 |
| ZA002 | On | 16/08/2024 | Spot Bond | | | 100.00000 | 0.02432 | 100.00000 | 0.02428 | | | 0.00 | 0 | 0.00 |
| ZA003 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 6.04053 | 100.00000 | 6.02910 | | | 0.00 | 0 | 0.00 |
| ZA004 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 86.08491 | 100.00000 | 85.88235 | | | 0.00 | 0 | 0.00 |
| ZA005 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 86.08491 | 100.00000 | 85.88235 | | | 0.00 | 0 | 0.00 |
| ZA007 | On | 31/03/2015 | Spot Bond | | | 100.00000 | 16.18358 | 100.00000 | 16.15288 | | | 0.00 | 0 | 0.00 |
| ZA008 | On | 19/03/2015 | Spot Bond | | | 100.00000 | 16.55661 | 100.00000 | 16.52520 | | | 0.00 | 0 | 0.00 |
| ZA009 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 15.52138 | 100.00000 | 15.49193 | | | 0.00 | 0 | 0.00 |
| ZA010 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 15.52138 | 100.00000 | 15.49193 | | | 0.00 | 0 | 0.00 |
| ZA011 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 14.71762 | 100.00000 | 14.68970 | | | 0.00 | 0 | 0.00 |
| ZA012 | On | 20/05/2015 | Spot Bond | | | 100.00000 | 14.71762 | 100.00000 | 14.68970 | | | 0.00 | 0 | 0.00 |
| ZA013 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 13.92901 | 100.00000 | 13.90258 | | | 0.00 | 0 | 0.00 |
| ZA014 | On | 18/06/2015 | Spot Bond | | | 100.00000 | 13.92901 | 100.00000 | 13.90258 | | | 0.00 | 0 | 0.00 |
| ZA015 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 13.10776 | 100.00000 | 13.08289 | | | 0.00 | 0 | 0.00 |
| ZA016 | On | 20/07/2015 | Spot Bond | | | 100.00000 | 13.10776 | 100.00000 | 13.08289 | | | 0.00 | 0 | 0.00 |
| ZA017 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 12.35877 | 100.00000 | 12.33538 | | | 0.00 | 0 | 0.00 |
| ZA018 | On | 20/08/2015 | Spot Bond | | | 100.00000 | 12.35877 | 100.00000 | 12.33538 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------------------|---------------------|---------------------------|---------------|
| ZA019 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 11.63203 | 100.00000 | 11.61002 | | | 0.00 | 0 | 0.00 |
| ZA020 | On | 21/09/2015 | Spot Bond | | | 100.00000 | 11.63203 | 100.00000 | 11.61002 | | | 0.00 | 0 | 0.00 |
| ZA021 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 11.01041 | 100.00000 | 10.98958 | | | 0.00 | 0 | 0.00 |
| ZA022 | On | 18/11/2015 | Spot Bond | | | 100.00000 | 10.42201 | 100.00000 | 10.40229 | | | 0.00 | 0 | 0.00 |
| ZA023 | On | 20/04/2016 | Spot Bond | | | 100.00000 | 7.79022 | 100.00000 | 7.77544 | | | 0.00 | 0 | 0.00 |
| ZA024 | On | 20/05/2016 | Spot Bond | | | 100.00000 | 7.35881 | 100.00000 | 7.34485 | | | 0.00 | 0 | 0.00 |
| ZA025 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 6.92494 | 100.00000 | 6.91180 | | | 0.00 | 0 | 0.00 |
| ZA026 | On | 21/06/2016 | Spot Bond | | | 100.00000 | 6.92494 | 100.00000 | 6.91180 | | | 0.00 | 0 | 0.00 |
| ZA027 | On | 20/07/2016 | Spot Bond | | | 100.00000 | 6.55388 | 100.00000 | 6.54145 | | | 0.00 | 0 | 0.00 |
| ZA028 | On | 19/08/2016 | Spot Bond | | | 100.00000 | 6.18877 | 100.00000 | 6.17659 | | | 0.00 | 0 | 0.00 |
| ZA029 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 5.81082 | 100.00000 | 5.79939 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | | 566,958,789,007,305.00 | ,664,023,005 | 107 241 493 969.00 | |
| Grand Total: | | | | | | | | | | | i6,959,035,992,489.00 | i64,040,291 | 07 242 901 314.00 | |