



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/02/2013

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | | |
|--------------------|---------------|-------------------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|---|-----------|
| Derivatives | | | | | | | | | | | | | |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.83590 | 8.83590 | 8.90700 | 8.90700 | | 11.10 | 107,753,800.50 | 12,195 | 359,277.00 | | |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 11.00 | Call | 0.00870 | 0.00001 | 0.01370 | 0.00001 | 0.009 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 11.00 | Put | 2,164.10870 | 2.16411 | 2,093.01370 | 2.09301 | 2,164.109 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.20 | Call | 0.16690 | 0.00017 | 0.36210 | 0.00036 | 0.167 | 19.88 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.20 | Put | 1,364.26690 | 1.36427 | 1,293.36210 | 1.29336 | 1,364.267 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.55 | Call | 0.03770 | 0.00004 | 0.06330 | 0.00006 | 0.038 | 21.52 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.55 | Put | 1,714.13770 | 1.71414 | 1,643.06330 | 1.64306 | 1,714.138 | 21.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.85 | Call | 0.01360 | 0.00001 | 0.02010 | 0.00002 | 0.014 | 23.09 | 0.00 | 0 | 250.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.85 | Put | 2,014.11360 | 2.01411 | 1,943.02010 | 1.94302 | 2,014.114 | 23.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.55 | Call | 3.06870 | 0.00307 | 6.26740 | 0.00627 | 3.069 | 16.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.55 | Put | 717.16870 | 0.71717 | 649.26740 | 0.64927 | 717.169 | 16.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.60 | Call | 2.50420 | 0.00250 | 5.23970 | 0.00524 | 2.504 | 16.62 | 0.00 | 0 | 200.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.60 | Put | 766.60420 | 0.76660 | 698.23970 | 0.69824 | 766.604 | 16.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.00 | Call | 0.41970 | 0.00042 | 0.99450 | 0.00099 | 0.420 | 18.95 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 10.00 | Put | 1,164.51970 | 1.16452 | 1,093.99450 | 1.09399 | 1,164.520 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.41 | Call | 5.60030 | 0.00560 | 10.68260 | 0.01068 | 5.600 | 15.15 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.41 | Put | 579.70030 | 0.57970 | 513.68260 | 0.51368 | 579.700 | 15.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.45 | Call | 4.69340 | | 0.00469 | 9.12990 | 0.00913 | 4.693 | 15.46 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.45 | Put | 618.79340 | | 0.61879 | 552.12990 | 0.55213 | 618.793 | 15.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.50 | Call | 3.78360 | | 0.00378 | 7.54200 | 0.00754 | 3.784 | 15.85 | 0.00 | 0 | 6,500.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.50 | Put | 667.88360 | | 0.66788 | 600.54200 | 0.60054 | 667.884 | 15.85 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.30 | Call | 9.27310 | | 0.00927 | 17.04970 | 0.01705 | 9.273 | 14.30 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.30 | Put | 473.37310 | | 0.47337 | 410.04970 | 0.41005 | 473.373 | 14.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.32 | Call | 8.44470 | | 0.00844 | 15.57730 | 0.01558 | 8.445 | 14.46 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.32 | Put | 492.54470 | | 0.49254 | 428.57730 | 0.42858 | 492.545 | 14.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.35 | Call | 7.34980 | | 0.00735 | 13.61390 | 0.01361 | 7.350 | 14.69 | 0.00 | 0 | 6,200.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.35 | Put | 521.44980 | | 0.52145 | 456.61390 | 0.45661 | 521.450 | 14.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.10 | Call | 25.20530 | | 0.02521 | 42.60170 | 0.04260 | 25.205 | 12.88 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.10 | Put | 289.30530 | | 0.28931 | 235.60170 | 0.23560 | 289.305 | 12.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.20 | Call | 15.22000 | | 0.01522 | 26.91000 | 0.02691 | 15.220 | 13.59 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.20 | Put | 379.32000 | | 0.37932 | 319.91000 | 0.31991 | 379.320 | 13.59 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.25 | Call | 11.86170 | | 0.01186 | 21.40280 | 0.02140 | 11.862 | 13.95 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.25 | Put | 425.96170 | | 0.42596 | 364.40280 | 0.36440 | 425.962 | 13.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.00 | Call | 41.77180 | | 0.04177 | 67.09330 | 0.06709 | 41.772 | 12.17 | 12,531.54 | 300 | 21,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.00 | Put | 205.87180 | | 0.20587 | 160.09330 | 0.16009 | 205.872 | 12.17 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.02 | Call | 37.77350 | | 0.03777 | 61.32220 | 0.06132 | 37.773 | 12.31 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.02 | Put | 221.87350 | | 0.22187 | 174.32220 | 0.17432 | 221.873 | 12.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.05 | Call | 32.46480 | | 0.03246 | 53.53040 | 0.05353 | 32.465 | 12.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 9.05 | Put | 246.56480 | | 0.24656 | 196.53040 | 0.19653 | 246.565 | 12.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.80 | Call | 113.26820 | | 0.11327 | 163.37630 | 0.16338 | 113.268 | 11.17 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.80 | Put | 77.36820 | | 0.07737 | 56.37630 | 0.05638 | 77.368 | 11.17 | 0.00 | 0 | 100.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.85 | Call | 87.07280 | | 0.08707 | 131.79390 | 0.13179 | 87.073 | 11.10 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.85 | Put | 101.17280 | | 0.10117 | 74.79390 | 0.07479 | 101.173 | 11.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.90 | Call | 68.52780 | | 0.06853 | 104.02590 | 0.10403 | 68.528 | 11.46 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.90 | Put | 132.62780 | | 0.13263 | 97.02590 | 0.09703 | 132.628 | 11.46 | 0.00 | 0 | 6,000.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.70 | Call | 177.82500 | | 0.17782 | 236.83630 | 0.23684 | 177.825 | 11.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.70 | Put | 41.92500 | | 0.04192 | 29.83630 | 0.02984 | 41.925 | 11.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.75 | Call | 143.60300 | | 0.14360 | 198.51210 | 0.19851 | 143.603 | 11.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.75 | Put | 57.70300 | | 0.05770 | 41.51210 | 0.04151 | 57.703 | 11.23 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.77 | Call | 130.98490 | | 0.13098 | 184.05290 | 0.18405 | 130.985 | 11.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.77 | Put | 65.08490 | | 0.06508 | 47.05290 | 0.04705 | 65.085 | 11.21 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.50 | Call | 344.73790 | | 0.34474 | 413.17010 | 0.41317 | 344.738 | 11.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.50 | Put | 8.83790 | | 0.00884 | 6.17010 | 0.00617 | 8.838 | 11.55 | 0.00 | 0 | 4,376.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.60 | Call | 256.28510 | | 0.25629 | 321.29380 | 0.32129 | 256.285 | 11.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.60 | Put | 20.38510 | | 0.02039 | 14.29380 | 0.01429 | 20.385 | 11.43 | 0.00 | 0 | 15,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.65 | Call | 215.54640 | | 0.21555 | 277.91640 | 0.27792 | 215.546 | 11.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.65 | Put | 29.64640 | | 0.02965 | 20.91640 | 0.02092 | 29.646 | 11.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.10 | Call | 736.41250 | | 0.73641 | 807.41220 | 0.80741 | 736.413 | 14.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.10 | Put | 0.51250 | | 0.00051 | 0.41220 | 0.00041 | 0.513 | 14.27 | 0.00 | 0 | 180.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.30 | Call | 537.66830 | | 0.53767 | 608.45750 | 0.60846 | 537.668 | 12.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.30 | Put | 1.76830 | | 0.00177 | 1.45750 | 0.00146 | 1.768 | 12.55 | 0.00 | 0 | 7,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.40 | Call | 439.30610 | | 0.43931 | 509.79700 | 0.50980 | 439.306 | 11.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.40 | Put | 3.40610 | | 0.00341 | 2.79700 | 0.00280 | 3.406 | 11.69 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.90 | Call | 936.06190 | | 0.93606 | 1,007.12730 | 1.00713 | 936.062 | 15.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.90 | Put | 0.16190 | | 0.00016 | 0.12730 | 0.00013 | 0.162 | 15.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.95 | Call | 886.11560 | | 0.88612 | 957.16860 | 0.95717 | 886.116 | 15.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.95 | Put | 0.21560 | | 0.00022 | 0.16860 | 0.00017 | 0.216 | 15.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.00 | Call | 836.18610 | | 0.83619 | 907.22420 | 0.90722 | 836.186 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 8.00 | Put | 0.28610 | | 0.00029 | 0.22420 | 0.00022 | 0.286 | 15.14 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.15 | Call | 1,685.90350 | | 1.68590 | 1,757.00280 | 1.75700 | 1,685.904 | 22.26 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/03/2013 | Foreign Exchange Future | 7.15 | Put | 0.00350 | | 0.00000 | 0.00280 | 0.00000 | 0.004 | 22.26 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | | | 8.94070 | | 8.94070 | 9.01280 | 9.01280 | | 12.48 | 30,335,795.10 | 3,393 | 85,719.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.85 | Call | 19.00220 | | 0.01900 | 22.47770 | 0.02248 | 19.002 | 20.54 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.85 | Put | 1,928.30220 | | 1.92830 | 1,859.67770 | 1.85968 | 1,928.302 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 11.00 | Call | 16.32900 | | 0.01633 | 19.30920 | 0.01931 | 16.329 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 11.00 | Put | 2,075.62900 | | 2.07563 | 2,006.50920 | 2.00651 | 2,075.629 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.70 | Call | 71.69640 | | 0.07170 | 84.97690 | 0.08498 | 71.696 | 15.59 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.70 | Put | 830.99640 | | 0.83100 | 772.17690 | 0.77218 | 830.996 | 15.59 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.85 | Call | 58.21860 | | 0.05822 | 68.99640 | 0.06900 | 58.219 | 16.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.85 | Put | 967.51860 | | 0.96752 | 906.19640 | 0.90620 | 967.519 | 16.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.00 | Call | 47.76550 | | 0.04777 | 56.60460 | 0.05660 | 47.766 | 16.90 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 10.00 | Put | 1,107.06550 | | 1.10707 | 1,043.80460 | 1.04380 | 1,107.066 | 16.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.30 | Call | 132.53130 | | 0.13253 | 156.52240 | 0.15652 | 132.531 | 13.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.30 | Put | 491.83130 | | 0.49183 | 443.72240 | 0.44372 | 491.831 | 13.87 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.35 | Call | 122.03110 | | 0.12203 | 0.00000 | 0.00000 | 122.031 | 14.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.35 | Put | 531.33110 | | 0.53133 | 0.00000 | 0.00000 | 531.331 | 14.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.40 | Call | 112.43880 | | 0.11244 | 133.21150 | 0.13321 | 112.439 | 14.27 | 0.00 | 0 | 300.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.40 | Put | 571.73880 | | 0.57174 | 520.41150 | 0.52041 | 571.739 | 14.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.18 | Call | 161.93140 | | 0.16193 | 190.34260 | 0.19034 | 161.931 | 13.40 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.18 | Put | 401.23140 | | 0.40123 | 357.54260 | 0.35754 | 401.231 | 13.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.20 | Call | 156.58430 | | 0.15658 | 184.21700 | 0.18422 | 156.584 | 13.48 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.20 | Put | 415.88430 | | 0.41588 | 371.41700 | 0.37142 | 415.884 | 13.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.28 | Call | 137.00430 | | 0.13700 | 161.68840 | 0.16169 | 137.004 | 13.79 | 0.00 | 0 | 100.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.28 | Put | 476.30430 | | 0.47630 | 428.88840 | 0.42889 | 476.304 | 13.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.85 | Call | 287.00070 | | 0.28700 | 332.46430 | 0.33246 | 287.001 | 12.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.85 | Put | 196.30070 | | 0.19630 | 169.66430 | 0.16966 | 196.301 | 12.32 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.00 | Call | 219.43180 | | 0.21943 | 255.59190 | 0.25559 | 219.432 | 12.68 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.00 | Put | 278.73180 | | 0.27873 | 242.79190 | 0.24279 | 278.732 | 12.68 | 0.00 | 0 | 3,400.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.10 | Call | 185.30030 | | 0.18530 | 216.99730 | 0.21700 | 185.300 | 13.08 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 9.10 | Put | 344.60030 | | 0.34460 | 304.19730 | 0.30420 | 344.600 | 13.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 347.94050 | | 0.34794 | 398.43280 | 0.39843 | 347.941 | 12.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 147.24050 | | 0.14724 | 125.63280 | 0.12563 | 147.240 | 12.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 342.05470 | | 0.34205 | 392.09920 | 0.39210 | 342.055 | 12.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 151.35470 | | 0.15135 | 129.29920 | 0.12930 | 151.355 | 12.16 | 0.00 | 0 | 500.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 336.23640 | | 0.33624 | 385.83260 | 0.38583 | 336.236 | 12.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 155.53640 | | 0.15554 | 133.03260 | 0.13303 | 155.536 | 12.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.60 | Call | 437.58310 | | 0.43758 | 494.01420 | 0.49401 | 437.583 | 11.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.60 | Put | 96.88310 | | 0.09688 | 81.21420 | 0.08121 | 96.883 | 11.92 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.68 | Call | 384.71380 | | 0.38471 | 437.83350 | 0.43783 | 384.714 | 12.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.68 | Put | 124.01380 | | 0.12401 | 105.03350 | 0.10503 | 124.014 | 12.05 | 0.00 | 0 | 145.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.70 | Call | 372.17890 | | 0.37218 | 424.43420 | 0.42443 | 372.179 | 12.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.70 | Put | 131.47890 | | 0.13148 | 111.63420 | 0.11163 | 131.479 | 12.08 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 7.20 | Call | 1,741.77260 | | 1.74177 | 1,813.77660 | 1.81378 | 1,741.773 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 7.20 | Put | 1.07260 | | 0.00107 | 0.97660 | 0.00098 | 1.073 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.50 | Call | 509.63130 | | 0.50963 | 572.09040 | 0.57209 | 509.631 | 11.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/06/2013 | Foreign Exchange Future | 8.50 | Put | 68.93130 | | 0.06893 | 59.29040 | 0.05929 | 68.931 | 11.76 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | | | 9.05090 | | 9.05090 | 9.12510 | 9.12510 | | 13.46 | 0.00 | 0 | 26,507.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.90 | Call | 152.76640 | | 0.15277 | 170.32850 | 0.17033 | 152.766 | 16.24 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.90 | Put | 1,001.86640 | | 1.00187 | 945.22850 | 0.94523 | 1,001.866 | 16.24 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.20 | Call | 116.98600 | | 0.11699 | 130.55880 | 0.13056 | 116.986 | 17.22 | 0.00 | 0 | 500.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 10.20 | Put | 1,266.08600 | | 1.26609 | 1,205.45880 | 1.20546 | 1,266.086 | 17.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.64 | Call | 195.53110 | | 0.19553 | 217.72640 | 0.21773 | 195.531 | 15.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.64 | Put | 784.63110 | | 0.78463 | 732.62640 | 0.73263 | 784.631 | 15.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.65 | Call | 193.62620 | | 0.19363 | 215.61930 | 0.21562 | 193.626 | 15.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.65 | Put | 792.72620 | | 0.79273 | 740.51930 | 0.74052 | 792.726 | 15.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.66 | Call | 191.74200 | | 0.19174 | 213.53480 | 0.21353 | 191.742 | 15.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.66 | Put | 800.84200 | | 0.80084 | 748.43480 | 0.74843 | 800.842 | 15.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.75 | Call | 509.32390 | | 0.50932 | 559.00000 | 0.55900 | 509.324 | 12.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 8.75 | Put | 208.42390 | | 0.20842 | 183.90000 | 0.18390 | 208.424 | 12.76 | 0.00 | 0 | 500.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.35 | Call | 262.87290 | | 0.26287 | 292.14400 | 0.29214 | 262.873 | 14.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.35 | Put | 561.97290 | | 0.56197 | 517.04400 | 0.51704 | 561.973 | 14.42 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.40 | Call | 249.41700 | | 0.24942 | 277.36100 | 0.27736 | 249.417 | 14.58 | 0.00 | 0 | 200.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 9.40 | Put | 598.51700 | | 0.59852 | 552.26100 | 0.55226 | 598.517 | 14.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 7.30 | Call | 1,761.34570 | | 1.76135 | 1,834.56490 | 1.83456 | 1,761.346 | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/09/2013 | Foreign Exchange Future | 7.30 | Put | 10.44570 | | 0.01045 | 9.46490 | 0.00946 | 10.446 | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | | | 9.15400 | | 9.15400 | 9.22960 | 9.22960 | | 14.36 | 0.00 | 0 | 11,672.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.00 | Call | 129.30600 | | 0.12931 | 140.58450 | 0.14058 | 129.306 | 19.44 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.00 | Put | 1,975.30600 | | 1.97531 | 1,910.98450 | 1.91098 | 1,975.306 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.20 | Call | 450.75460 | | 0.45075 | 487.79240 | 0.48779 | 450.755 | 14.49 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.20 | Put | 496.75460 | | 0.49675 | 458.19240 | 0.45819 | 496.755 | 14.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Call | 305.27860 | | 0.30528 | 331.41990 | 0.33142 | 305.279 | 15.83 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Put | 841.27860 | | 0.84128 | 791.81990 | 0.79182 | 841.279 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Call | 201.85970 | | 0.20186 | 219.64010 | 0.21964 | 201.860 | 17.45 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Put | 1,317.85970 | | 1.31786 | 1,260.04010 | 1.26004 | 1,317.860 | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Call | 543.04870 | | 0.54305 | 586.25080 | 0.58625 | 543.049 | 13.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Put | 366.94870 | | 0.36695 | 334.55080 | 0.33455 | 366.949 | 13.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Call | 533.01010 | | 0.53301 | 575.61790 | 0.57562 | 533.010 | 13.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Put | 379.01010 | | 0.37901 | 346.01790 | 0.34602 | 379.010 | 13.98 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.03 | Call | 520.60400 | | 0.52060 | 562.46140 | 0.56246 | 520.604 | 14.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.03 | Put | 394.50400 | | 0.39450 | 360.76140 | 0.36076 | 394.504 | 14.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Call | 657.95690 | | 0.65796 | 707.52610 | 0.70753 | 657.957 | 13.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Put | 253.95690 | | 0.25396 | 227.92610 | 0.22793 | 253.957 | 13.36 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Call | 579.95130 | | 0.57995 | 625.29190 | 0.62529 | 579.951 | 13.74 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Put | 325.95130 | | 0.32595 | 295.69190 | 0.29569 | 325.951 | 13.74 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Call | 566.45770 | | 0.56646 | 611.02860 | 0.61103 | 566.458 | 13.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Put | 340.35770 | | 0.34036 | 309.32860 | 0.30933 | 340.358 | 13.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 7.40 | Call | 1,778.99440 | | 1.77899 | 1,852.39370 | 1.85239 | 1,778.994 | 14.84 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 7.40 | Put | 24.99440 | | 0.02499 | 22.79370 | 0.02279 | 24.994 | 14.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Call | 1,223.89520 | | 1.22390 | 1,293.37890 | 1.29338 | 1,223.895 | 13.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Put | 69.89520 | | 0.06990 | 63.77890 | 0.06378 | 69.895 | 13.60 | 0.00 | 0 | 100.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 9.37990 | | 9.37990 | 9.45420 | 9.45420 | | 15.47 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Call | 1,178.40040 | | 1.17840 | 1,231.40360 | 1.23140 | 1,178.400 | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Put | 348.50040 | | 0.34850 | 327.20360 | 0.32720 | 348.500 | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Call | 695.98820 | | 0.69599 | 729.23490 | 0.72923 | 695.988 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Put | 916.08820 | | 0.91609 | 875.03490 | 0.87503 | 916.088 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Call | 1,578.21660 | | 1.57822 | 1,640.99210 | 1.64099 | 1,578.217 | 14.60 | 0.00 | 0 | 200.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Put | 198.31660 | | 0.19832 | 186.79210 | 0.18679 | 198.317 | 14.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Call | 1,241.69490 | | 1.24169 | 1,299.23310 | 1.29923 | 1,241.695 | 14.26 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Put | 311.79490 | | 0.31179 | 295.03310 | 0.29503 | 311.795 | 14.26 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Call | 1,209.74110 | | 1.20974 | 1,263.57180 | 1.26357 | 1,209.741 | 14.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Put | 329.84110 | | 0.32984 | 309.37180 | 0.30937 | 329.841 | 14.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | | | 10.16220 | | 10.16220 | 10.22690 | 10.22690 | | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.15 | Call | 1,592.62210 | | 1.59262 | 1,620.42370 | 1.62042 | 1,592.622 | 15.67 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.15 | Put | 580.42210 | | 0.58042 | 543.52370 | 0.54352 | 580.422 | 15.67 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.20 | Call | 1,567.98020 | | 1.56798 | 1,591.04120 | 1.59104 | 1,567.980 | 15.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.20 | Put | 605.78020 | | 0.60578 | 564.14120 | 0.56414 | 605.780 | 15.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.25 | Call | 1,543.86740 | | 1.54387 | 1,566.03570 | 1.56604 | 1,543.867 | 15.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 14/12/2015 | Foreign Exchange Future | 9.25 | Put | 631.66740 | | 0.63167 | 589.13570 | 0.58914 | 631.667 | 15.86 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | | | 8.83590 | | 8.83590 | 8.90700 | 8.90700 | | 11.10 | 0.00 | 0 | 1,372.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.69 | Call | 18,510.37520 | | 0.18510 | 24,484.61310 | 0.24485 | 18,510.375 | 11.31 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.69 | Put | 3,920.37520 | | 0.03920 | 2,784.61310 | 0.02785 | 3,920.375 | 11.31 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.74 | Call | 15,014.72440 | | 0.15015 | 20,593.45350 | 0.20593 | 15,014.724 | 11.25 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.74 | Put | 5,424.72440 | | 0.05425 | 3,893.45350 | 0.03893 | 5,424.724 | 11.25 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.75 | Call | 14,360.30000 | | 0.14360 | 19,851.20850 | 0.19851 | 14,360.300 | 11.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.75 | Put | 5,770.30000 | | 0.05770 | 4,151.20850 | 0.04151 | 5,770.300 | 11.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|--|---------------|------------------|---------------|
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.76 | Call | 13,721.47160 | | 0.13721 | 19,121.66470 | 0.19122 | 13,721.472 | 11.22 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 8.76 | Put | 6,131.47160 | | 0.06131 | 4,421.66470 | 0.04422 | 6,131.472 | 11.22 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 9.02 | Call | 3,777.34580 | | 0.03777 | 6,132.21820 | 0.06132 | 3,777.346 | 12.31 | | 0.00 | 0 | 97.00 |
| \$ / R MAXI | On 18/03/2013 | Foreign Exchange Future | 9.02 | Put | 22,187.34580 | | 0.22187 | 17,432.21820 | 0.17432 | 22,187.346 | 12.31 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | | | 8.94070 | | 8.94070 | 9.01280 | 9.01280 | | 12.48 | | 0.00 | 0 | 5.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 34,205.46810 | | 0.34205 | 39,209.91630 | 0.39210 | 34,205.468 | 12.16 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 15,135.46810 | | 0.15135 | 12,929.91630 | 0.12930 | 15,135.468 | 12.16 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 33,623.64260 | | 0.33624 | 38,583.25850 | 0.38583 | 33,623.643 | 12.18 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 15,553.64260 | | 0.15554 | 13,303.25850 | 0.13303 | 15,553.643 | 12.18 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 34,794.05060 | | 0.34794 | 39,843.27840 | 0.39843 | 34,794.051 | 12.15 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 14,724.05060 | | 0.14724 | 12,563.27840 | 0.12563 | 14,724.051 | 12.15 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | | | 9.05090 | | 9.05090 | 9.12510 | 9.12510 | | 13.46 | | 0.00 | 0 | 2.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.90 | Call | 43,056.82010 | | 0.43057 | 47,510.25620 | 0.47510 | 43,056.820 | 13.11 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.90 | Put | 27,966.82010 | | 0.27967 | 25,000.25620 | 0.25000 | 27,966.820 | 13.11 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.91 | Call | 42,571.50420 | | 0.42572 | 46,990.84180 | 0.46991 | 42,571.504 | 13.13 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.91 | Put | 28,481.50420 | | 0.28482 | 25,480.84180 | 0.25481 | 28,481.504 | 13.13 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.89 | Call | 43,547.00110 | | 0.43547 | 48,034.58880 | 0.48035 | 43,547.001 | 13.09 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 16/09/2013 | Foreign Exchange Future | 8.89 | Put | 27,457.00110 | | 0.27457 | 24,524.58880 | 0.24525 | 27,457.001 | 13.09 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | | | 13.35530 | | 13.35530 | 13.59640 | 13.59640 | | 9.30 | | 92,084,793.50 | 6,895 | 12,702.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.34 | Call | 127.30480 | | 0.12730 | 310.59840 | 0.31060 | 127.305 | 9.36 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.34 | Put | 112.00480 | | 0.11200 | 54.19840 | 0.05420 | 112.005 | 9.36 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.35 | Call | 121.51660 | | 0.12152 | 302.66890 | 0.30267 | 121.517 | 9.30 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.35 | Put | 116.21660 | | 0.11622 | 56.26890 | 0.05627 | 116.217 | 9.30 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.36 | Call | 117.31110 | | 0.11731 | 294.81190 | 0.29481 | 117.311 | 9.36 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.36 | Put | 122.01110 | | 0.12201 | 58.41190 | 0.05841 | 122.011 | 9.36 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 14.40 | Call | 3.91700 | | 0.00392 | 10.54030 | 0.01054 | 3.917 | 15.40 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 14.40 | Put | 1,048.61700 | | 1.04862 | 814.14030 | 0.81414 | 1,048.617 | 15.40 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.53 | Call | 63.77290 | | 0.06377 | 174.05890 | 0.17406 | 63.773 | 10.36 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|------------|------------------|---------------|
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.53 | Put | 238.47290 | | 0.23847 | 107.65890 | 0.10766 | 238.473 | 10.36 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.70 | Call | 34.74400 | | 0.03474 | 96.20920 | 0.09621 | 34.744 | 11.37 | | 0.00 | 0 | 0.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.70 | Put | 379.44400 | | 0.37944 | 199.80920 | 0.19981 | 379.444 | 11.37 | | 0.00 | 0 | 200.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.90 | Call | 17.57140 | | 0.01757 | 49.86520 | 0.04987 | 17.571 | 12.55 | | 0.00 | 0 | 200.00 |
| £ / R | On 18/03/2013 | Foreign Exchange Future | 13.90 | Put | 562.27140 | | 0.56227 | 353.46520 | 0.35347 | 562.271 | 12.55 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | | | 13.50750 | | 13.50750 | 13.75140 | 13.75140 | | 10.55 | | 729,405.00 | 54 | 2,993.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.80 | Call | 49.70070 | | 0.04970 | 75.48590 | 0.07549 | 49.701 | 13.19 | | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.80 | Put | 1,342.20070 | | 1.34220 | 1,124.08590 | 1.12409 | 1,342.201 | 13.19 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 15.30 | Call | 29.25640 | | 0.02926 | 37.79900 | 0.03780 | 29.256 | 14.61 | | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 15.30 | Put | 1,821.75640 | | 1.82176 | 1,586.39900 | 1.58640 | 1,821.756 | 14.61 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.34 | Call | 100.54070 | | 0.10054 | 147.59930 | 0.14760 | 100.541 | 12.54 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.34 | Put | 933.04070 | | 0.93304 | 736.19930 | 0.73620 | 933.041 | 12.54 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.40 | Call | 91.78040 | | 0.09178 | 136.70970 | 0.13671 | 91.780 | 12.62 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.40 | Put | 984.28040 | | 0.98428 | 785.30970 | 0.78531 | 984.280 | 12.62 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.65 | Call | 62.59670 | | 0.06260 | 94.93500 | 0.09493 | 62.597 | 12.98 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 14.65 | Put | 1,205.09670 | | 1.20510 | 993.53500 | 0.99353 | 1,205.097 | 12.98 | | 0.00 | 0 | 200.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.79 | Call | 213.31690 | | 0.21332 | 302.11960 | 0.30212 | 213.317 | 11.29 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.79 | Put | 495.81690 | | 0.49582 | 340.71960 | 0.34072 | 495.817 | 11.29 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.80 | Call | 210.48270 | | 0.21048 | 298.20790 | 0.29821 | 210.483 | 11.31 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.80 | Put | 502.98270 | | 0.50298 | 346.80790 | 0.34681 | 502.983 | 11.31 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.81 | Call | 207.68980 | | 0.20769 | 294.34180 | 0.29434 | 207.690 | 11.34 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.81 | Put | 510.18980 | | 0.51019 | 352.94180 | 0.35294 | 510.190 | 11.34 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 12.00 | Call | 1,528.12140 | | 1.52812 | 1,767.10340 | 1.76710 | 1,528.121 | 13.37 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 12.00 | Put | 20.62140 | | 0.02062 | 15.70340 | 0.01570 | 20.621 | 13.37 | | 0.00 | 0 | 699.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.00 | Call | 608.33290 | | 0.60833 | 807.59990 | 0.80760 | 608.333 | 9.89 | | 0.00 | 0 | 0.00 |
| £ / R | On 14/06/2013 | Foreign Exchange Future | 13.00 | Put | 100.83290 | | 0.10083 | 56.19990 | 0.05620 | 100.833 | 9.89 | | 0.00 | 0 | 699.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | | | 13.66900 | | 13.66900 | 13.91780 | 13.91780 | | 11.33 | | 0.00 | 0 | 500.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.75 | Call | 188.89840 | | 0.18890 | 226.63890 | 0.22664 | 188.898 | 13.61 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.75 | Put | 1,269.89840 | | 1.26990 | 1,058.83890 | 1.05884 | 1,269.898 | 13.61 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.76 | Call | 187.40670 | | 0.18741 | 224.75480 | 0.22475 | 187.407 | 13.63 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.76 | Put | 1,278.40670 | | 1.27841 | 1,066.95480 | 1.06695 | 1,278.407 | 13.63 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.74 | Call | 190.40410 | | 0.19040 | 228.54090 | 0.22854 | 190.404 | 13.59 | 0.00 | 0 | 0.00 |
| £ / R | On 16/09/2013 | Foreign Exchange Future | 14.74 | Put | 1,261.40410 | | 1.26140 | 1,050.74090 | 1.05074 | 1,261.404 | 13.59 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | | | 13.82130 | | 13.82130 | 14.07390 | 14.07390 | | 11.98 | 428,460.30 | 31 | 31.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.90 | Call | 302.11870 | | 0.30212 | 341.06980 | 0.34107 | 302.119 | 14.01 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.90 | Put | 1,380.81870 | | 1.38082 | 1,167.16980 | 1.16717 | 1,380.819 | 14.01 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.91 | Call | 300.36900 | | 0.30037 | 338.97590 | 0.33898 | 300.369 | 14.03 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.91 | Put | 1,389.06900 | | 1.38907 | 1,175.07590 | 1.17508 | 1,389.069 | 14.03 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.89 | Call | 303.88150 | | 0.30388 | 343.17960 | 0.34318 | 303.882 | 13.99 | 0.00 | 0 | 0.00 |
| £ / R | On 13/12/2013 | Foreign Exchange Future | 14.89 | Put | 1,372.58150 | | 1.37258 | 1,159.27960 | 1.15928 | 1,372.581 | 13.99 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | | | 0.09400 | | 0.09400 | 0.09540 | 0.09540 | | 18.88 | 0.00 | 0 | 24,041.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.09 | Call | 427.76220 | | 0.00428 | 559.80350 | 0.00560 | 427.762 | 17.06 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.09 | Put | 27.76220 | | 0.00028 | 19.80350 | 0.00020 | 27.762 | 17.06 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.10 | Call | 17.32140 | | 0.00017 | 43.04200 | 0.00043 | 17.321 | 18.88 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.10 | Put | 617.32140 | | 0.00617 | 503.04200 | 0.00503 | 617.321 | 18.88 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.11 | Call | 0.57030 | | 0.00001 | 1.29300 | 0.00001 | 0.570 | 24.04 | 0.00 | 0 | 0.00 |
| ¥ / R | On 18/03/2013 | Foreign Exchange Future | 0.11 | Put | 1,600.57030 | | 0.01601 | 1,461.29300 | 0.01461 | 1,600.570 | 24.04 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | | | 0.09520 | | 0.09520 | 0.09660 | 0.09660 | | 18.81 | 0.00 | 0 | 13,618.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.09 | Call | 675.27560 | | 0.00675 | 784.54820 | 0.00785 | 675.276 | 17.67 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.09 | Put | 155.27560 | | 0.00155 | 124.54820 | 0.00125 | 155.276 | 17.67 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.10 | Call | 204.90550 | | 0.00205 | 251.41390 | 0.00251 | 204.905 | 18.81 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.10 | Put | 684.90550 | | 0.00685 | 591.41390 | 0.00591 | 684.906 | 18.81 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.11 | Call | 56.87420 | | 0.00057 | 72.48030 | 0.00072 | 56.874 | 20.87 | 0.00 | 0 | 0.00 |
| ¥ / R | On 14/06/2013 | Foreign Exchange Future | 0.11 | Put | 1,536.87420 | | 0.01537 | 1,412.48030 | 0.01412 | 1,536.874 | 20.87 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | | | 11.73820 | | 11.73820 | 11.72230 | 11.72230 | | 11.70 | 41,083,700.00 | 3,500 | 33,241.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|------------------|---------------|-------------------------|-------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|-----------|
| € / R | On 18/03/2013 | Foreign Exchange Future | 11.00 | Call | 741.64270 | 0.74164 | 726.20140 | 0.72620 | 741.643 | 13.74 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 11.00 | Put | 3.44270 | 0.00344 | 3.90140 | 0.00390 | 3.443 | 13.74 | 0.00 | 0 | 1,250.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 11.01 | Call | 731.77140 | 0.73177 | 716.34670 | 0.71635 | 731.771 | 13.66 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 11.01 | Put | 3.57140 | 0.00357 | 4.04670 | 0.00405 | 3.571 | 13.66 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 12.64 | Call | 3.95040 | 0.00395 | 4.80610 | 0.00481 | 3.950 | 15.51 | 0.00 | 0 | 27,600.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 12.64 | Put | 905.75040 | 0.90575 | 922.50610 | 0.92251 | 905.750 | 15.51 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 10.97 | Call | 771.28770 | 0.77129 | 755.79980 | 0.75580 | 771.288 | 13.99 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 10.97 | Put | 3.08770 | 0.00309 | 3.49980 | 0.00350 | 3.088 | 13.99 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 10.99 | Call | 751.51940 | 0.75152 | 736.06180 | 0.73606 | 751.519 | 13.83 | 0.00 | 0 | 0.00 |
| € / R | On 18/03/2013 | Foreign Exchange Future | 10.99 | Put | 3.31940 | 0.00332 | 3.76180 | 0.00376 | 3.319 | 13.83 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | | | 11.88530 | 11.88530 | 11.86970 | 11.86970 | | 12.57 | 6,239,782.50 | 525 | 37,531.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.40 | Call | 605.75450 | 0.60575 | 600.64930 | 0.60065 | 605.754 | 11.95 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.40 | Put | 120.45450 | 0.12045 | 130.94930 | 0.13095 | 120.455 | 11.95 | 0.00 | 0 | 300.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.80 | Call | 365.76360 | 0.36576 | 364.51890 | 0.36452 | 365.764 | 12.45 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.80 | Put | 280.46360 | 0.28046 | 294.81890 | 0.29482 | 280.464 | 12.45 | 0.00 | 0 | 600.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.50 | Call | 145.23360 | 0.14523 | 148.33050 | 0.14833 | 145.234 | 14.12 | 0.00 | 0 | 600.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 12.50 | Put | 759.93360 | 0.75993 | 778.63050 | 0.77863 | 759.934 | 14.12 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.24 | Call | 725.93870 | 0.72594 | 717.48090 | 0.71748 | 725.939 | 11.86 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.24 | Put | 80.63870 | 0.08064 | 87.78090 | 0.08778 | 80.639 | 11.86 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.25 | Call | 717.91950 | 0.71792 | 709.56960 | 0.70957 | 717.919 | 11.85 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.25 | Put | 82.61950 | 0.08262 | 89.86960 | 0.08987 | 82.620 | 11.85 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.26 | Call | 709.93590 | 0.70994 | 701.97300 | 0.70197 | 709.936 | 11.85 | 0.00 | 0 | 0.00 |
| € / R | On 14/06/2013 | Foreign Exchange Future | 11.26 | Put | 84.63590 | 0.08464 | 92.27300 | 0.09227 | 84.636 | 11.85 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | | | 12.04040 | 12.04040 | 12.02630 | 12.02630 | | 13.31 | 0.00 | 0 | 14,470.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.25 | Call | 398.01320 | 0.39801 | 397.68620 | 0.39769 | 398.013 | 13.73 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.25 | Put | 607.61320 | 0.60761 | 621.38620 | 0.62139 | 607.613 | 13.73 | 0.00 | 0 | 200.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.35 | Call | 365.63150 | 0.36563 | 365.37920 | 0.36538 | 365.632 | 13.94 | 0.00 | 0 | 200.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.35 | Put | 675.23150 | 0.67523 | 689.07920 | 0.68908 | 675.231 | 13.94 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.85 | Call | 242.15760 | | 0.24216 | 241.95210 | 0.24195 | 242.158 | 15.02 | 0.00 | 0 | 200.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.85 | Put | 1,051.75760 | | 1.05176 | 1,065.65210 | 1.06565 | 1,051.758 | 15.02 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 11.99 | Call | 498.11530 | | 0.49812 | 496.05620 | 0.49606 | 498.115 | 13.22 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 11.99 | Put | 447.71530 | | 0.44772 | 459.75620 | 0.45976 | 447.715 | 13.22 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.00 | Call | 493.65920 | | 0.49366 | 491.67240 | 0.49167 | 493.659 | 13.24 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.00 | Put | 453.25920 | | 0.45326 | 465.37240 | 0.46537 | 453.259 | 13.24 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.01 | Call | 489.23740 | | 0.48924 | 487.52390 | 0.48752 | 489.237 | 13.25 | 0.00 | 0 | 0.00 |
| € / R | On 16/09/2013 | Foreign Exchange Future | 12.01 | Put | 458.83740 | | 0.45884 | 471.22390 | 0.47122 | 458.837 | 13.25 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | | | 12.18560 | | 12.18560 | 12.17260 | 12.17260 | | 13.85 | 0.00 | 0 | 460.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Call | 1,169.98170 | | 1.16998 | 1,159.30180 | 1.15930 | 1,169.982 | 12.98 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Put | 184.38170 | | 0.18438 | 186.70180 | 0.18670 | 184.382 | 12.98 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Call | 995.82090 | | 0.99582 | 987.53410 | 0.98753 | 995.821 | 12.99 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Put | 253.22090 | | 0.25322 | 257.93410 | 0.25793 | 253.221 | 12.99 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Call | 961.91400 | | 0.96191 | 954.17290 | 0.95417 | 961.914 | 12.99 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Put | 269.31400 | | 0.26931 | 274.57290 | 0.27457 | 269.314 | 12.99 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.54 | Call | 928.68270 | | 0.92868 | 921.50680 | 0.92151 | 928.683 | 12.99 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.54 | Put | 286.08270 | | 0.28608 | 291.90680 | 0.29191 | 286.083 | 12.99 | 0.00 | 0 | 0.00 |
| 2025 | On 02/05/2013 | Bond Future | | | 113.70695 | | 113.70695 | 113.70921 | 113.70921 | | | 0.00 | 0 | 0.00 |
| 2025 | On 02/05/2013 | Bond Future | 113.41 | Call | 293.28000 | | 0.29328 | 295.54000 | 0.29554 | 293.280 | | 0.00 | 0 | 0.00 |
| 2025 | On 02/05/2013 | Bond Future | 113.41 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 02/05/2013 | Bond Future | | | 112.32671 | | 112.32671 | 112.54349 | 112.54349 | | | 0.00 | 0 | 0.00 |
| 2038 | On 02/05/2013 | Bond Future | 111.60 | Call | 722.23000 | | 0.72223 | 939.01000 | 0.93901 | 722.230 | | 0.00 | 0 | 0.00 |
| 2038 | On 02/05/2013 | Bond Future | 111.60 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On 02/05/2013 | Bond Future | | | 119.66172 | | 119.66172 | 119.35924 | 119.35924 | | | 0.00 | 0 | 122.00 |
| 2050 | On 02/05/2013 | Bond Future | 117.60 | Call | 2,063.90000 | | 2.06390 | 1,761.42000 | 1.76142 | 2,063.900 | | 0.00 | 0 | 0.00 |
| 2050 | On 02/05/2013 | Bond Future | 117.60 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|--|----------|------------------|---------------|
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2013 | Index Future | | | 498.17900 | | 498.17900 | 496.87100 | 496.87100 | | | | 0.00 | 0 | 12.00 |
| AL7T | On 01/08/2013 | Index Future | | | 504.77100 | | 504.77100 | 503.45000 | 503.45000 | | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2013 | Index Future | | | 512.04900 | | 512.04900 | 510.71200 | 510.71200 | | | | 0.00 | 0 | 0.00 |
| ALBI | On 02/05/2013 | Index Future | | | 443.51900 | | 443.51900 | 442.65600 | 442.65600 | | | | 0.00 | 0 | 925.00 |
| ALBI | On 01/08/2013 | Index Future | | | 449.38700 | | 449.38700 | 448.51600 | 448.51600 | | | | 0.00 | 0 | 79.00 |
| ALBI | On 07/11/2013 | Index Future | | | 455.86700 | | 455.86700 | 454.98700 | 454.98700 | | | | 0.00 | 0 | 85.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | | | 9.08560 | | 9.08560 | 9.16830 | 9.16830 | | 7.51 | | 0.00 | 0 | 13,015.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.51 | Call | 576.12870 | | 0.57613 | 658.82340 | 0.65882 | 576.129 | 11.09 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.51 | Put | 0.52870 | | 0.00053 | 0.52340 | 0.00052 | 0.529 | 11.09 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.32 | Call | 767.08220 | | 0.76708 | 849.86540 | 0.84987 | 767.082 | 12.08 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.32 | Put | 0.08220 | | 0.00008 | 0.16540 | 0.00017 | 0.082 | 12.08 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.37 | Call | 717.13410 | | 0.71713 | 799.92110 | 0.79992 | 717.134 | 11.82 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.37 | Put | 0.13410 | | 0.00013 | 0.22110 | 0.00022 | 0.134 | 11.82 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.42 | Call | 667.21830 | | 0.66722 | 749.99780 | 0.75000 | 667.218 | 11.56 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 18/03/2013 | Foreign Exchange Future | 8.42 | Put | 0.21830 | | 0.00022 | 0.29780 | 0.00030 | 0.218 | 11.56 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | | | 9.13190 | | 9.13190 | 9.21450 | 9.21450 | | 8.97 | | 9,131.90 | 1 | 11,628.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Call | 435.73410 | | 0.43573 | 509.47550 | 0.50948 | 435.734 | 8.93 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.74 | Put | 43.83410 | | 0.04383 | 34.97550 | 0.03498 | 43.834 | 8.93 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Call | 427.68940 | | 0.42769 | 500.56860 | 0.50057 | 427.689 | 8.93 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.75 | Put | 45.78940 | | 0.04579 | 36.06860 | 0.03607 | 45.789 | 8.93 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Call | 419.71050 | | 0.41971 | 492.11940 | 0.49212 | 419.711 | 8.93 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/06/2013 | Foreign Exchange Future | 8.76 | Put | 47.81050 | | 0.04781 | 37.61940 | 0.03762 | 47.811 | 8.93 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | | | 9.18240 | | 9.18240 | 9.26730 | 9.26730 | | 9.96 | | 0.00 | 0 | 5,100.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.90 | Call | 426.53110 | | 0.42653 | 489.05270 | 0.48905 | 426.531 | 9.72 | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.90 | Put | 144.13110 | | 0.14413 | 121.75270 | 0.12175 | 144.131 | 9.72 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.91 | Call | 420.22030 | | 0.42022 | 482.20330 | 0.48220 | 420.220 | 9.73 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.91 | Put | 147.82030 | | 0.14782 | 124.90330 | 0.12490 | 147.820 | 9.73 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Call | 226.63860 | | 0.22664 | 263.46970 | 0.26347 | 226.639 | 10.24 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 9.30 | Put | 344.23860 | | 0.34424 | 296.16970 | 0.29617 | 344.239 | 10.24 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.80 | Call | 492.90420 | | 0.49290 | 560.52430 | 0.56052 | 492.904 | 9.64 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.80 | Put | 110.50420 | | 0.11050 | 93.22430 | 0.09322 | 110.504 | 9.64 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.89 | Call | 432.90190 | | 0.43290 | 495.95500 | 0.49596 | 432.902 | 9.71 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 16/09/2013 | Foreign Exchange Future | 8.89 | Put | 140.50190 | | 0.14050 | 118.65500 | 0.11866 | 140.502 | 9.71 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | | | 9.22940 | | 9.22940 | 9.31580 | 9.31580 | | 10.67 | 0.00 | 0 | 685.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.46 | Call | 267.71680 | | 0.26772 | 302.97670 | 0.30298 | 267.717 | 11.17 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.46 | Put | 498.31680 | | 0.49832 | 447.17670 | 0.44718 | 498.317 | 11.17 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.47 | Call | 264.67150 | | 0.26467 | 299.59350 | 0.29959 | 264.672 | 11.20 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.47 | Put | 505.27150 | | 0.50527 | 453.79350 | 0.45379 | 505.272 | 11.20 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.48 | Call | 261.66320 | | 0.26166 | 296.24990 | 0.29625 | 261.663 | 11.22 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.48 | Put | 512.26320 | | 0.51226 | 460.44990 | 0.46045 | 512.263 | 11.22 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | | | 9.67810 | | 9.67810 | 9.75220 | 9.75220 | | 12.70 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Call | 2,498.46480 | | 2.49846 | 2,569.70010 | 2.56970 | 2,498.465 | 12.67 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.25 | Put | 70.36480 | | 0.07036 | 67.50010 | 0.06750 | 70.365 | 12.67 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Call | 2,452.85680 | | 2.45286 | 2,523.94060 | 2.52394 | 2,452.857 | 12.63 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.30 | Put | 74.75680 | | 0.07476 | 71.74060 | 0.07174 | 74.757 | 12.63 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Call | 2,407.46970 | | 2.40747 | 2,478.39310 | 2.47839 | 2,407.470 | 12.58 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 14/12/2015 | Foreign Exchange Future | 7.35 | Put | 79.36970 | | 0.07937 | 76.19310 | 0.07619 | 79.370 | 12.58 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | | | 8.61870 | | 8.61870 | 8.68710 | 8.68710 | | 8.96 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.64 | Call | 65.29530 | | 0.06530 | 110.94660 | 0.11095 | 65.295 | 9.14 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.64 | Put | 86.59530 | | 0.08660 | 63.84660 | 0.06385 | 86.595 | 9.14 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.65 | Call | 61.26360 | | 0.06126 | 104.84040 | 0.10484 | 61.264 | 9.19 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.65 | Put | 92.56360 | | 0.09256 | 67.74040 | 0.06774 | 92.564 | 9.19 | 0.00 | 0 | 0.00 |
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.66 | Call | 57.43130 | | 0.05743 | 99.60730 | 0.09961 | 57.431 | 9.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CAD/ R | On 18/03/2013 | Foreign Exchange Future | 8.66 | Put | 98.73130 | | 0.09873 | 72.50730 | 0.07251 | 98.731 | 9.23 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | | | 8.70360 | | 8.70360 | 8.77280 | 8.77280 | | 11.79 | 0.00 | 0 | 50.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.94 | Call | 138.89860 | | 0.13890 | 164.22170 | 0.16422 | 138.899 | 12.41 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.94 | Put | 375.29860 | | 0.37530 | 331.42170 | 0.33142 | 375.299 | 12.41 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.95 | Call | 136.04640 | | 0.13605 | 160.95510 | 0.16096 | 136.046 | 12.44 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.95 | Put | 382.44640 | | 0.38245 | 338.15510 | 0.33816 | 382.446 | 12.44 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.96 | Call | 133.24990 | | 0.13325 | 157.74500 | 0.15774 | 133.250 | 12.47 | 0.00 | 0 | 0.00 |
| CAD/ R | On 14/06/2013 | Foreign Exchange Future | 8.96 | Put | 389.64990 | | 0.38965 | 344.94500 | 0.34495 | 389.650 | 12.47 | 0.00 | 0 | 0.00 |
| CF CANDO CACE | On 18/03/2013 | Can-Do Future | | | 0.04030 | | 0.04030 | 0.06590 | 0.06590 | | | 0.00 | 0 | 4,500.00 |
| CF CANDO CACI | On 18/03/2013 | Can-Do Future | | | 0.01250 | | 0.01250 | 0.02360 | 0.02360 | | | 0.00 | 0 | 37,000.00 |
| CF CANDO CACN | On 18/03/2013 | Can-Do Future | | | 0.08550 | | 0.08550 | -0.06980 | -0.06980 | | | 0.00 | 0 | 24,000.00 |
| CF CANDO CACO | On 18/03/2013 | Can-Do Future | | | 0.07740 | | 0.07740 | -0.08460 | -0.08460 | | | 0.00 | 0 | 7,500.00 |
| CF CANDO CACQ | On 18/03/2013 | Can-Do Future | | | 0.03510 | | 0.03510 | 0.05370 | 0.05370 | | | 0.00 | 0 | 67,300.00 |
| CF CANDO CACR | On 18/03/2013 | Can-Do Future | | | 0.01990 | | 0.01990 | 0.03330 | 0.03330 | | | 0.00 | 0 | 70,400.00 |
| CF CANDO CACS | On 26/02/2013 | Can-Do Future | | | 156.98300 | | 156.98300 | 457.11220 | 457.11220 | | | 0.00 | 0 | 40.00 |
| CF CANDO CACT | On 26/02/2013 | Can-Do Future | | | 10,000.00000 | | 10,000.00000 | 10,000.00000 | 10,000.00000 | | | 0.00 | 0 | 0.00 |
| CF CANDO CACU | On 26/02/2013 | Can-Do Future | | | 0.12200 | | 0.12200 | 0.06170 | 0.06170 | | | 0.00 | 0 | 88,000.00 |
| CF CANDO CACV | On 14/06/2013 | Can-Do Future | | | 0.07720 | | 0.07720 | 0.08460 | 0.08460 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CACW | On 26/02/2013 | Can-Do Future | | | 0.13560 | | 0.13560 | 0.07710 | 0.07710 | | | 0.00 | 0 | 34,000.00 |
| CF CANDO CACX | On 01/03/2013 | Can-Do Future | | | 2,977.65310 | | 2,977.65310 | 2,700.00000 | 2,700.00000 | | | 0.00 | 50 | 50.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CHF / R | On 18/03/2013 | Foreign Exchange Future | | | 9.53280 | | 9.53280 | 9.55330 | 9.55330 | | 11.19 | 0.00 | 0 | 50.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.14 | Call | 403.08880 | | 0.40309 | 421.57990 | 0.42158 | 403.089 | 12.53 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.14 | Put | 10.28880 | | 0.01029 | 8.27990 | 0.00828 | 10.289 | 12.53 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.15 | Call | 393.83210 | | 0.39383 | 412.18350 | 0.41218 | 393.832 | 12.50 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.15 | Put | 11.03210 | | 0.01103 | 8.88350 | 0.00888 | 11.032 | 12.50 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.16 | Call | 384.62270 | | 0.38462 | 402.82650 | 0.40283 | 384.623 | 12.47 | 0.00 | 0 | 0.00 |
| CHF / R | On 18/03/2013 | Foreign Exchange Future | 9.16 | Put | 11.82270 | | 0.01182 | 9.52650 | 0.00953 | 11.823 | 12.47 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | | | 9.65640 | | 9.65640 | 9.67720 | 9.67720 | | 12.61 | 0.00 | 0 | 50.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.54 | Call | 322.82860 | | 0.32283 | 336.94850 | 0.33695 | 322.829 | 12.45 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.54 | Put | 206.42860 | | 0.20643 | 199.74850 | 0.19975 | 206.429 | 12.45 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.55 | Call | 317.57900 | | 0.31758 | 331.56890 | 0.33157 | 317.579 | 12.47 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.55 | Put | 211.17900 | | 0.21118 | 204.36890 | 0.20437 | 211.179 | 12.47 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.56 | Call | 312.38980 | | 0.31239 | 326.24930 | 0.32625 | 312.390 | 12.48 | 0.00 | 0 | 0.00 |
| CHF / R | On 14/06/2013 | Foreign Exchange Future | 9.56 | Put | 215.98980 | | 0.21599 | 209.04930 | 0.20905 | 215.990 | 12.48 | 0.00 | 0 | 0.00 |
| DAAD | On 01/03/2013 | Any day expiry | | | 9.07440 | | 9.07440 | 9.15670 | 9.15670 | | 7.70 | 0.00 | 0 | 0.00 |
| DAAD | On 01/03/2013 | Any day expiry | 9.13 | Call | 13.52320 | | 0.01352 | 51.22800 | 0.05123 | 13.523 | 9.05 | 0.00 | 0 | 0.00 |
| DAAD | On 01/03/2013 | Any day expiry | 9.13 | Put | 69.12320 | | 0.06912 | 24.52800 | 0.02453 | 69.123 | 9.05 | 0.00 | 0 | 0.00 |
| DAAD | On 01/03/2013 | Any day expiry | 9.14 | Call | 11.60960 | | 0.01161 | 44.67070 | 0.04467 | 11.610 | 9.22 | 0.00 | 0 | 0.00 |
| DAAD | On 01/03/2013 | Any day expiry | 9.14 | Put | 77.20960 | | 0.07721 | 27.97070 | 0.02797 | 77.210 | 9.22 | 0.00 | 0 | 0.00 |
| DAAD | On 01/03/2013 | Any day expiry | 9.15 | Call | 9.96030 | | 0.00996 | 38.52500 | 0.03853 | 9.960 | 9.39 | 0.00 | 0 | 0.00 |
| DAAD | On 01/03/2013 | Any day expiry | 9.15 | Put | 85.56030 | | 0.08556 | 31.82500 | 0.03183 | 85.560 | 9.39 | 0.00 | 0 | 0.00 |
| DAAD | On 01/03/2013 | Any day expiry | 9.16 | Call | 8.54220 | | 0.00854 | 34.24470 | 0.03424 | 8.542 | 9.56 | 0.00 | 0 | 0.00 |
| DAAD | On 01/03/2013 | Any day expiry | 9.16 | Put | 94.14220 | | 0.09414 | 37.54470 | 0.03754 | 94.142 | 9.56 | 0.00 | 0 | 5,000.00 |
| DAEU | On 01/03/2013 | Any day expiry | | | 11.71010 | | 11.71010 | 11.69420 | 11.69420 | | 12.61 | 0.00 | 0 | 0.00 |
| DAEU | On 01/03/2013 | Any day expiry | 11.79 | Call | 35.33940 | | 0.03534 | 41.57000 | 0.04157 | 35.339 | 13.85 | 0.00 | 0 | 0.00 |
| DAEU | On 01/03/2013 | Any day expiry | 11.79 | Put | 115.23940 | | 0.11524 | 137.37000 | 0.13737 | 115.239 | 13.85 | 0.00 | 0 | 0.00 |
| DAEU | On 01/03/2013 | Any day expiry | 11.80 | Call | 32.86240 | | 0.03286 | 38.99310 | 0.03899 | 32.862 | 13.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAEU | On 01/03/2013 | Any day expiry | 11.80 | Put | 122.76240 | | 0.12276 | 144.79310 | 0.14479 | 122.762 | 13.98 | 0.00 | 0 | 0.00 |
| DAEU | On 01/03/2013 | Any day expiry | 11.81 | Call | 30.55260 | | 0.03055 | 36.56270 | 0.03656 | 30.553 | 14.12 | 0.00 | 0 | 0.00 |
| DAEU | On 01/03/2013 | Any day expiry | 11.81 | Put | 130.45260 | | 0.13045 | 152.36270 | 0.15236 | 130.453 | 14.12 | 0.00 | 0 | 0.00 |
| DAEU | On 01/03/2013 | Any day expiry | 11.72 | Call | 58.20140 | | 0.05820 | 64.27130 | 0.06427 | 58.201 | 12.88 | 0.00 | 0 | 5,000.00 |
| DAEU | On 01/03/2013 | Any day expiry | 11.72 | Put | 68.10140 | | 0.06810 | 90.07130 | 0.09007 | 68.101 | 12.88 | 0.00 | 0 | 0.00 |
| DAEU | On 07/03/2013 | Any day expiry | | | 11.72030 | | 11.72030 | 11.70420 | 11.70420 | | 11.90 | 0.00 | 0 | 0.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.81 | Call | 59.36320 | | 0.05936 | 63.25970 | 0.06326 | 59.363 | 12.58 | 0.00 | 0 | 0.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.81 | Put | 149.06320 | | 0.14906 | 169.05970 | 0.16906 | 149.063 | 12.58 | 0.00 | 0 | 0.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.95 | Call | 27.83870 | | 0.02784 | 31.85980 | 0.03186 | 27.839 | 13.45 | 0.00 | 0 | 5,000.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.95 | Put | 257.53870 | | 0.25754 | 277.65980 | 0.27766 | 257.539 | 13.45 | 0.00 | 0 | 0.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.75 | Call | 80.49810 | | 0.08050 | 83.54210 | 0.08354 | 80.498 | 12.21 | 0.00 | 0 | 5,000.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.75 | Put | 110.19810 | | 0.11020 | 129.34210 | 0.12934 | 110.198 | 12.21 | 0.00 | 0 | 0.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.79 | Call | 65.81110 | | 0.06581 | 69.49150 | 0.06949 | 65.811 | 12.46 | 0.00 | 0 | 0.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.79 | Put | 135.51110 | | 0.13551 | 155.29150 | 0.15529 | 135.511 | 12.46 | 0.00 | 0 | 0.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.80 | Call | 62.51580 | | 0.06252 | 66.31230 | 0.06631 | 62.516 | 12.52 | 0.00 | 0 | 0.00 |
| DAEU | On 07/03/2013 | Any day expiry | 11.80 | Put | 142.21580 | | 0.14222 | 162.11230 | 0.16211 | 142.216 | 12.52 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | | | 12.14930 | | 12.14930 | 12.13580 | 12.13580 | | 13.66 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.89 | Call | 686.33240 | | 0.68633 | 683.80020 | 0.68380 | 686.332 | 13.29 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.89 | Put | 427.03240 | | 0.42703 | 438.00020 | 0.43800 | 427.032 | 13.29 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.90 | Call | 681.39630 | | 0.68140 | 678.95260 | 0.67895 | 681.396 | 13.31 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.90 | Put | 432.09630 | | 0.43210 | 443.15260 | 0.44315 | 432.096 | 13.31 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.91 | Call | 676.49130 | | 0.67649 | 674.13600 | 0.67414 | 676.491 | 13.32 | 0.00 | 0 | 0.00 |
| DAEU | On 21/11/2013 | Any day expiry | 11.91 | Put | 437.19130 | | 0.43719 | 448.33600 | 0.44834 | 437.191 | 13.32 | 0.00 | 0 | 0.00 |
| DANZ | On 28/02/2013 | Any day expiry | | | 7.39340 | | 7.39340 | 7.42700 | 7.42700 | | 12.18 | 0.00 | 0 | 18,000.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.40 | Call | 29.39720 | | 0.02940 | 57.10600 | 0.05711 | 29.397 | 12.18 | 0.00 | 0 | 8,000.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.40 | Put | 35.99720 | | 0.03600 | 30.10600 | 0.03011 | 35.997 | 12.18 | 0.00 | 0 | 0.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.41 | Call | 25.61780 | | 0.02562 | 51.77330 | 0.05177 | 25.618 | 12.42 | 0.00 | 0 | 8,000.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.41 | Put | 42.21780 | | 0.04222 | 34.77330 | 0.03477 | 42.218 | 12.42 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DANZ | On 28/02/2013 | Any day expiry | 7.44 | Call | 16.76360 | | 0.01676 | 38.03280 | 0.03803 | 16.764 | 13.15 | 0.00 | 0 | 0.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.44 | Put | 63.36360 | | 0.06336 | 51.03280 | 0.05103 | 63.364 | 13.15 | 0.00 | 0 | 0.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.55 | Call | 3.41970 | | 0.00342 | 10.66300 | 0.01066 | 3.420 | 15.81 | 0.00 | 0 | 0.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.55 | Put | 160.01970 | | 0.16002 | 133.66300 | 0.13366 | 160.020 | 15.81 | 0.00 | 0 | 14,000.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.45 | Call | 14.51560 | | 0.01452 | 34.16580 | 0.03417 | 14.516 | 13.39 | 0.00 | 0 | 10,000.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.45 | Put | 71.11560 | | 0.07112 | 57.16580 | 0.05717 | 71.116 | 13.39 | 0.00 | 10,000 | 10,000.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.46 | Call | 12.55880 | | 0.01256 | 30.63010 | 0.03063 | 12.559 | 13.63 | 0.00 | 0 | 0.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.46 | Put | 79.15880 | | 0.07916 | 63.63010 | 0.06363 | 79.159 | 13.63 | 0.00 | 0 | 0.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.52 | Call | 5.25220 | | 0.00525 | 15.34130 | 0.01534 | 5.252 | 15.09 | 0.00 | 0 | 0.00 |
| DANZ | On 28/02/2013 | Any day expiry | 7.52 | Put | 131.85220 | | 0.13185 | 108.34130 | 0.10834 | 131.852 | 15.09 | 0.00 | 0 | 4,000.00 |
| DAUS | On 26/02/2013 | Any day expiry | | | 8.88410 | | 8.88410 | 8.88410 | 8.88410 | | 10.81 | 0.00 | 0 | 100,000.00 |
| DAUS | On 26/02/2013 | Any day expiry | 7.85 | Call | 1,034.10000 | | 1.03410 | 1,034.10000 | 1.03410 | 1,034.100 | 16.32 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 7.85 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 16.32 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.00 | Call | 884.10000 | | 0.88410 | 884.10270 | 0.88410 | 884.100 | 18.65 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.00 | Put | 0.00000 | | 0.00000 | 0.00270 | 0.00000 | 0.000 | 18.65 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.10 | Call | 784.10000 | | 0.78410 | 784.10460 | 0.78410 | 784.100 | 20.98 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.10 | Put | 0.00000 | | 0.00000 | 0.00460 | 0.00000 | 0.000 | 20.98 | 0.00 | 0 | 5,000.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.80 | Call | 85.05730 | | 0.08506 | 98.31140 | 0.09831 | 85.057 | 10.81 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.80 | Put | 0.95730 | | 0.00096 | 14.21140 | 0.01421 | 0.957 | 10.81 | 0.00 | 0 | 77,000.00 |
| DAUS | On 26/02/2013 | Any day expiry | 9.02 | Call | 1.68910 | | 0.00169 | 7.41330 | 0.00741 | 1.689 | 17.56 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 9.02 | Put | 137.58910 | | 0.13759 | 143.31330 | 0.14331 | 137.589 | 17.56 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 9.35 | Call | 0.01760 | | 0.00002 | 0.14850 | 0.00015 | 0.018 | 29.55 | 0.00 | 0 | 5,000.00 |
| DAUS | On 26/02/2013 | Any day expiry | 9.35 | Put | 465.91760 | | 0.46592 | 466.04850 | 0.46605 | 465.918 | 29.55 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.70 | Call | 184.15300 | | 0.18415 | 187.37970 | 0.18738 | 184.153 | 14.37 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.70 | Put | 0.05300 | | 0.00005 | 3.27970 | 0.00328 | 0.053 | 14.37 | 0.00 | 0 | 35,000.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.72 | Call | 164.18970 | | 0.16419 | 168.55990 | 0.16856 | 164.190 | 13.66 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.72 | Put | 0.08970 | | 0.00009 | 4.45990 | 0.00446 | 0.090 | 13.66 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.75 | Call | 134.30760 | | 0.13431 | 141.08770 | 0.14109 | 134.308 | 12.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 26/02/2013 | Any day expiry | 8.75 | Put | 0.20760 | | 0.00021 | 6.98770 | 0.00699 | 0.208 | 12.59 | 0.00 | 0 | 38,000.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.60 | Call | 284.10550 | | 0.28411 | 284.75680 | 0.28476 | 284.105 | 17.93 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.60 | Put | 0.00550 | | 0.00001 | 0.65680 | 0.00066 | 0.006 | 17.93 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.61 | Call | 274.10680 | | 0.27411 | 274.87460 | 0.27487 | 274.107 | 17.57 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.61 | Put | 0.00680 | | 0.00001 | 0.77460 | 0.00077 | 0.007 | 17.57 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.62 | Call | 264.10830 | | 0.26411 | 265.01280 | 0.26501 | 264.108 | 17.22 | 0.00 | 0 | 0.00 |
| DAUS | On 26/02/2013 | Any day expiry | 8.62 | Put | 0.00830 | | 0.00001 | 0.91280 | 0.00091 | 0.008 | 17.22 | 0.00 | 0 | 0.00 |
| DAUS | On 01/03/2013 | Any day expiry | | | 8.81560 | | 8.81560 | 8.88000 | 8.88000 | | 11.54 | 0.00 | 0 | 0.00 |
| DAUS | On 01/03/2013 | Any day expiry | 8.91 | Call | 15.24280 | | 0.01524 | 0.00000 | 0.00000 | 15.243 | 13.11 | 0.00 | 0 | 0.00 |
| DAUS | On 01/03/2013 | Any day expiry | 8.91 | Put | 109.64280 | | 0.10964 | 0.00000 | 0.00000 | 109.643 | 13.11 | 0.00 | 0 | 0.00 |
| DAUS | On 01/03/2013 | Any day expiry | 8.93 | Call | 12.05120 | | 0.01205 | 0.00000 | 0.00000 | 12.051 | 13.39 | 0.00 | 50,000 | 50,000.00 |
| DAUS | On 01/03/2013 | Any day expiry | 8.93 | Put | 126.45120 | | 0.12645 | 0.00000 | 0.00000 | 126.451 | 13.39 | 0.00 | 0 | 0.00 |
| DAUS | On 01/03/2013 | Any day expiry | 8.89 | Call | 19.21020 | | 0.01921 | 0.00000 | 0.00000 | 19.210 | 12.82 | 0.00 | 0 | 0.00 |
| DAUS | On 01/03/2013 | Any day expiry | 8.89 | Put | 93.61020 | | 0.09361 | 0.00000 | 0.00000 | 93.610 | 12.82 | 0.00 | 0 | 0.00 |
| DAUS | On 01/03/2013 | Any day expiry | 8.90 | Call | 17.12060 | | 0.01712 | 0.00000 | 0.00000 | 17.121 | 12.97 | 0.00 | 0 | 0.00 |
| DAUS | On 01/03/2013 | Any day expiry | 8.90 | Put | 101.52060 | | 0.10152 | 0.00000 | 0.00000 | 101.521 | 12.97 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | | | 8.84550 | | 8.84550 | 8.91660 | 8.91660 | | 11.11 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.35 | Call | 14.24540 | | 0.01425 | 22.60050 | 0.02260 | 14.245 | 14.32 | 0.00 | 0 | 5,400.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.35 | Put | 518.74540 | | 0.51875 | 456.00050 | 0.45600 | 518.745 | 14.32 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.04 | Call | 50.04730 | | 0.05005 | 74.48990 | 0.07449 | 50.047 | 12.31 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.04 | Put | 244.54730 | | 0.24455 | 197.88990 | 0.19789 | 244.547 | 12.31 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.05 | Call | 48.01030 | | 0.04801 | 71.70100 | 0.07170 | 48.010 | 12.37 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.05 | Put | 252.51030 | | 0.25251 | 205.10100 | 0.20510 | 252.510 | 12.37 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.06 | Call | 46.05460 | | 0.04605 | 69.01100 | 0.06901 | 46.055 | 12.43 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.06 | Put | 260.55460 | | 0.26055 | 212.41100 | 0.21241 | 260.555 | 12.43 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 8.00 | Call | 845.99870 | | 0.84600 | 916.99960 | 0.91700 | 845.999 | 13.78 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 8.00 | Put | 0.49870 | | 0.00050 | 0.39960 | 0.00040 | 0.499 | 13.78 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 8.10 | Call | 746.45170 | | 0.74645 | 817.36290 | 0.81736 | 746.452 | 13.21 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 26/03/2013 | Any day expiry | 8.10 | Put | 0.95170 | | 0.00095 | 0.76290 | 0.00076 | 0.952 | 13.21 | 0.00 | 0 | 5,400.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.02 | Call | 54.37720 | | 0.05438 | 80.37580 | 0.08038 | 54.377 | 12.18 | 0.00 | 0 | 0.00 |
| DAUS | On 26/03/2013 | Any day expiry | 9.02 | Put | 228.87720 | | 0.22888 | 183.77580 | 0.18378 | 228.877 | 12.18 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | | | 8.88270 | | 8.88270 | 8.95410 | 8.95410 | | 11.49 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.06 | Call | 103.56190 | | 0.10356 | 132.78720 | 0.13279 | 103.562 | 12.29 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.06 | Put | 280.86190 | | 0.28086 | 238.68720 | 0.23869 | 280.862 | 12.29 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.35 | Call | 49.12850 | | 0.04913 | 64.67830 | 0.06468 | 49.129 | 13.74 | 0.00 | 0 | 5,800.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.35 | Put | 516.42850 | | 0.51643 | 460.57830 | 0.46058 | 516.428 | 13.74 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.02 | Call | 114.92850 | | 0.11493 | 146.60010 | 0.14660 | 114.929 | 12.09 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.02 | Put | 252.22850 | | 0.25223 | 212.50010 | 0.21250 | 252.228 | 12.09 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.04 | Call | 109.09780 | | 0.10910 | 139.53020 | 0.13953 | 109.098 | 12.19 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.04 | Put | 266.39780 | | 0.26640 | 225.43020 | 0.22543 | 266.398 | 12.19 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.05 | Call | 106.29400 | | 0.10629 | 136.11870 | 0.13612 | 106.294 | 12.24 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 9.05 | Put | 273.59400 | | 0.27359 | 232.01870 | 0.23202 | 273.594 | 12.24 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.00 | Call | 886.02900 | | 0.88603 | 957.14060 | 0.95714 | 886.029 | 12.67 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.00 | Put | 3.32900 | | 0.00333 | 3.04060 | 0.00304 | 3.329 | 12.67 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.10 | Call | 788.07570 | | 0.78808 | 858.76620 | 0.85877 | 788.076 | 12.32 | 0.00 | 0 | 0.00 |
| DAUS | On 26/04/2013 | Any day expiry | 8.10 | Put | 5.37570 | | 0.00538 | 4.66620 | 0.00467 | 5.376 | 12.32 | 0.00 | 0 | 5,800.00 |
| DAUS | On 28/05/2013 | Any day expiry | | | 8.92080 | | 8.92080 | 8.99240 | 8.99240 | | 12.00 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.05 | Call | 168.59130 | | 0.16859 | 200.69020 | 0.20069 | 168.591 | 12.64 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.05 | Put | 297.79130 | | 0.29779 | 258.29020 | 0.25829 | 297.791 | 12.64 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.06 | Call | 165.38330 | | 0.16538 | 197.02230 | 0.19702 | 165.383 | 12.68 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.06 | Put | 304.58330 | | 0.30458 | 264.62230 | 0.26462 | 304.583 | 12.68 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.35 | Call | 95.27600 | | 0.09528 | 115.73460 | 0.11573 | 95.276 | 13.90 | 0.00 | 0 | 7,500.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.35 | Put | 524.47600 | | 0.52448 | 473.33460 | 0.47333 | 524.476 | 13.90 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.10 | Call | 834.85310 | | 0.83485 | 904.16660 | 0.90417 | 834.853 | 12.45 | 0.00 | 0 | 0.00 |
| DAUS | On 28/05/2013 | Any day expiry | 8.10 | Put | 14.05310 | | 0.01405 | 11.76660 | 0.01177 | 14.053 | 12.45 | 0.00 | 0 | 7,500.00 |
| DAUS | On 28/05/2013 | Any day expiry | 9.04 | Call | 171.86330 | | 0.17186 | 204.42710 | 0.20443 | 171.863 | 12.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 28/05/2013 | Any day expiry | 9.04 | Put | 291.06330 | | 0.29106 | 252.02710 | 0.25203 | 291.063 | 12.59 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | | | 8.95480 | | 8.95480 | 9.02720 | 9.02720 | | 12.59 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.06 | Call | 219.81020 | | 0.21981 | 254.06840 | 0.25407 | 219.810 | 13.01 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.06 | Put | 325.01020 | | 0.32501 | 286.86840 | 0.28687 | 325.010 | 13.01 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.35 | Call | 139.96940 | | 0.13997 | 163.53110 | 0.16353 | 139.969 | 14.12 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.35 | Put | 535.16940 | | 0.53517 | 486.33110 | 0.48633 | 535.169 | 14.12 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.10 | Call | 878.21330 | | 0.87821 | 947.33600 | 0.94734 | 878.213 | 12.59 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 8.10 | Put | 23.41330 | | 0.02341 | 20.13600 | 0.02014 | 23.413 | 12.59 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.04 | Call | 226.83370 | | 0.22683 | 261.94050 | 0.26194 | 226.834 | 12.94 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.04 | Put | 312.03370 | | 0.31203 | 274.74050 | 0.27474 | 312.034 | 12.94 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.05 | Call | 223.29300 | | 0.22329 | 257.97500 | 0.25797 | 223.293 | 12.97 | 0.00 | 0 | 0.00 |
| DAUS | On 26/06/2013 | Any day expiry | 9.05 | Put | 318.49300 | | 0.31849 | 280.77500 | 0.28078 | 318.493 | 12.97 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | | | 8.98530 | | 8.98530 | 9.05830 | 9.05830 | | 12.92 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.20 | Call | 218.27390 | | 0.21827 | 248.81320 | 0.24881 | 218.274 | 13.65 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.20 | Put | 432.97390 | | 0.43297 | 390.51320 | 0.39051 | 432.974 | 13.65 | 0.00 | 0 | 1,400.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.21 | Call | 215.33530 | | 0.21534 | 245.53270 | 0.24553 | 215.335 | 13.68 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.21 | Put | 440.03530 | | 0.44004 | 397.23270 | 0.39723 | 440.035 | 13.68 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.80 | Call | 102.09200 | | 0.10209 | 117.22730 | 0.11723 | 102.092 | 15.90 | 0.00 | 0 | 2,800.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.80 | Put | 916.79200 | | 0.91679 | 858.92730 | 0.85893 | 916.792 | 15.90 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.19 | Call | 221.25350 | | 0.22125 | 252.13760 | 0.25214 | 221.253 | 13.61 | 0.00 | 0 | 0.00 |
| DAUS | On 22/07/2013 | Any day expiry | 9.19 | Put | 425.95350 | | 0.42595 | 383.83760 | 0.38384 | 425.953 | 13.61 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | | | 8.99000 | | 8.99000 | 9.06310 | 9.06310 | | 12.97 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.35 | Call | 184.84160 | | 0.18484 | 210.92500 | 0.21093 | 184.842 | 14.22 | 0.00 | 0 | 7,500.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.35 | Put | 544.84160 | | 0.54484 | 497.82500 | 0.49782 | 544.842 | 14.22 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.04 | Call | 278.93990 | | 0.27894 | 315.96740 | 0.31597 | 278.940 | 13.11 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.04 | Put | 328.93990 | | 0.32894 | 292.86740 | 0.29287 | 328.940 | 13.11 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.05 | Call | 275.21840 | | 0.27522 | 311.51460 | 0.31151 | 275.218 | 13.15 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.05 | Put | 335.21840 | | 0.33522 | 298.41460 | 0.29841 | 335.218 | 13.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 26/07/2013 | Any day expiry | 9.06 | Call | 271.54790 | | 0.27155 | 307.46430 | 0.30746 | 271.548 | 13.19 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 9.06 | Put | 341.54790 | | 0.34155 | 304.36430 | 0.30436 | 341.548 | 13.19 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.10 | Call | 922.86740 | | 0.92287 | 992.50710 | 0.99251 | 922.867 | 12.65 | 0.00 | 0 | 0.00 |
| DAUS | On 26/07/2013 | Any day expiry | 8.10 | Put | 32.86740 | | 0.03287 | 29.40710 | 0.02941 | 32.867 | 12.65 | 0.00 | 0 | 7,500.00 |
| DAUS | On 31/07/2013 | Any day expiry | | | 8.99590 | | 8.99590 | 9.06910 | 9.06910 | | 12.99 | 0.00 | 0 | 25,000.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.11 | Call | 261.97260 | | 0.26197 | 296.28430 | 0.29628 | 261.973 | 13.38 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.11 | Put | 376.07260 | | 0.37607 | 337.18430 | 0.33718 | 376.073 | 13.38 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.09 | Call | 268.92500 | | 0.26892 | 303.96710 | 0.30397 | 268.925 | 13.31 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.09 | Put | 363.02500 | | 0.36303 | 324.86710 | 0.32487 | 363.025 | 13.31 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.10 | Call | 265.42490 | | 0.26542 | 300.10180 | 0.30010 | 265.425 | 13.34 | 0.00 | 0 | 0.00 |
| DAUS | On 31/07/2013 | Any day expiry | 9.10 | Put | 369.52490 | | 0.36952 | 331.00180 | 0.33100 | 369.525 | 13.34 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | | | 9.02640 | | 9.02640 | 9.10020 | 9.10020 | | 13.22 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.31 | Call | 239.97200 | | 0.23997 | 269.41240 | 0.26941 | 239.972 | 14.11 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.31 | Put | 523.57200 | | 0.52357 | 479.21240 | 0.47921 | 523.572 | 14.11 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.84 | Call | 135.60430 | | 0.13560 | 152.87840 | 0.15288 | 135.604 | 15.97 | 0.00 | 0 | 4,400.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.84 | Put | 949.20430 | | 0.94920 | 892.67840 | 0.89268 | 949.204 | 15.97 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.24 | Call | 260.13180 | | 0.26013 | 291.68900 | 0.29169 | 260.132 | 13.87 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.24 | Put | 473.73180 | | 0.47373 | 431.48900 | 0.43149 | 473.732 | 13.87 | 0.00 | 0 | 2,200.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.29 | Call | 245.54700 | | 0.24555 | 275.57720 | 0.27558 | 245.547 | 14.05 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.29 | Put | 509.14700 | | 0.50915 | 465.37720 | 0.46538 | 509.147 | 14.05 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.30 | Call | 242.74020 | | 0.24274 | 272.47540 | 0.27248 | 242.740 | 14.08 | 0.00 | 0 | 0.00 |
| DAUS | On 26/08/2013 | Any day expiry | 9.30 | Put | 516.34020 | | 0.51634 | 472.27540 | 0.47228 | 516.340 | 14.08 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | | | 9.05910 | | 9.05910 | 9.13340 | 9.13340 | | 13.53 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.88 | Call | 164.04720 | | 0.16405 | 182.31500 | 0.18232 | 164.047 | 16.19 | 0.00 | 0 | 2,400.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.88 | Put | 984.94720 | | 0.98495 | 928.91500 | 0.92891 | 984.947 | 16.19 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.29 | Call | 291.41270 | | 0.29141 | 322.62790 | 0.32263 | 291.413 | 14.28 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.29 | Put | 522.31270 | | 0.52231 | 479.22790 | 0.47923 | 522.313 | 14.28 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.30 | Call | 288.40510 | | 0.28841 | 319.33980 | 0.31934 | 288.405 | 14.31 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS | On 23/09/2013 | Any day expiry | 9.30 | Put | 529.30510 | | 0.52931 | 485.93980 | 0.48594 | 529.305 | 14.31 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.31 | Call | 285.42970 | | 0.28543 | 316.09130 | 0.31609 | 285.430 | 14.34 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.31 | Put | 536.32970 | | 0.53633 | 492.69130 | 0.49269 | 536.330 | 14.34 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.28 | Call | 294.45540 | | 0.29446 | 325.95050 | 0.32595 | 294.455 | 14.25 | 0.00 | 0 | 0.00 |
| DAUS | On 23/09/2013 | Any day expiry | 9.28 | Put | 515.35540 | | 0.51536 | 472.55050 | 0.47255 | 515.355 | 14.25 | 0.00 | 0 | 1,200.00 |
| DAUS | On 28/02/2014 | Any day expiry | | | 9.24450 | | 9.24450 | 9.32050 | 9.32050 | | 15.00 | 0.00 | 0 | 2,500.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.11 | Call | 607.85390 | | 0.60785 | 650.33530 | 0.65034 | 607.854 | 14.65 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.11 | Put | 473.35390 | | 0.47335 | 439.83530 | 0.43984 | 473.354 | 14.65 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.09 | Call | 616.27340 | | 0.61627 | 659.21470 | 0.65921 | 616.273 | 14.60 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.09 | Put | 461.77340 | | 0.46177 | 428.71470 | 0.42871 | 461.773 | 14.60 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.10 | Call | 612.04750 | | 0.61205 | 654.75660 | 0.65476 | 612.048 | 14.62 | 0.00 | 0 | 0.00 |
| DAUS | On 28/02/2014 | Any day expiry | 9.10 | Put | 467.54750 | | 0.46755 | 434.25660 | 0.43426 | 467.548 | 14.62 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | | | 9.25340 | | 9.25340 | 9.32940 | 9.32940 | | 15.05 | 0.00 | 0 | 3,000.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.11 | Call | 628.80430 | | 0.62880 | 671.20750 | 0.67121 | 628.804 | 14.71 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.11 | Put | 485.40430 | | 0.48540 | 451.80750 | 0.45181 | 485.404 | 14.71 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.09 | Call | 637.23020 | | 0.63723 | 680.08110 | 0.68008 | 637.230 | 14.66 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.09 | Put | 473.83020 | | 0.47383 | 440.68110 | 0.44068 | 473.830 | 14.66 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.10 | Call | 633.00150 | | 0.63300 | 675.63010 | 0.67563 | 633.002 | 14.68 | 0.00 | 0 | 0.00 |
| DAUS | On 19/03/2014 | Any day expiry | 9.10 | Put | 479.60150 | | 0.47960 | 446.23010 | 0.44623 | 479.602 | 14.68 | 0.00 | 0 | 0.00 |
| EL28 | On 02/05/2013 | Bond Future | | | 113.66241 | | 113.66241 | 113.51790 | 113.51790 | | | 0.00 | 0 | 0.00 |
| EL28 | On 02/05/2013 | Bond Future | 113.32 | Call | 346.23000 | | 0.34623 | 201.72000 | 0.20172 | 346.230 | | 0.00 | 0 | 0.00 |
| EL28 | On 02/05/2013 | Bond Future | 113.32 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ES33 | On 02/05/2013 | Bond Future | | | 8.71383 | 89.58811 | 8.72502 | 89.49175 | | | 0.00 | 0 | 3,363.00 |
| ES33 | On 02/05/2013 | Bond Future | 91.02 | Call | 80,407.85000 | 80.40785 | 80,311.49000 | 80.31149 | 80,407.850 | | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2013 | Bond Future | 91.02 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | | | 8.79870 | 90.77370 | 8.81015 | 90.67671 | | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 9.00 | Call | 1,681.50000 | 1.68150 | 1,584.51000 | 1.58451 | 1,681.500 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 9.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 91.02 | Call | 79,722.37000 | 79.72237 | 79,625.38000 | 79.62538 | 79,722.370 | | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2013 | Bond Future | 91.02 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | | | 443.28800 | 443.28800 | 442.44800 | 442.44800 | | | 0.00 | 0 | 97.00 |
| GOVI | On 02/05/2013 | GOVI | 432.99 | Call | 102,980.00000 | 10.29800 | 94,580.00000 | 9.45800 | 102,980.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 432.99 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 433.00 | Call | 102,880.00000 | 10.28800 | 94,480.00000 | 9.44800 | 102,880.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 433.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 433.01 | Call | 102,780.00000 | 10.27800 | 94,380.00000 | 9.43800 | 102,780.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 02/05/2013 | GOVI | 433.01 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | | | 449.15400 | 449.15400 | 448.30600 | 448.30600 | | | 0.00 | 0 | 280.00 |
| GOVI | On 01/08/2013 | GOVI | 445.99 | Call | 31,640.00000 | 3.16400 | 23,160.00000 | 2.31600 | 31,640.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 445.99 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.00 | Call | 31,540.00000 | 3.15400 | 23,060.00000 | 2.30600 | 31,540.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.01 | Call | 31,440.00000 | 3.14400 | 22,960.00000 | 2.29600 | 31,440.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 01/08/2013 | GOVI | 446.01 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | | | 455.63000 | 455.63000 | 454.77300 | 454.77300 | | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 445.99 | Call | 96,400.00000 | 9.64000 | 87,830.00000 | 8.78300 | 96,400.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 445.99 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.00 | Call | 96,300.00000 | 9.63000 | 87,730.00000 | 8.77300 | 96,300.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GOVI | On 07/11/2013 | GOVI | 446.01 | Call | 96,200.00000 | | 9.62000 | 87,630.00000 | 8.76300 | 96,200.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.01 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GVIX | On 01/01/2029 | LIVE INDEX | | | 110.00000 | | 110.00000 | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On 02/05/2013 | Index Future | | | 200.86400 | | 200.86400 | 200.90300 | 200.90300 | | | 0.00 | 0 | 459.00 |
| IGOV | On 01/08/2013 | Index Future | | | 203.54700 | | 203.54700 | 203.58800 | 203.58800 | | | 0.00 | 0 | 147.00 |
| IGOV | On 07/11/2013 | Index Future | | | 206.50800 | | 206.50800 | 206.55100 | 206.55100 | | | 0.00 | 0 | 7.00 |
| ILBI | On 02/05/2013 | Index Future | | | 543.82800 | | 543.82800 | 544.09100 | 544.09100 | | | 0.00 | 0 | 183.00 |
| J157 | On 15/09/2015 | Interest Rate Swap | | | 8.82200 | | 0.02000 | 8.82200 | -0.02000 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On 21/12/2026 | Interest Rate Swap | | | 8.68300 | | 0.10773 | 8.68300 | 0.10773 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On 22/12/2014 | Interest Rate Swap | | | 8.65500 | | 0.05139 | 8.65500 | 0.05139 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On 15/09/2017 | Interest Rate Swap | | | 8.97500 | | 0.08468 | 8.97500 | 0.08468 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On 21/12/2018 | Interest Rate Swap | | | 8.96200 | | 0.09581 | 8.96200 | 0.09581 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On 15/01/2020 | Interest Rate Swap | | | 8.99700 | | 0.06909 | 8.99700 | 0.06909 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2013 | Jibar Tradeable Future | | | 5.06000 | | 94.94000 | 5.05000 | 94.95000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 17/04/2013 | Jibar Tradeable Future | | | 5.04000 | | 94.96000 | 5.04000 | 94.96000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/05/2013 | Jibar Tradeable Future | | | 5.02000 | | 94.98000 | 5.02000 | 94.98000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2013 | Jibar Tradeable Future | | | 4.98000 | | 95.02000 | 4.99000 | 95.01000 | | | 0.00 | 0 | 500.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| JIBAR FUTURE | On 17/07/2013 | Jibar Tradeable Future | | | 4.97000 | | 95.03000 | 4.98000 | 95.02000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/08/2013 | Jibar Tradeable Future | | | 4.97000 | | 95.03000 | 4.97000 | 95.03000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2013 | Jibar Tradeable Future | | | 4.97000 | | 95.03000 | 4.97000 | 95.03000 | | | | 0.00 | 0 | 2,200.00 |
| JIBAR FUTURE | On 18/12/2013 | Jibar Tradeable Future | | | 5.00000 | | 95.00000 | 5.00000 | 95.00000 | | | | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 19/03/2014 | Jibar Tradeable Future | | | 5.08000 | | 94.92000 | 5.08000 | 94.92000 | | | | 0.00 | 0 | 400.00 |
| JIBAR FUTURE | On 18/06/2014 | Jibar Tradeable Future | | | 5.20000 | | 94.80000 | 5.21000 | 94.79000 | | | | 0.00 | 0 | 800.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | | | 5.34000 | | 94.66000 | 5.35000 | 94.65000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | | | 5.49000 | | 94.51000 | 5.52000 | 94.48000 | | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | | | 7.40750 | | 7.40750 | 7.44200 | 7.44200 | | 8.41 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.89 | Call | 518.07180 | | 0.51807 | 552.50610 | 0.55251 | 518.072 | 12.54 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.89 | Put | 0.57180 | | 0.00057 | 0.50610 | 0.00051 | 0.572 | 12.54 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.90 | Call | 508.11390 | | 0.50811 | 542.54160 | 0.54254 | 508.114 | 12.43 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.90 | Put | 0.61390 | | 0.00061 | 0.54160 | 0.00054 | 0.614 | 12.43 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.91 | Call | 498.15950 | | 0.49816 | 532.58000 | 0.53258 | 498.159 | 12.31 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 18/03/2013 | Foreign Exchange Future | 6.91 | Put | 0.65950 | | 0.00066 | 0.58000 | 0.00058 | 0.660 | 12.31 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | | | 7.46100 | | 7.46100 | 7.49590 | 7.49590 | | 9.08 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.34 | Call | 218.50830 | | 0.21851 | 242.50680 | 0.24251 | 218.508 | 9.32 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.34 | Put | 97.50830 | | 0.09751 | 86.60680 | 0.08661 | 97.508 | 9.32 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.35 | Call | 212.06790 | | 0.21207 | 235.79180 | 0.23579 | 212.068 | 9.30 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.35 | Put | 101.06790 | | 0.10107 | 89.89180 | 0.08989 | 101.068 | 9.30 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.36 | Call | 205.72330 | | 0.20572 | 229.17030 | 0.22917 | 205.723 | 9.28 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 14/06/2013 | Foreign Exchange Future | 7.36 | Put | 104.72330 | | 0.10472 | 93.27030 | 0.09327 | 104.723 | 9.28 | | 0.00 | 0 | 0.00 |
| OTH1 | On 02/05/2013 | Index Future | | | 427.80200 | | 427.80200 | 427.80200 | 427.80200 | | | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | | | 6.68617 | | 108.98473 | 6.72777 | 108.67517 | | | | 0.00 | 0 | 3,490.00 |
| R023 | On 02/05/2013 | Bond Future | 7.04 | Call | 2,596.93000 | | 2.59693 | 2,287.37000 | 2.28737 | 2,596.930 | | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.04 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R023 | On 02/05/2013 | Bond Future | 7.05 | Call | 2,669.15000 | | 2.66915 | 2,359.59000 | 2.35959 | 2,669.150 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.05 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.06 | Call | 2,741.31000 | | 2.74131 | 2,431.75000 | 2.43175 | 2,741.310 | | 0.00 | 0 | 0.00 |
| R023 | On 02/05/2013 | Bond Future | 7.06 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | | | 6.73340 | | 110.42703 | 6.77647 | 110.11397 | | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.29 | Call | 3,957.21000 | | 3.95721 | 3,644.15000 | 3.64415 | 3,957.210 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.29 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.30 | Call | 4,026.58000 | | 4.02658 | 3,713.52000 | 3.71352 | 4,026.580 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.30 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.31 | Call | 4,095.89000 | | 4.09589 | 3,782.83000 | 3.78283 | 4,095.890 | | 0.00 | 0 | 0.00 |
| R023 | On 01/08/2013 | Bond Future | 7.31 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | | | 5.23908 | | 120.01413 | 5.27716 | 119.92124 | | 1.64 | 0.00 | 0 | 19,469.00 |
| R157 | On 02/05/2013 | Bond Future | 5.34 | Call | 473.60000 | | 0.47360 | 425.78000 | 0.42578 | 473.600 | 1.65 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.34 | Put | 227.63000 | | 0.22763 | 272.70000 | 0.27270 | 227.630 | 1.65 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.35 | Call | 489.05000 | | 0.48905 | 440.17000 | 0.44017 | 489.050 | 1.66 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.35 | Put | 218.74000 | | 0.21874 | 262.75000 | 0.26275 | 218.740 | 1.66 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.36 | Call | 504.75000 | | 0.50475 | 454.82000 | 0.45482 | 504.750 | 1.66 | 0.00 | 0 | 0.00 |
| R157 | On 02/05/2013 | Bond Future | 5.36 | Put | 210.11000 | | 0.21011 | 253.07000 | 0.25307 | 210.110 | 1.66 | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | | | 5.21906 | | 121.60243 | 5.26189 | 121.50911 | | 1.50 | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | 116.11 | Call | 92,146.80000 | | 92.14680 | 92,053.48000 | 92.05348 | 92,146.800 | 1.61 | 0.00 | 0 | 0.00 |
| R157 | On 01/08/2013 | Bond Future | 116.11 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 1.61 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | | | 5.18993 | | 116.54831 | 5.23942 | 116.45437 | | 1.39 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Call | 1,012.75000 | | 1.01275 | 950.15000 | 0.95015 | 1,012.750 | 1.43 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.59 | Put | 256.26000 | | 0.25626 | 287.60000 | 0.28760 | 256.260 | 1.43 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.60 | Call | 1,026.39000 | | 1.02639 | 963.34000 | 0.96334 | 1,026.390 | 1.43 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.60 | Put | 251.08000 | | 0.25108 | 281.97000 | 0.28197 | 251.080 | 1.43 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.61 | Call | 1,040.12000 | | 1.04012 | 976.62000 | 0.97662 | 1,040.120 | 1.43 | 0.00 | 0 | 0.00 |
| R157 | On 07/11/2013 | Bond Future | 5.61 | Put | 245.99000 | | 0.24599 | 276.43000 | 0.27643 | 245.990 | 1.43 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| R157 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R157/R201 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R157/R206 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | | | 7.24659 | | 131.80733 | 7.27799 | 131.48829 | | 11.24 | | 0.00 | 0 | 65,518.00 |
| R186 | On 02/05/2013 | Bond Future | 6.75 | Call | 733.64000 | | 0.73364 | 707.21000 | 0.70721 | 733.640 | 11.08 | | 0.00 | 0 | 350.00 |
| R186 | On 02/05/2013 | Bond Future | 6.75 | Put | 5,929.88000 | | 5.92988 | 6,222.49000 | 6.22249 | 5,929.880 | 11.08 | | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.39 | Call | 3,307.92000 | | 3.30792 | 3,175.22000 | 3.17522 | 3,307.920 | 11.32 | | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.39 | Put | 1,859.82000 | | 1.85982 | 2,046.16000 | 2.04616 | 1,859.820 | 11.32 | | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.40 | Call | 3,367.73000 | | 3.36773 | 3,232.91000 | 3.23291 | 3,367.730 | 11.33 | | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.40 | Put | 1,819.51000 | | 1.81951 | 2,003.73000 | 2.00373 | 1,819.510 | 11.33 | | 0.00 | 0 | 150.00 |
| R186 | On 02/05/2013 | Bond Future | 7.41 | Call | 3,428.09000 | | 3.42809 | 3,291.15000 | 3.29115 | 3,428.090 | 11.34 | | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.41 | Put | 1,779.86000 | | 1.77986 | 1,961.96000 | 1.96196 | 1,779.860 | 11.34 | | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.75 | Call | 5,764.42000 | | 5.76442 | 5,557.81000 | 5.55781 | 5,764.420 | 11.53 | | 0.00 | 0 | 0.00 |
| R186 | On 02/05/2013 | Bond Future | 7.75 | Put | 780.63000 | | 0.78063 | 893.06000 | 0.89306 | 780.630 | 11.53 | | 0.00 | 0 | 100.00 |
| R186 | On 01/08/2013 | Bond Future | | | 7.30689 | | 128.26653 | 7.33925 | 127.94422 | | 12.96 | | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2013 | Bond Future | 7.25 | Call | 4,055.49000 | | 4.05549 | 3,938.54000 | 3.93854 | 4,055.490 | 12.89 | | 0.00 | 0 | 4,215.00 |
| R186 | On 01/08/2013 | Bond Future | 7.25 | Put | 4,624.90000 | | 4.62490 | 4,830.26000 | 4.83026 | 4,624.900 | 12.89 | | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2013 | Bond Future | 128.26 | Call | 118,994.12000 | | 118.99412 | 118,671.81000 | 118.67181 | 118,994.120 | 13.50 | | 0.00 | 0 | 0.00 |
| R186 | On 01/08/2013 | Bond Future | 128.26 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 13.50 | | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | | | 7.37210 | | 130.11612 | 7.40556 | 129.78997 | | 12.67 | | 0.00 | 0 | 480.00 |
| R186 | On 07/11/2013 | Bond Future | 8.15 | Call | 9,895.04000 | | 9.89504 | 9,689.80000 | 9.68980 | 9,895.040 | 13.05 | | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.15 | Put | 2,606.17000 | | 2.60617 | 2,727.08000 | 2.72708 | 2,606.170 | 13.05 | | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Call | 9,958.61000 | | 9.95861 | 9,752.57000 | 9.75257 | 9,958.610 | 13.06 | | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Put | 2,579.92000 | | 2.57992 | 2,700.03000 | 2.70003 | 2,579.920 | 13.06 | | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Call | 13,858.34000 | | 13.85834 | 13,609.04000 | 13.60904 | 13,858.340 | 13.26 | | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Put | 1,344.79000 | | 1.34479 | 1,421.64000 | 1.42164 | 1,344.790 | 13.26 | | 0.00 | 0 | 130.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R186 | On 07/11/2013 | Bond Future | 8.14 | Call | 9,831.60000 | | 9.83160 | 9,627.16000 | 9.62716 | 9,831.600 | 13.04 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.14 | Put | 2,632.65000 | | 2.63265 | 2,754.36000 | 2.75436 | 2,632.650 | 13.04 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R157 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On 01/04/2013 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | | | 288.91045 | | 288.91045 | 289.04290 | 289.04290 | | | 0.00 | 0 | 2,633.00 |
| R197 | On 02/05/2013 | Bond Future | 282.39 | Call | 6,520.45000 | | 6.52045 | 6,652.90000 | 6.65290 | 6,520.450 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.39 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.40 | Call | 6,510.45000 | | 6.51045 | 6,642.90000 | 6.64290 | 6,510.450 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.40 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.41 | Call | 6,500.45000 | | 6.50045 | 6,632.90000 | 6.63290 | 6,500.450 | | 0.00 | 0 | 0.00 |
| R197 | On 02/05/2013 | Bond Future | 282.41 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | | | 5.13098 | | 108.85255 | 5.16997 | 108.79027 | | 0.99 | 0.00 | 0 | 4.00 |
| R201 | On 02/05/2013 | Bond Future | 4.04 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.93 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.04 | Put | 1,763.03000 | | 1.76303 | 1,825.31000 | 1.82531 | 1,763.030 | 0.93 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.05 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.93 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.05 | Put | 1,746.70000 | | 1.74670 | 1,808.98000 | 1.80898 | 1,746.700 | 0.93 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.06 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.93 | 0.00 | 0 | 0.00 |
| R201 | On 02/05/2013 | Bond Future | 4.06 | Put | 1,730.36000 | | 1.73036 | 1,792.64000 | 1.79264 | 1,730.360 | 0.93 | 0.00 | 0 | 0.00 |
| R201 | On 01/08/2013 | Bond Future | | | 5.08991 | | 105.88891 | 5.13593 | 105.82650 | | 0.92 | 0.00 | 0 | 0.00 |
| R201 | On 01/08/2013 | Bond Future | 107.45 | Call | 68,643.23000 | | 68.64323 | 68,580.82000 | 68.58082 | 68,643.230 | 1.00 | 0.00 | 0 | 0.00 |
| R201 | On 01/08/2013 | Bond Future | 107.45 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 1.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R201 | On 07/11/2013 | Bond Future | | | 5.00579 | | 107.41578 | 5.06296 | 107.35313 | | 0.81 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Call | 184.48000 | | 0.18448 | 163.72000 | 0.16372 | 184.480 | 0.80 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Put | 421.48000 | | 0.42148 | 463.37000 | 0.46337 | 421.480 | 0.80 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Call | 188.58000 | | 0.18858 | 167.47000 | 0.16747 | 188.580 | 0.80 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Put | 414.58000 | | 0.41458 | 456.12000 | 0.45612 | 414.580 | 0.80 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Call | 192.75000 | | 0.19275 | 171.29000 | 0.17129 | 192.750 | 0.80 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Put | 407.75000 | | 0.40775 | 448.94000 | 0.44894 | 407.750 | 0.80 | 0.00 | 0 | 0.00 |
| R201 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201/R206 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | | | 215.47888 | | 215.47888 | 215.47988 | 215.47988 | | | 0.00 | 0 | 49,417.00 |
| R202 | On 02/05/2013 | Bond Future | 211.04 | Call | 4,438.88000 | | 4.43888 | 4,439.88000 | 4.43988 | 4,438.880 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.04 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.05 | Call | 4,428.88000 | | 4.42888 | 4,429.88000 | 4.42988 | 4,428.880 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.05 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.06 | Call | 4,418.88000 | | 4.41888 | 4,419.88000 | 4.41988 | 4,418.880 | | 0.00 | 0 | 0.00 |
| R202 | On 02/05/2013 | Bond Future | 211.06 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2023 | On 28/02/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | | | 5.68574 | | 110.94860 | 5.74906 | 110.69344 | | 3.84 | 0.00 | 0 | 10,718.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Call | 1,210.07000 | | 1.21007 | 1,059.52000 | 1.05952 | 1,210.070 | 3.88 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.89 | Put | 389.57000 | | 0.38957 | 494.18000 | 0.49418 | 389.570 | 3.88 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Call | 1,237.54000 | | 1.23754 | 1,084.86000 | 1.08486 | 1,237.540 | 3.88 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.90 | Put | 377.06000 | | 0.37706 | 479.54000 | 0.47954 | 377.060 | 3.88 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.91 | Call | 1,265.31000 | | 1.26531 | 1,110.50000 | 1.11050 | 1,265.310 | 3.89 | 0.00 | 0 | 0.00 |
| R203 | On 02/05/2013 | Bond Future | 5.91 | Put | 364.87000 | | 0.36487 | 465.22000 | 0.46522 | 364.870 | 3.89 | 0.00 | 0 | 0.00 |
| R203 | On 01/08/2013 | Bond Future | | | 5.70684 | | 112.41687 | 5.77446 | 112.15909 | | 3.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| R203 | On 01/08/2013 | Bond Future | 109.11 | Call | 99,203.67000 | | 99.20367 | 98,945.89000 | 98.94589 | 99,203.670 | 3.93 | 0.00 | 0 | 0.00 |
| R203 | On 01/08/2013 | Bond Future | 109.11 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 3.93 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | | | 5.73220 | | 109.87768 | 5.80515 | 109.61687 | | 3.58 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Call | 1,881.05000 | | 1.88105 | 1,730.17000 | 1.73017 | 1,881.050 | 3.64 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Put | 891.96000 | | 0.89196 | 1,001.89000 | 1.00189 | 891.960 | 3.64 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 571.00 | Call | 107,648.16000 | | 107.64816 | 107,387.35000 | 107.38735 | 107,648.160 | 3.83 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 571.00 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 3.83 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Call | 1,270.90000 | | 1.27090 | 1,153.22000 | 1.15322 | 1,270.900 | 3.58 | 0.00 | 0 | 15.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Put | 1,350.42000 | | 1.35042 | 1,493.55000 | 1.49355 | 1,350.420 | 3.58 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Call | 1,836.66000 | | 1.83666 | 1,687.92000 | 1.68792 | 1,836.660 | 3.64 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Put | 918.41000 | | 0.91841 | 1,030.48000 | 1.03048 | 918.410 | 3.64 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Call | 1,858.79000 | | 1.85879 | 1,708.98000 | 1.70898 | 1,858.790 | 3.64 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Put | 905.11000 | | 0.90511 | 1,016.11000 | 1.01611 | 905.110 | 3.64 | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R157 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | | | 5.99064 | | 112.47458 | 6.04309 | 112.21352 | | 5.26 | 0.00 | 0 | 7,307.00 |
| R204 | On 02/05/2013 | Bond Future | 6.29 | Call | 1,921.60000 | | 1.92160 | 1,757.62000 | 1.75762 | 1,921.600 | 5.35 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.29 | Put | 441.78000 | | 0.44178 | 538.86000 | 0.53886 | 441.780 | 5.35 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.30 | Call | 1,957.32000 | | 1.95732 | 1,791.45000 | 1.79145 | 1,957.320 | 5.36 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.30 | Put | 428.49000 | | 0.42849 | 523.68000 | 0.52368 | 428.490 | 5.36 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.31 | Call | 1,993.32000 | | 1.99332 | 1,825.59000 | 1.82559 | 1,993.320 | 5.36 | 0.00 | 0 | 0.00 |
| R204 | On 02/05/2013 | Bond Future | 6.31 | Put | 415.51000 | | 0.41551 | 508.84000 | 0.50884 | 415.510 | 5.36 | 0.00 | 0 | 0.00 |
| R204 | On 01/08/2013 | Bond Future | | | 6.02741 | | 109.93635 | 6.08271 | 109.67254 | | 5.53 | 0.00 | 0 | 0.00 |
| R204 | On 01/08/2013 | Bond Future | 110.75 | Call | 101,052.85000 | | 101.05285 | 100,789.04000 | 100.78904 | 101,052.850 | 5.83 | 0.00 | 0 | 0.00 |
| R204 | On 01/08/2013 | Bond Future | 110.75 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 5.83 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | | | 6.06618 | | 111.52160 | 6.12487 | 111.25468 | | 5.11 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 7.00 | Call | 4,692.61000 | | 4.69261 | 4,487.23000 | 4.48723 | 4,692.610 | 5.35 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R204 | On 07/11/2013 | Bond Future | 7.00 | Put | 539.25000 | | 0.53925 | 600.79000 | 0.60079 | 539.250 | 5.35 | 0.00 | 0 | 180.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Call | 2,446.05000 | | 2.44605 | 2,301.71000 | 2.30171 | 2,446.050 | 5.12 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.29 | Put | 1,432.42000 | | 1.43242 | 1,555.00000 | 1.55500 | 1,432.420 | 5.12 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Call | 2,473.15000 | | 2.47315 | 2,327.82000 | 2.32782 | 2,473.150 | 5.13 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.30 | Put | 1,414.50000 | | 1.41450 | 1,536.09000 | 1.53609 | 1,414.500 | 5.13 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Call | 2,500.40000 | | 2.50040 | 2,354.08000 | 2.35408 | 2,500.400 | 5.13 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | Bond Future | 6.31 | Put | 1,396.75000 | | 1.39675 | 1,517.35000 | 1.51735 | 1,396.750 | 5.13 | 0.00 | 0 | 0.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | | | 5.12139 | | 103.90326 | 5.16549 | 103.87321 | | 0.40 | 0.00 | 0 | 23.00 |
| R206 | On 02/05/2013 | Bond Future | 3.39 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.39 | Put | 1,191.93000 | | 1.19193 | 1,221.98000 | 1.22198 | 1,191.930 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.40 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.40 | Put | 1,184.98000 | | 1.18498 | 1,215.03000 | 1.21503 | 1,184.980 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.41 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 02/05/2013 | Bond Future | 3.41 | Put | 1,178.03000 | | 1.17803 | 1,208.08000 | 1.20808 | 1,178.030 | 0.37 | 0.00 | 0 | 0.00 |
| R206 | On 01/08/2013 | Bond Future | | | 4.95755 | | 101.51629 | 5.02509 | 101.48653 | | 0.30 | 0.00 | 0 | 0.00 |
| R206 | On 01/08/2013 | Bond Future | 103.94 | Call | 30,518.18000 | | 30.51818 | 30,488.42000 | 30.48842 | 30,518.180 | 0.33 | 0.00 | 0 | 0.00 |
| R206 | On 01/08/2013 | Bond Future | 103.94 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.33 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | | | 4.26356 | | 102.98013 | 4.42853 | 102.95058 | | 0.13 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.29 | Call | 44.30000 | | 0.04430 | 30.88000 | 0.03088 | 44.300 | 0.12 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.29 | Put | 39.57000 | | 0.03957 | 55.70000 | 0.05570 | 39.570 | 0.12 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Call | 45.24000 | | 0.04524 | 31.62000 | 0.03162 | 45.240 | 0.12 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.30 | Put | 38.71000 | | 0.03871 | 54.64000 | 0.05464 | 38.710 | 0.12 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R206 | On 07/11/2013 | Bond Future | 4.31 | Call | 46.18000 | | 0.04618 | 32.36000 | 0.03236 | 46.180 | 0.12 | 0.00 | 0 | 0.00 |
| R206 | On 07/11/2013 | Bond Future | 4.31 | Put | 37.86000 | | 0.03786 | 53.59000 | 0.05359 | 37.860 | 0.12 | 0.00 | 0 | 0.00 |
| R206 | On 15/01/2014 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | | | 6.26686 | | 107.53621 | 6.29841 | 107.36057 | | 6.46 | 0.00 | 0 | 7,233.00 |
| R207 | On 02/05/2013 | Bond Future | 6.44 | Call | 1,726.52000 | | 1.72652 | 1,643.23000 | 1.64323 | 1,726.520 | 6.53 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.44 | Put | 767.06000 | | 0.76706 | 859.41000 | 0.85941 | 767.060 | 6.53 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.45 | Call | 1,761.63000 | | 1.76163 | 1,676.99000 | 1.67699 | 1,761.630 | 6.53 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.45 | Put | 747.08000 | | 0.74708 | 838.08000 | 0.83808 | 747.080 | 6.53 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.46 | Call | 1,797.09000 | | 1.79709 | 1,711.11000 | 1.71111 | 1,797.090 | 6.54 | 0.00 | 0 | 0.00 |
| R207 | On 02/05/2013 | Bond Future | 6.46 | Put | 727.49000 | | 0.72749 | 817.15000 | 0.81715 | 727.490 | 6.54 | 0.00 | 0 | 0.00 |
| R207 | On 01/08/2013 | Bond Future | | | 6.31317 | | 105.32269 | 6.34614 | 105.14547 | | 6.74 | 0.00 | 0 | 0.00 |
| R207 | On 01/08/2013 | Bond Future | 106.18 | Call | 97,751.50000 | | 97.75150 | 97,574.28000 | 97.57428 | 97,751.500 | 7.06 | 0.00 | 0 | 0.00 |
| R207 | On 01/08/2013 | Bond Future | 106.18 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 7.06 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | | | 6.35927 | | 106.84142 | 6.39389 | 106.66229 | | 6.50 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Call | 3,267.01000 | | 3.26701 | 3,169.22000 | 3.16922 | 3,267.010 | 6.57 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Put | 1,570.93000 | | 1.57093 | 1,652.27000 | 1.65227 | 1,570.930 | 6.57 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Call | 3,299.11000 | | 3.29911 | 3,200.71000 | 3.20071 | 3,299.110 | 6.57 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Put | 1,552.27000 | | 1.55227 | 1,633.00000 | 1.63300 | 1,552.270 | 6.57 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Call | 3,331.35000 | | 3.33135 | 3,232.34000 | 3.23234 | 3,331.350 | 6.58 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Put | 1,533.79000 | | 1.53379 | 1,613.91000 | 1.61391 | 1,533.790 | 6.58 | 0.00 | 0 | 0.00 |
| R207 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R203 | On 15/01/2020 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | | | 6.37382 | | 102.98034 | 6.41552 | 102.72140 | | 7.81 | 0.00 | 0 | 18,312.00 |
| R208 | On 02/05/2013 | Bond Future | 6.64 | Call | 2,338.28000 | | 2.33828 | 2,191.39000 | 2.19139 | 2,338.280 | 7.88 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.64 | Put | 699.21000 | | 0.69921 | 811.26000 | 0.81126 | 699.210 | 7.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R208 | On 02/05/2013 | Bond Future | 6.65 | Call | 2,380.57000 | | 2.38057 | 2,231.84000 | 2.23184 | 2,380.570 | 7.88 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.65 | Put | 680.55000 | | 0.68055 | 790.76000 | 0.79076 | 680.550 | 7.88 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.66 | Call | 2,423.19000 | | 2.42319 | 2,272.65000 | 2.27265 | 2,423.190 | 7.89 | 0.00 | 0 | 0.00 |
| R208 | On 02/05/2013 | Bond Future | 6.66 | Put | 662.28000 | | 0.66228 | 770.68000 | 0.77068 | 662.280 | 7.89 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2013 | Bond Future | | | 6.41614 | | 104.34317 | 6.45949 | 104.08147 | | 8.19 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2013 | Bond Future | 101.40 | Call | 95,298.70000 | | 95.29870 | 95,037.00000 | 95.03700 | 95,298.700 | 8.63 | 0.00 | 0 | 0.00 |
| R208 | On 01/08/2013 | Bond Future | 101.40 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 8.63 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | | | 6.46305 | | 102.45142 | 6.50833 | 102.18658 | | 8.13 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Call | 6,686.46000 | | 6.68646 | 6,487.15000 | 6.48715 | 6,686.460 | 8.59 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Put | 828.31000 | | 0.82831 | 893.84000 | 0.89384 | 828.310 | 8.59 | 0.00 | 0 | 230.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Call | 3,842.95000 | | 3.84295 | 3,696.65000 | 3.69665 | 3,842.950 | 8.26 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Put | 1,949.54000 | | 1.94954 | 2,068.08000 | 2.06808 | 1,949.540 | 8.26 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Call | 3,878.62000 | | 3.87862 | 3,731.47000 | 3.73147 | 3,878.620 | 8.26 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Put | 1,927.98000 | | 1.92798 | 2,045.67000 | 2.04567 | 1,927.980 | 8.26 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Call | 3,914.43000 | | 3.91443 | 3,766.43000 | 3.76643 | 3,914.430 | 8.27 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Put | 1,906.61000 | | 1.90661 | 2,023.45000 | 2.02345 | 1,906.610 | 8.27 | 0.00 | 0 | 0.00 |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R157 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | | | 8.14378 | | 81.10576 | 8.15468 | 81.01066 | | 16.72 | 0.00 | 0 | 9,196.00 |
| R209 | On 02/05/2013 | Bond Future | 7.99 | Call | 1,685.43000 | | 1.68543 | 1,695.84000 | 1.69584 | 1,685.430 | 16.60 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 7.99 | Put | 3,045.78000 | | 3.04578 | 3,151.29000 | 3.15129 | 3,045.780 | 16.60 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.00 | Call | 1,721.57000 | | 1.72157 | 1,731.58000 | 1.73158 | 1,721.570 | 16.60 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.00 | Put | 2,992.39000 | | 2.99239 | 3,097.50000 | 3.09750 | 2,992.390 | 16.60 | 0.00 | 0 | 0.00 |
| R209 | On 02/05/2013 | Bond Future | 8.01 | Call | 1,758.19000 | | 1.75819 | 1,767.78000 | 1.76778 | 1,758.190 | 16.61 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R209 | On 02/05/2013 | Bond Future | 8.01 | Put | 2,939.63000 | | 2.93963 | 3,044.32000 | 3.04432 | 2,939.630 | 16.61 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2013 | Bond Future | | | 8.20753 | | 82.17919 | 8.21866 | 82.08336 | | 17.58 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2013 | Bond Future | 79.36 | Call | 72,230.08000 | | 72.23008 | 72,134.25000 | 72.13425 | 72,230.080 | 18.26 | 0.00 | 0 | 0.00 |
| R209 | On 01/08/2013 | Bond Future | 79.36 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.26 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | | | 8.27757 | | 80.21941 | 8.28897 | 80.12266 | | 20.14 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Call | 11,268.40000 | | 11.26840 | 11,216.33000 | 11.21633 | 11,268.400 | 21.00 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Put | 1,849.14000 | | 1.84914 | 1,893.82000 | 1.89382 | 1,849.140 | 21.00 | 0.00 | 0 | 180.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Call | 7,705.08000 | | 7.70508 | 7,671.86000 | 7.67186 | 7,705.080 | 20.61 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Put | 3,529.22000 | | 3.52922 | 3,592.75000 | 3.59275 | 3,529.220 | 20.61 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Call | 7,753.36000 | | 7.75336 | 7,719.87000 | 7.71987 | 7,753.360 | 20.61 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Put | 3,499.42000 | | 3.49942 | 3,562.68000 | 3.56268 | 3,499.420 | 20.61 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Call | 7,801.74000 | | 7.80174 | 7,767.98000 | 7.76798 | 7,801.740 | 20.62 | 0.00 | 0 | 0.00 |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Put | 3,469.84000 | | 3.46984 | 3,532.83000 | 3.53283 | 3,469.840 | 20.62 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R157 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | | | 164.14856 | | 164.14856 | 164.15061 | 164.15061 | | | 0.00 | 0 | 1,244.00 |
| R210 | On 02/05/2013 | Bond Future | 161.14 | Call | 3,008.56000 | | 3.00856 | 3,010.61000 | 3.01061 | 3,008.560 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.14 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.15 | Call | 2,998.56000 | | 2.99856 | 3,000.61000 | 3.00061 | 2,998.560 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.15 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.16 | Call | 2,988.56000 | | 2.98856 | 2,990.61000 | 2.99061 | 2,988.560 | | 0.00 | 0 | 0.00 |
| R210 | On 02/05/2013 | Bond Future | 161.16 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | | | 128.49214 | | 128.49214 | 128.49995 | 128.49995 | | | 0.00 | 0 | 529.00 |
| R211 | On 02/05/2013 | Bond Future | 125.69 | Call | 2,802.14000 | | 2.80214 | 2,809.95000 | 2.80995 | 2,802.140 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.69 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.70 | Call | 2,792.14000 | | 2.79214 | 2,799.95000 | 2.79995 | 2,792.140 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.70 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.71 | Call | 2,782.14000 | | 2.78214 | 2,789.95000 | 2.78995 | 2,782.140 | | 0.00 | 0 | 0.00 |
| R211 | On 02/05/2013 | Bond Future | 125.71 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | | | 134.26347 | | 134.26347 | 134.26746 | 134.26746 | | | 0.00 | 0 | 20,170.00 |
| R212 | On 02/05/2013 | Bond Future | 131.09 | Call | 3,173.47000 | | 3.17347 | 3,177.46000 | 3.17746 | 3,173.470 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.09 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.10 | Call | 3,163.47000 | | 3.16347 | 3,167.46000 | 3.16746 | 3,163.470 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.10 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.11 | Call | 3,153.47000 | | 3.15347 | 3,157.46000 | 3.15746 | 3,153.470 | | 0.00 | 0 | 0.00 |
| R212 | On 02/05/2013 | Bond Future | 131.11 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | | | 7.83686 | | 93.31418 | 7.84775 | 93.21660 | | 15.02 | 0.00 | 0 | 10,129.00 |
| R213 | On 02/05/2013 | Bond Future | 7.84 | Call | 2,380.90000 | | 2.38090 | 2,384.15000 | 2.38415 | 2,380.900 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.84 | Put | 2,352.75000 | | 2.35275 | 2,453.58000 | 2.45358 | 2,352.750 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.85 | Call | 2,425.62000 | | 2.42562 | 2,428.28000 | 2.42828 | 2,425.620 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.85 | Put | 2,307.90000 | | 2.30790 | 2,408.14000 | 2.40814 | 2,307.900 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.86 | Call | 2,470.82000 | | 2.47082 | 2,472.87000 | 2.47287 | 2,470.820 | | 0.00 | 0 | 0.00 |
| R213 | On 02/05/2013 | Bond Future | 7.86 | Put | 2,263.65000 | | 2.26365 | 2,363.28000 | 2.36328 | 2,263.650 | | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2013 | Bond Future | | | 7.89951 | | 94.54899 | 7.91064 | 94.45072 | | 15.56 | 0.00 | 0 | 0.00 |
| R213 | On 01/08/2013 | Bond Future | 91.25 | Call | 83,933.97000 | | 83.93397 | 83,835.70000 | 83.83570 | 83,933.970 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R213 | On 01/08/2013 | Bond Future | 91.25 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 16.13 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | | | 7.96986 | | 92.37482 | 7.98127 | 92.27569 | | 16.57 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Call | 8,076.82000 | | 8.07682 | 8,036.68000 | 8.03668 | 8,076.820 | 16.98 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Put | 2,906.66000 | | 2.90666 | 2,965.65000 | 2.96565 | 2,906.660 | 16.98 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Call | 8,129.23000 | | 8.12923 | 8,088.81000 | 8.08881 | 8,129.230 | 16.99 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Put | 2,879.21000 | | 2.87921 | 2,937.92000 | 2.93792 | 2,879.210 | 16.99 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Call | 8,181.76000 | | 8.18176 | 8,141.04000 | 8.14104 | 8,181.760 | 17.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Put | 2,852.00000 | | 2.85200 | 2,910.41000 | 2.91041 | 2,852.000 | 17.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On 02/05/2013 | Bond Future | | | 8.17564 | | 82.89688 | 8.18651 | 82.79622 | | 17.47 | 0.00 | 0 | 2,034.00 |
| R214 | On 02/05/2013 | Bond Future | 84.31 | Call | 74,117.26000 | | 74.11726 | 74,016.60000 | 74.01660 | 74,117.260 | 18.19 | 0.00 | 0 | 0.00 |
| R214 | On 02/05/2013 | Bond Future | 84.31 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.19 | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2013 | Bond Future | | | 8.23671 | | 83.99389 | 8.24781 | 83.89243 | | 18.15 | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2013 | Bond Future | 84.31 | Call | 73,545.99000 | | 73.54599 | 73,444.53000 | 73.44453 | 73,545.990 | 18.82 | 0.00 | 0 | 0.00 |
| R214 | On 01/08/2013 | Bond Future | 84.31 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | 18.82 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | | | 1.41610 | | 1.41610 | 1.42740 | 1.42740 | | 11.07 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.29 | Call | 1,261.52990 | | 0.12615 | 1,374.46040 | 0.13745 | 1,261.530 | 14.50 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.29 | Put | 0.52990 | | 0.00005 | 0.46040 | 0.00005 | 0.530 | 14.50 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.30 | Call | 1,161.76670 | | 0.11618 | 1,274.64930 | 0.12746 | 1,161.767 | 13.96 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.30 | Put | 0.76670 | | 0.00008 | 0.64930 | 0.00006 | 0.767 | 13.96 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.31 | Call | 1,062.12060 | | 0.10621 | 1,174.92420 | 0.11749 | 1,062.121 | 13.41 | 0.00 | 0 | 0.00 |
| YUAN/R | On 18/03/2013 | Foreign Exchange Future | 1.31 | Put | 1.12060 | | 0.00011 | 0.92420 | 0.00009 | 1.121 | 13.41 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | | | 1.42640 | | 1.42640 | 1.43840 | 1.43840 | | 13.31 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|-----------------------|---------------|---------------------|---------------|
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.39 | Call | 592.54990 | | 0.05925 | 677.96680 | 0.06780 | 592.550 | 12.49 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.39 | Put | 228.54990 | | 0.02285 | 193.96680 | 0.01940 | 228.550 | 12.49 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.40 | Call | 531.31170 | | 0.05313 | 611.85520 | 0.06119 | 531.312 | 12.50 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.40 | Put | 267.31170 | | 0.02673 | 227.85520 | 0.02279 | 267.312 | 12.50 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.41 | Call | 478.84960 | | 0.04788 | 554.26970 | 0.05543 | 478.850 | 12.66 | 0.00 | 0 | 0.00 |
| YUAN/R | On 14/06/2013 | Foreign Exchange Future | 1.41 | Put | 314.84960 | | 0.03148 | 270.26970 | 0.02703 | 314.850 | 12.66 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 278,677,400.34 | 86,944 | 2 040 522.00 | |

i-Bonds

| | | | | | | | | | | | | | | |
|-------|---------------|-----------|--|--|-----------|--|----------|-----------|----------|--|--|------|---|---------------|
| AA02 | On 28/03/2016 | Spot Bond | | | 99.94188 | | 12.61525 | 99.94188 | 12.58403 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | | 108.85858 | | 25.12348 | 108.85858 | 25.06323 | | | 0.00 | 0 | 9,644,000.00 |
| AA04 | On 22/03/2017 | Spot Bond | | | 100.00011 | | 10.19153 | 100.00011 | 10.16630 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | | 111.70673 | | 12.67743 | 111.70673 | 12.64639 | | | 0.00 | 0 | 8,000,000.00 |
| AB010 | On 21/11/2022 | Spot Bond | | | 100.63261 | | 7.12821 | 100.63261 | 7.11026 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | | 100.64155 | | 7.21984 | 100.64155 | 7.20165 | | | 0.00 | 0 | 19,000,000.00 |
| AB012 | On 21/11/2022 | Spot Bond | | | 8.00000 | | 46.62832 | 8.00000 | 46.61822 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | | 101.73855 | | 11.03690 | 101.73855 | 11.01185 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | | | 105.29362 | | 26.98664 | 105.29362 | 26.92366 | | | 0.00 | 0 | 12,063,000.00 |
| AB07 | On 07/03/2014 | Spot Bond | | | 105.62267 | | 51.14219 | 105.62267 | 51.02252 | | | 0.00 | 0 | 7,900,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | | | 100.96284 | | 9.73315 | 100.96284 | 9.70857 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | | 111.66393 | | 14.49545 | 111.66393 | 14.45998 | | | 0.00 | 0 | 5,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| ABCL1 | | On 22/09/2013 | Spot Bond | 100.00003 | 63.49598 | 100.00003 | 63.29334 | | 0.00 | 0 | 0.00 |
| ABCP1 | | On 31/03/2013 | Spot Bond | 215.58145 | 89.80670 | 215.58145 | 89.36059 | | 0.00 | 0 | 0.00 |
| ABCP2 | | On 20/09/2014 | Spot Bond | 134.94825 | 32.32106 | 134.94825 | 32.22639 | | 0.00 | 0 | 0.00 |
| ABCP3 | | On 07/12/2023 | Spot Bond | 269.82094 | 3.00908 | 269.82094 | 2.99501 | | 0.00 | 0 | 0.00 |
| ABFN04 | | On 25/02/2015 | Spot Bond | 100.53123 | 26.43033 | 100.53123 | 26.36382 | | 0.00 | 0 | 0.00 |
| ABFN05 | | On 17/03/2014 | Spot Bond | 100.25380 | 44.14082 | 100.25380 | 44.03126 | | 0.00 | 0 | 0.00 |
| ABFN06 | | On 17/03/2016 | Spot Bond | 100.10451 | 13.78623 | 100.10451 | 13.75205 | | 0.00 | 0 | 100,000.00 |
| ABFN07 | | On 17/03/2018 | Spot Bond | 100.10764 | 8.90070 | 100.10764 | 8.87864 | | 0.00 | 0 | 0.00 |
| ABFN08 | | On 17/03/2020 | Spot Bond | 100.11256 | 8.40291 | 100.11256 | 8.38208 | | 0.00 | 0 | 0.00 |
| ABFN09 | | On 17/03/2026 | Spot Bond | 100.11573 | 8.47133 | 100.11573 | 8.45034 | | 0.00 | 0 | 0.00 |
| ABL10A | | On 15/03/2015 | Spot Bond | 113.03853 | 29.76460 | 113.03853 | 29.69102 | | 0.00 | 0 | 3,700,000.00 |
| ABL10B | | On 15/03/2015 | Spot Bond | 102.88112 | 23.91669 | 102.88112 | 23.85594 | | 0.00 | 0 | 0.00 |
| ABL11A | | On 29/09/2014 | Spot Bond | 106.71879 | 36.33221 | 106.71879 | 36.24649 | | 0.00 | 0 | 2,000,000.00 |
| ABL11B | | On 29/09/2014 | Spot Bond | 101.43096 | 30.91961 | 101.43096 | 30.84206 | | 0.00 | 0 | 0.00 |
| ABL12B | | On 08/03/2015 | Spot Bond | 100.69530 | 24.21791 | 100.69530 | 24.15756 | | 0.00 | 0 | 0.00 |
| ABL13 | | On 11/10/2016 | Spot Bond | 101.53927 | 11.93115 | 101.53927 | 11.90120 | | 0.00 | 0 | 0.00 |
| ABL14 | | On 09/10/2015 | Spot Bond | 101.47729 | 16.70810 | 101.47729 | 16.66618 | | 0.00 | 0 | 0.00 |
| ABL15 | | On 09/10/2017 | Spot Bond | 101.61005 | 10.06504 | 101.61005 | 10.03975 | | 40,644,020,000.00 | 400,000 | 1,700,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABL8A | On 19/09/2013 | Spot Bond | 108.48706 | 72.18695 | 108.48706 | 72.01433 | | | 0.00 | 0 | 1,122,000.00 |
| ABL8B | On 19/09/2013 | Spot Bond | 101.57306 | 64.56095 | 101.57306 | 64.35211 | | | 0.00 | 0 | 0.00 |
| ABLC08 | On 19/08/2013 | Spot Bond | 100.00000 | 76.94524 | 100.00000 | 76.72414 | | | 0.00 | 0 | 0.00 |
| ABLI01 | On 31/03/2013 | Spot Bond | 215.26681 | 89.82699 | 215.26681 | 89.38132 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On 08/05/2014 | Spot Bond | 133.33110 | 44.11804 | 133.33110 | 43.98999 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 122.14204 | 23.35721 | 122.14204 | 23.29380 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 113.35700 | 9.70691 | 113.35700 | 9.68203 | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 100.00000 | 4.99341 | 100.00000 | 4.98181 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 123.70523 | 17.55844 | 123.70523 | 17.51180 | | | 0.00 | 0 | 1,335,000.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 102.18114 | 17.69717 | 102.18114 | 17.65249 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 99.83242 | 11.55449 | 99.83242 | 11.52592 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 99.82309 | 11.61423 | 99.82309 | 11.58552 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 99.81405 | 12.18403 | 99.81405 | 12.15391 | | | 0.00 | 0 | 1,850,000.00 |
| ABLSI1 | On 29/06/2019 | Spot Bond | 106.48741 | 5.47362 | 106.48741 | 5.46034 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 22.82478 | 100.00000 | 22.76827 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 165.75435 | 4.09883 | 165.75435 | 4.08491 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 157.68318 | 13.85726 | 157.68318 | 13.81189 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN09 | On 27/06/2023 | Spot Bond | 170.05600 | 3.32346 | 170.05600 | 3.31196 | | | 0.00 | 0 | 0.00 |
| ABN13 | On 04/03/2013 | Spot Bond | 143.83197 | 140.27960 | 143.83197 | 139.72564 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 172.68858 | 3.90158 | 172.68858 | 3.88794 | | | 0.00 | 0 | 0.00 |
| ABN17 | On 31/03/2013 | Spot Bond | 215.54135 | 89.80929 | 215.54135 | 89.36323 | | | 0.00 | 0 | 0.00 |
| ABN23 | On 31/03/2013 | Spot Bond | 215.58717 | 89.80634 | 215.58717 | 89.36021 | | | 0.00 | 0 | 0.00 |
| ABN32 | On 31/03/2013 | Spot Bond | 100.00000 | 97.93245 | 100.00000 | 97.68577 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 71.58015 | 7.02969 | 71.58015 | 7.01930 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 71.58015 | 7.02969 | 71.58015 | 7.01930 | | | 0.00 | 0 | 0.00 |
| ABN35 | On 04/03/2013 | Spot Bond | 100.36979 | 98.91203 | 100.36979 | 98.64372 | | | 0.00 | 0 | 0.00 |
| ABN37 | On 07/07/2016 | Spot Bond | 84.61000 | 12.79774 | 84.61000 | 12.77626 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 92.57000 | 19.87351 | 92.57000 | 19.83786 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 100.05362 | 11.63562 | 100.05362 | 11.60680 | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 95.34000 | 17.73058 | 95.34000 | 17.69809 | | | 0.00 | 0 | 0.00 |
| ABN41 | On 01/10/2014 | Spot Bond | 100.00000 | 33.23923 | 100.00000 | 33.17617 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 94.00000 | 16.54240 | 94.00000 | 16.51240 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 94.99000 | 15.50062 | 94.99000 | 15.47229 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 89.20000 | 23.52182 | 89.20000 | 23.48077 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 90.02000 | 31.06094 | 90.02000 | 31.00529 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN47 | On 05/04/2017 | Spot Bond | 101.37010 | 9.44633 | 101.37010 | 9.42265 | | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 101.21709 | 9.29224 | 101.21709 | 9.26898 | | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 89.83000 | 29.69865 | 89.83000 | 29.64552 | | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 136.93312 | 21.94972 | 136.93312 | 21.88691 | | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 102.86000 | 25.13711 | 102.86000 | 25.08845 | | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 96.69000 | 25.57733 | 96.69000 | 25.52905 | | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 96.61000 | 24.57944 | 96.61000 | 24.53308 | | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 96.38000 | 24.17985 | 96.38000 | 24.13432 | | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 99.94804 | 9.86769 | 99.94804 | 9.84327 | | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 121.81240 | 25.06843 | 121.81240 | 25.00264 | | | | 0.00 | 0 | 0.00 |
| ABN57 | On 05/07/2013 | Spot Bond | 104.20000 | 77.39115 | 104.20000 | 77.22935 | | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 101.30453 | 9.81332 | 101.30453 | 9.78874 | | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 93.54000 | 21.85453 | 93.54000 | 21.81426 | | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 92.85000 | 20.74035 | 92.85000 | 20.70233 | | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 103.39542 | 2.06786 | 103.39542 | 2.06312 | | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | 149.61017 | 2.76219 | 149.61017 | 2.75372 | | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 196.08295 | 2.40277 | 196.08295 | 2.39377 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN64 | On 12/10/2015 | Spot Bond | 95.40000 | 17.23947 | 95.40000 | 17.20760 | | | 0.00 | 0 | 0.00 |
| ABN65 | On 05/07/2013 | Spot Bond | 107.27000 | 72.82044 | 107.27000 | 72.66493 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | 94.09000 | 17.09710 | 94.09000 | 17.06546 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 100.00000 | 6.73072 | 100.00000 | 7.70633 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | 100.00000 | 3.18592 | 100.00000 | 3.17978 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | 114.69202 | 13.93096 | 114.69202 | 13.89611 | | | 0.00 | 0 | 4,330,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | 105.76936 | 24.95840 | 105.76936 | 24.89993 | | | 0.00 | 0 | 7,227,600.00 |
| ABS6 | On 01/06/2020 | Spot Bond | 102.79126 | 9.99492 | 102.79126 | 9.97218 | | | 0.00 | 0 | 3,169,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | 101.48825 | 12.75034 | 101.48825 | 12.72146 | | | 0.00 | 0 | 390,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | 110.44192 | 18.91490 | 110.44192 | 18.86901 | | | 0.00 | 0 | 0.00 |
| ABS11 | On 11/06/2014 | Spot Bond | 125.04605 | 38.35183 | 125.04605 | 38.24639 | | | 0.00 | 0 | 0.00 |
| ABS11 | On 11/06/2014 | Spot Bond | 4.00000 | 121.68027 | 4.00000 | 121.65671 | | | 0.00 | 0 | 0.00 |
| ABS12 | On 07/12/2023 | Spot Bond | 274.59193 | 2.97046 | 274.59193 | 2.95639 | | | 0.00 | 0 | 0.00 |
| ABS13 | On 31/01/2017 | Spot Bond | 123.88924 | 4.93195 | 123.88924 | 4.91841 | | | 0.00 | 0 | 0.00 |
| ABS14 | On 31/01/2022 | Spot Bond | 128.40915 | 2.60427 | 128.40915 | 2.59692 | | | 0.00 | 0 | 0.00 |
| ACL001 | On 31/07/2013 | Spot Bond | 99.53952 | 83.17797 | 99.53952 | 82.92609 | | | 0.00 | 0 | 0.00 |
| ACL017 | On 20/03/2013 | Spot Bond | 100.06620 | 100.89296 | 100.06620 | 100.63142 | | | 0.00 | 0 | 0.00 |
| ACL019 | On 20/06/2013 | Spot Bond | 100.07265 | 93.15448 | 100.07265 | 92.69072 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL01U | On 30/06/2015 | Spot Bond | 100.00000 | 26.15895 | 100.00000 | 26.09417 | | | 0.00 | 0 | 0.00 |
| ACL020 | On 31/08/2013 | Spot Bond | 100.53957 | 76.92748 | 100.53957 | 68.69919 | | | 0.00 | 0 | 0.00 |
| ACL024 | On 20/04/2013 | Spot Bond | 101.66199 | 90.65335 | 101.66199 | 90.43280 | | | 0.00 | 0 | 0.00 |
| ACL025 | On 31/08/2013 | Spot Bond | 100.53957 | 76.92748 | 100.53957 | 68.69919 | | | 0.00 | 0 | 0.00 |
| ACL026 | On 08/05/2013 | Spot Bond | 101.42690 | 86.87350 | 101.42690 | 86.67141 | | | 0.00 | 0 | 0.00 |
| ACL027 | On 20/05/2013 | Spot Bond | 102.82057 | 91.96556 | 102.82057 | 91.75511 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | 111.03772 | 27.53736 | 111.03772 | 27.47026 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | 100.83941 | 21.45965 | 100.83941 | 21.40552 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | 100.86237 | 21.67236 | 100.86237 | 21.61768 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | 101.18756 | 24.68581 | 101.18756 | 24.62335 | | | 0.00 | 0 | 0.00 |
| ACL039 | On 20/09/2013 | Spot Bond | 100.06785 | 64.03172 | 100.06785 | 63.82725 | | | 0.00 | 0 | 0.00 |
| ACL041 | On 20/09/2013 | Spot Bond | 100.06721 | 64.00346 | 100.06721 | 63.79908 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | 100.81643 | 21.24688 | 100.81643 | 21.19330 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | 54.43317 | 8.59532 | 54.43317 | 8.58509 | | | 0.00 | 0 | 0.00 |
| ACL068 | On 22/02/2014 | Spot Bond | 100.61624 | 55.26511 | 100.61624 | 55.12596 | | | 0.00 | 0 | 0.00 |
| ACL070 | On 31/12/2013 | Spot Bond | 99.86961 | 63.32743 | 99.86961 | 63.17079 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | 100.00000 | 20.21013 | 100.00000 | 20.17179 | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | 100.00000 | 16.97044 | 100.00000 | 16.93824 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL074 | On 20/09/2015 | Spot Bond | 100.00000 | 16.97044 | 100.00000 | 16.93824 | | | 0.00 | 0 | 0.00 |
| ACL075 | On 20/09/2013 | Spot Bond | 100.07583 | 64.38016 | 100.07583 | 64.17457 | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | 100.07969 | 18.56422 | 100.07969 | 18.51822 | | | 0.00 | 0 | 0.00 |
| ACL077 | On 20/09/2015 | Spot Bond | 100.08857 | 19.46388 | 100.08857 | 19.41565 | | | 0.00 | 0 | 0.00 |
| ACL078 | On 20/09/2015 | Spot Bond | 100.07573 | 18.16313 | 100.07573 | 18.11813 | | | 0.00 | 0 | 0.00 |
| ACL080 | On 20/09/2015 | Spot Bond | 100.07841 | 18.43414 | 100.07841 | 18.38846 | | | 0.00 | 0 | 0.00 |
| ACL081 | On 20/09/2015 | Spot Bond | 100.07959 | 18.55338 | 100.07959 | 18.50740 | | | 0.00 | 0 | 0.00 |
| ACL082 | On 30/07/2017 | Spot Bond | 103.08180 | 10.36222 | 103.08180 | 10.33845 | | | 0.00 | 0 | 0.00 |
| ACL083 | On 30/07/2017 | Spot Bond | 103.08180 | 10.36222 | 103.08180 | 10.33845 | | | 0.00 | 0 | 0.00 |
| ACL084 | On 30/07/2017 | Spot Bond | 103.10163 | 10.41005 | 103.10163 | 10.38617 | | | 0.00 | 0 | 0.00 |
| ACL085 | On 20/12/2015 | Spot Bond | 100.07361 | 17.94632 | 100.07361 | 17.90185 | | | 0.00 | 0 | 0.00 |
| ACL086 | On 30/07/2017 | Spot Bond | 103.10163 | 10.41005 | 103.10163 | 10.38617 | | | 0.00 | 0 | 0.00 |
| ACL087 | On 30/07/2017 | Spot Bond | 103.06198 | 10.31437 | 103.06198 | 10.29072 | | | 0.00 | 0 | 0.00 |
| ACL088 | On 20/12/2015 | Spot Bond | 79.64238 | 29.26350 | 79.64238 | 29.21657 | | | 0.00 | 0 | 0.00 |
| ACL089 | On 20/12/2014 | Spot Bond | 100.07204 | 31.48797 | 100.07204 | 31.40994 | | | 0.00 | 0 | 0.00 |
| ACL091 | On 20/12/2013 | Spot Bond | 100.07100 | 64.87484 | 100.07100 | 64.71410 | | | 0.00 | 0 | 0.00 |
| ACL092 | On 26/12/2015 | Spot Bond | 99.94507 | 17.60699 | 99.94507 | 17.56340 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL093 | | On 20/12/2013 | Spot Bond | 100.07100 | 64.87484 | 100.07100 | 64.71410 | | 0.00 | 0 | 0.00 |
| ACL095 | | On 20/12/2018 | Spot Bond | 100.07684 | 9.47437 | 100.07684 | 9.45090 | | 0.00 | 0 | 0.00 |
| ACL096 | | On 20/06/2020 | Spot Bond | 100.07933 | 9.29271 | 100.07933 | 9.26968 | | 0.00 | 0 | 0.00 |
| ACL097 | | On 20/12/2025 | Spot Bond | 100.08039 | 9.24355 | 100.08039 | 9.22063 | | 0.00 | 0 | 0.00 |
| ACL098 | | On 20/12/2025 | Spot Bond | 100.07826 | 9.00597 | 100.07826 | 8.98365 | | 0.00 | 0 | 0.00 |
| ACL099 | | On 20/12/2013 | Spot Bond | 100.06560 | 64.58615 | 100.06560 | 64.42612 | | 0.00 | 0 | 0.00 |
| ACL100 | | On 20/12/2017 | Spot Bond | 100.07361 | 10.05809 | 100.07361 | 10.03317 | | 0.00 | 0 | 0.00 |
| ACL102 | | On 12/07/2013 | Spot Bond | 101.31884 | 87.99485 | 101.31884 | 87.71144 | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 110.28658 | 11.11131 | 110.28658 | 11.08128 | | 0.00 | 0 | 930,000.00 |
| ACL114 | | On 20/03/2014 | Spot Bond | 100.06728 | 44.17337 | 100.06728 | 44.06391 | | 0.00 | 0 | 0.00 |
| ACL115 | | On 31/01/2014 | Spot Bond | 105.71996 | 50.92385 | 105.71996 | 50.80460 | | 0.00 | 0 | 0.00 |
| ACL116 | | On 31/01/2014 | Spot Bond | 100.99526 | 58.14388 | 100.99526 | 57.99699 | | 0.00 | 0 | 0.00 |
| ACL118 | | On 26/01/2021 | Spot Bond | 101.18059 | 7.94130 | 101.18059 | 7.92142 | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 102.01291 | 7.88811 | 102.01291 | 7.86822 | | 0.00 | 0 | 0.00 |
| ACL122 | | On 20/06/2016 | Spot Bond | 100.00000 | 10.10507 | 100.00000 | 10.08589 | | 0.00 | 0 | 0.00 |
| ACL123 | | On 27/01/2014 | Spot Bond | 101.04786 | 58.71918 | 101.04786 | 58.57242 | | 0.00 | 0 | 0.00 |
| ACL124 | | On 09/06/2018 | Spot Bond | 100.00000 | 4.40371 | 100.00000 | 4.39391 | | 0.00 | 0 | 0.00 |
| ACL125 | | On 20/09/2017 | Spot Bond | 100.00000 | 5.65843 | 100.00000 | 5.64576 | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL126 | On 20/09/2016 | Spot Bond | 72.59933 | 14.33509 | 72.59933 | 14.31367 | | | 0.00 | 0 | 0.00 |
| ACL127 | On 20/09/2021 | Spot Bond | 127.83552 | 3.45673 | 127.83552 | 3.44731 | | | 0.00 | 0 | 0.00 |
| ACL128 | On 20/09/2021 | Spot Bond | 127.87043 | 3.58959 | 127.87043 | 3.57980 | | | 0.00 | 0 | 0.00 |
| ACL129 | On 20/09/2021 | Spot Bond | 100.07569 | 8.75221 | 100.07569 | 8.73053 | | | 0.00 | 0 | 0.00 |
| ACL130 | On 18/08/2014 | Spot Bond | 100.62321 | 37.88608 | 100.62321 | 37.79068 | | | 0.00 | 0 | 0.00 |
| ACL131 | On 18/08/2014 | Spot Bond | 100.62321 | 37.88608 | 100.62321 | 37.79068 | | | 0.00 | 0 | 0.00 |
| ACL132 | On 27/01/2014 | Spot Bond | 101.04786 | 58.71918 | 101.04786 | 58.57242 | | | 0.00 | 0 | 0.00 |
| ACL133 | On 26/08/2014 | Spot Bond | 100.51806 | 37.28207 | 100.51806 | 37.18828 | | | 0.00 | 0 | 0.00 |
| ACL134 | On 20/09/2014 | Spot Bond | 100.07299 | 31.57222 | 100.07299 | 31.49399 | | | 0.00 | 0 | 0.00 |
| ACL135 | On 20/09/2014 | Spot Bond | 100.07235 | 31.51605 | 100.07235 | 31.43796 | | | 0.00 | 0 | 0.00 |
| ACL136 | On 20/09/2021 | Spot Bond | 101.33418 | 8.50441 | 101.33418 | 8.48310 | | | 0.00 | 0 | 0.00 |
| ACL137 | On 02/09/2016 | Spot Bond | 100.41093 | 11.05611 | 100.41093 | 11.02862 | | | 0.00 | 0 | 0.00 |
| ACL138 | On 20/09/2021 | Spot Bond | 101.33457 | 8.49263 | 101.33457 | 8.47134 | | | 0.00 | 0 | 0.00 |
| ACL139 | On 30/07/2017 | Spot Bond | 103.90444 | 10.09734 | 103.90444 | 10.07403 | | | 0.00 | 0 | 0.00 |
| ACL141 | On 30/07/2017 | Spot Bond | 103.93140 | 10.14393 | 103.93140 | 10.12050 | | | 0.00 | 0 | 0.00 |
| ACL142 | On 20/12/2014 | Spot Bond | 100.22094 | 31.52174 | 100.22094 | 31.44353 | | | 0.00 | 0 | 0.00 |
| ACL143 | On 20/12/2016 | Spot Bond | 100.59173 | 12.88573 | 100.59173 | 12.85365 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL144 | On 20/12/2016 | Spot Bond | 99.93469 | 12.25935 | 99.93469 | 12.22900 | | | 0.00 | 0 | 0.00 |
| ACL145 | On 20/12/2021 | Spot Bond | 100.07603 | 8.78784 | 100.07603 | 8.76606 | | | 0.00 | 0 | 0.00 |
| ACL146 | On 30/11/2013 | Spot Bond | 100.93686 | 58.00126 | 100.93686 | 68.82139 | | | 0.00 | 0 | 0.00 |
| ACL149 | On 20/03/2014 | Spot Bond | 100.27790 | 43.94045 | 100.27790 | 43.83137 | | | 0.00 | 0 | 0.00 |
| ACL150 | On 20/03/2014 | Spot Bond | 100.06196 | 43.78343 | 100.06196 | 43.67494 | | | 0.00 | 0 | 0.00 |
| ACL151 | On 20/03/2017 | Spot Bond | 100.07446 | 11.03327 | 100.07446 | 11.00593 | | | 0.00 | 0 | 0.00 |
| ACL152 | On 08/02/2014 | Spot Bond | 100.76536 | 56.71721 | 100.76536 | 56.57421 | | | 0.00 | 0 | 0.00 |
| ACL153 | On 20/03/2015 | Spot Bond | 100.06587 | 22.53186 | 100.06587 | 22.47603 | | | 0.00 | 0 | 0.00 |
| ACL154 | On 20/03/2015 | Spot Bond | 100.06402 | 22.35740 | 100.06402 | 22.30200 | | | 0.00 | 0 | 0.00 |
| ACL155 | On 20/03/2015 | Spot Bond | 100.06760 | 22.69606 | 100.06760 | 22.63982 | | | 0.00 | 0 | 0.00 |
| ACL156 | On 20/03/2017 | Spot Bond | 100.07424 | 11.01007 | 100.07424 | 10.98278 | | | 0.00 | 0 | 0.00 |
| ACL157 | On 20/03/2017 | Spot Bond | 100.07047 | 10.60389 | 100.07047 | 10.57762 | | | 0.00 | 0 | 0.00 |
| ACL158 | On 20/03/2015 | Spot Bond | 100.06619 | 22.56265 | 100.06619 | 22.50675 | | | 0.00 | 0 | 0.00 |
| ACL159 | On 20/03/2015 | Spot Bond | 100.06739 | 22.67554 | 100.06739 | 22.61934 | | | 0.00 | 0 | 0.00 |
| ACL161 | On 20/03/2022 | Spot Bond | 102.65284 | 14.45553 | 102.65284 | 14.42248 | | | 0.00 | 0 | 0.00 |
| ACL162 | On 20/09/2015 | Spot Bond | 100.06844 | 17.42595 | 100.06844 | 17.38277 | | | 0.00 | 0 | 0.00 |
| ACL163 | On 20/03/2015 | Spot Bond | 100.06674 | 22.61396 | 100.06674 | 22.55793 | | | 0.00 | 0 | 0.00 |
| ACL164 | On 20/06/2014 | Spot Bond | 100.09530 | 46.24225 | 100.09530 | 46.12765 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL165 | On 20/06/2017 | Spot Bond | 100.18292 | 22.83710 | 100.18292 | 22.78045 | | | | 0.00 | 0 | 0.00 |
| ACL166 | On 20/03/2014 | Spot Bond | 100.06691 | 43.90964 | 100.06691 | 43.80085 | | | | 0.00 | 0 | 0.00 |
| ACL167 | On 20/06/2019 | Spot Bond | 108.26890 | 11.07792 | 108.26890 | 11.05162 | | | | 0.00 | 0 | 0.00 |
| ACL168 | On 20/06/2017 | Spot Bond | 100.07386 | 10.97525 | 100.07386 | 10.94806 | | | | 0.00 | 0 | 0.00 |
| ACL169 | On 20/06/2017 | Spot Bond | 103.66222 | 4.89253 | 103.66222 | 4.88090 | | | | 0.00 | 0 | 0.00 |
| ACL170 | On 20/03/2015 | Spot Bond | 100.06728 | 22.66527 | 100.06728 | 22.60911 | | | | 0.00 | 0 | 0.00 |
| ACL172 | On 20/06/2015 | Spot Bond | 100.06735 | 22.68584 | 100.06735 | 22.62963 | | | | 0.00 | 0 | 0.00 |
| ACL173 | On 20/06/2017 | Spot Bond | 100.07626 | 10.89355 | 100.07626 | 10.86656 | | | | 0.00 | 0 | 0.00 |
| ACL174 | On 20/06/2019 | Spot Bond | 100.07891 | 9.12239 | 100.07891 | 9.09979 | | | | 0.00 | 0 | 0.00 |
| ACL175 | On 20/06/2019 | Spot Bond | 100.07361 | 8.53073 | 100.07361 | 8.50960 | | | | 0.00 | 0 | 0.00 |
| ACL177 | On 20/09/2013 | Spot Bond | 100.07223 | 64.08265 | 100.07223 | 63.87801 | | | | 0.00 | 0 | 0.00 |
| ACL178 | On 20/09/2014 | Spot Bond | 100.07839 | 31.75832 | 100.07839 | 31.67962 | | | | 0.00 | 0 | 0.00 |
| ACL180 | On 20/06/2015 | Spot Bond | 100.07574 | 23.17745 | 100.07574 | 23.12001 | | | | 0.00 | 0 | 0.00 |
| ACL181 | On 20/06/2017 | Spot Bond | 100.08155 | 11.47377 | 100.08155 | 11.44534 | | | | 0.00 | 0 | 0.00 |
| ACL182 | On 20/06/2017 | Spot Bond | 100.07626 | 10.89355 | 100.07626 | 10.86656 | | | | 0.00 | 0 | 0.00 |
| ACL183 | On 20/06/2019 | Spot Bond | 100.07944 | 9.18156 | 100.07944 | 9.15881 | | | | 0.00 | 0 | 0.00 |
| ACL184 | On 20/09/2017 | Spot Bond | 100.07796 | 10.18641 | 100.07796 | 10.16117 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL185 | On 20/09/2022 | Spot Bond | 100.07839 | 8.66631 | 100.07839 | 8.64483 | | | 0.00 | 0 | 0.00 |
| ACL186 | On 20/09/2016 | Spot Bond | 100.07515 | 12.17122 | 100.07515 | 12.14106 | | | 0.00 | 0 | 0.00 |
| ACL187 | On 20/09/2020 | Spot Bond | 100.07965 | 8.89922 | 100.07965 | 8.87717 | | | 0.00 | 0 | 0.00 |
| ACL188 | On 20/09/2020 | Spot Bond | 100.08103 | 9.05349 | 100.08103 | 9.03105 | | | 0.00 | 0 | 0.00 |
| ACL189 | On 20/09/2013 | Spot Bond | 100.06425 | 63.71998 | 100.06425 | 63.51652 | | | 0.00 | 0 | 0.00 |
| ACL190 | On 20/09/2013 | Spot Bond | 100.06489 | 63.75771 | 100.06489 | 63.55412 | | | 0.00 | 0 | 0.00 |
| ACL191 | On 20/09/2015 | Spot Bond | 100.06989 | 17.24081 | 100.06989 | 17.19809 | | | 0.00 | 0 | 0.00 |
| ACL192 | On 20/12/2015 | Spot Bond | 100.07148 | 17.40344 | 100.07148 | 17.36032 | | | 0.00 | 0 | 0.00 |
| ACL193 | On 20/09/2022 | Spot Bond | 100.08134 | 8.99887 | 100.08134 | 8.97658 | | | 0.00 | 0 | 0.00 |
| ACL194 | On 20/09/2022 | Spot Bond | 100.08134 | 8.99887 | 100.08134 | 8.97658 | | | 0.00 | 0 | 0.00 |
| ACL195 | On 20/06/2017 | Spot Bond | 100.08737 | 12.11195 | 100.08737 | 12.08194 | | | 0.00 | 0 | 0.00 |
| ACL196 | On 20/12/2017 | Spot Bond | 100.07679 | 10.05768 | 100.07679 | 10.03276 | | | 0.00 | 0 | 0.00 |
| ACL197 | On 20/06/2017 | Spot Bond | 100.08652 | 12.01913 | 100.08652 | 11.98935 | | | 0.00 | 0 | 0.00 |
| ACL198 | On 20/06/2017 | Spot Bond | 100.08684 | 12.05394 | 100.08684 | 12.02407 | | | 0.00 | 0 | 0.00 |
| ACL199 | On 20/06/2017 | Spot Bond | 100.08737 | 12.11195 | 100.08737 | 12.08194 | | | 0.00 | 0 | 0.00 |
| ACL200 | On 21/11/2016 | Spot Bond | 85.50175 | 7.04561 | 85.50175 | 7.03177 | | | 0.00 | 0 | 0.00 |
| ACL201 | On 20/12/2022 | Spot Bond | 100.08315 | 9.20078 | 100.08315 | 9.17797 | | | 0.00 | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | 100.08315 | 9.20078 | 100.08315 | 9.17797 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL203 | On 30/01/2023 | Spot Bond | 100.00000 | 0.01785 | 100.00000 | 100.00000 | 0.01781 | | | 0.00 | 0 | 0.00 |
| ACL204 | On 14/02/2023 | Spot Bond | 100.00000 | 0.01721 | 100.00000 | 100.00000 | 0.01717 | | | 0.00 | 0 | 0.00 |
| ACL205 | On 20/03/2016 | Spot Bond | 100.00000 | 5.83048 | 100.00000 | 100.00000 | 5.79930 | | | 0.00 | 0 | 0.00 |
| ACL206 | On 21/05/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| ACL207 | On 22/05/2013 | Spot Bond | 100.00000 | 81.47321 | 100.00000 | 100.00000 | 81.29176 | | | 0.00 | 0 | 0.00 |
| ADB03S | On 09/04/2013 | Spot Bond | 103.67806 | 98.35493 | 103.67806 | 103.67806 | 98.10470 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | 3.60777 | 100.00000 | 100.00000 | 3.59873 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2014 | Spot Bond | 100.56844 | 26.33159 | 100.56844 | 100.56844 | 26.26532 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | 100.63477 | 26.91096 | 100.63477 | 100.63477 | 26.84319 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | 100.67892 | 27.29698 | 100.67892 | 100.67892 | 27.22821 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | 101.20949 | 15.87315 | 101.20949 | 101.20949 | 15.83342 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | 101.34649 | 16.59199 | 101.34649 | 101.34649 | 16.55042 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | 101.52904 | 17.54841 | 101.52904 | 101.52904 | 17.50436 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | 108.27946 | 12.27759 | 108.27946 | 108.27946 | 12.24827 | | | 0.00 | 0 | 4,042,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | 124.59492 | 12.93975 | 124.59492 | 124.59492 | 12.90537 | | | 0.00 | 0 | 1,687,000.00 |
| AIR02U | On 05/10/2014 | Spot Bond | 100.00000 | 32.58182 | 100.00000 | 100.00000 | 32.50114 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | 115.64616 | 20.22009 | 115.64616 | 115.64616 | 20.16919 | | | 0.00 | 0 | 8,944,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AIR03U | On 26/10/2014 | Spot Bond | 100.00000 | 31.14665 | 100.00000 | 31.06952 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | 100.00000 | 15.31189 | 100.00000 | 15.27781 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | 154.79211 | 4.61185 | 154.79211 | 4.59696 | | | 0.00 | 0 | 14,500,000.00 |
| AIRL02 | On 18/02/2014 | Spot Bond | 129.92747 | 40.53018 | 129.92747 | 40.41825 | | | 0.00 | 0 | 0.00 |
| ANG02 | On 11/10/2013 | Spot Bond | 101.15622 | 90.51833 | 101.15622 | 90.29197 | | | 0.00 | 0 | 0.00 |
| ANG03 | On 18/04/2013 | Spot Bond | 100.00000 | 88.16425 | 100.00000 | 87.95181 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 99.92565 | 11.50496 | 99.92565 | 11.47649 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 112.23984 | 13.23286 | 112.23984 | 13.20051 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | 101.18527 | 20.65384 | 101.18527 | 20.60215 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 101.23711 | 9.51897 | 101.23711 | 9.49514 | | | 0.00 | 0 | 0.00 |
| BAW14U | On 01/01/2014 | Spot Bond | 100.00000 | 62.78384 | 100.00000 | 62.62838 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 100.00000 | 9.19157 | 100.00000 | 9.16855 | | | 0.00 | 0 | 0.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 114.82122 | 23.29685 | 114.82122 | 23.23885 | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 99.81750 | 10.44678 | 99.81750 | 10.42095 | | | 0.00 | 0 | 0.00 |
| BAW4 | On 15/09/2013 | Spot Bond | 100.11329 | 65.16736 | 100.11329 | 64.95918 | | | 0.00 | 0 | 0.00 |
| BAW5 | On 15/09/2013 | Spot Bond | 103.73691 | 70.26174 | 103.73691 | 70.09973 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | 99.83571 | 30.55430 | 99.83571 | 30.47876 | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | 105.24488 | 35.61725 | 105.24488 | 35.53461 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAW8 | On 02/10/2017 | Spot Bond | 111.52726 | 14.36800 | 111.52726 | 14.33306 | | | 0.00 | 0 | 0.00 |
| BAW9 | On 03/02/2014 | Spot Bond | 100.88946 | 57.68481 | 100.88946 | 57.53921 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 104.32215 | 19.03759 | 104.32215 | 18.98863 | | | 0.00 | 0 | 0.00 |
| BAYA02 | On 30/06/2013 | Spot Bond | 99.81811 | 89.54407 | 99.81811 | 89.12235 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 102.00706 | 21.52702 | 102.00706 | 21.47276 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 101.95171 | 21.51090 | 101.95171 | 21.45671 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 99.81798 | 15.13764 | 99.81798 | 15.10022 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 101.94160 | 21.41966 | 101.94160 | 21.36570 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 104.59763 | 14.36621 | 104.59763 | 14.32918 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 99.81335 | 20.70798 | 99.81335 | 20.65678 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 99.81335 | 20.70798 | 99.81335 | 20.65678 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 99.81340 | 17.48341 | 99.81340 | 17.44019 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 101.35805 | 18.07607 | 101.35805 | 18.03077 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 102.22265 | 19.02048 | 102.22265 | 18.97244 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 102.00706 | 21.52702 | 102.00706 | 21.47276 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 102.70168 | 18.32672 | 102.70168 | 18.28024 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 102.35327 | 12.58498 | 102.35327 | 12.55316 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA17 | On 30/09/2016 | Spot Bond | 99.82359 | 14.80102 | 99.82359 | 14.76443 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 99.81671 | 14.80239 | 99.81671 | 14.76580 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 99.81671 | 14.80239 | 99.81671 | 14.76580 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 99.82722 | 32.59125 | 99.82722 | 32.51067 | | | 0.00 | 0 | 0.00 |
| BAYA21 | On 31/03/2013 | Spot Bond | 99.86832 | 98.51868 | 99.86832 | 98.27083 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 97.82330 | 19.98365 | 97.82330 | 19.93513 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 103.70924 | 13.86326 | 103.70924 | 13.82779 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 99.79214 | 15.19282 | 99.79214 | 15.15527 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 100.04409 | 13.09338 | 100.04409 | 13.06095 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 99.77076 | 1.68226 | 99.77076 | 1.67810 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 92.33087 | 12.71202 | 92.33087 | 12.68272 | | | 0.00 | 0 | 0.00 |
| BAYA28 | On 30/09/2013 | Spot Bond | 99.87024 | 61.96061 | 99.87024 | 61.76309 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 99.83486 | 19.11313 | 99.83486 | 19.06587 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 99.06007 | 10.13848 | 99.06007 | 10.11359 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 99.81958 | 0.68881 | 99.81958 | 0.68711 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 104.16088 | 22.26173 | 104.16088 | 22.20456 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 103.97505 | 20.28716 | 103.97505 | 20.23515 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 106.00425 | 17.51729 | 106.00425 | 17.47160 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYB05 | On 30/06/2019 | Spot Bond | 99.75847 | 15.03095 | 99.75847 | 14.99381 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 99.75846 | 0.28346 | 99.75846 | 0.28276 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 100.00000 | 0.14532 | 100.00000 | 0.14460 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | 6.99101 | 100.00000 | 6.97774 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | 21.63412 | 100.00000 | 21.58055 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | 19.68948 | 100.00000 | 19.64072 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | 12.15400 | 100.00000 | 12.12390 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | 12.17399 | 100.00000 | 12.14350 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | 14.69477 | 100.00000 | 14.65838 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | 12.73276 | 100.00000 | 12.70124 | | | 0.00 | 0 | 0.00 |
| BCJ01 | On 10/03/2013 | Spot Bond | 100.20198 | 97.32809 | 100.20198 | 102.23764 | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | 102.32067 | 32.81155 | 102.32067 | 32.72862 | | | 0.00 | 0 | 0.00 |
| BCP2 | On 30/09/2015 | Spot Bond | 102.37811 | 20.32572 | 102.37811 | 20.27432 | | | 0.00 | 0 | 0.00 |
| BCP66U | On 07/03/2013 | Spot Bond | 100.00000 | 98.11828 | 100.00000 | 97.85523 | | | 0.00 | 0 | 0.00 |
| BCP67U | On 24/04/2013 | Spot Bond | 100.00000 | 86.90476 | 100.00000 | 86.69834 | | | 0.00 | 0 | 0.00 |
| BCP68U | On 15/05/2013 | Spot Bond | 100.00000 | 82.76644 | 100.00000 | 82.57919 | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 169.54509 | 2.17965 | 169.54509 | 2.17227 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BD0205 | On 28/04/2028 | Spot Bond | 150.32167 | 10.46630 | 150.32167 | 10.44002 | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 150.48996 | 12.09822 | 150.48996 | 12.06782 | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 105.72100 | 10.47326 | 105.72100 | 10.44888 | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | 101.02420 | 39.85241 | 101.02420 | 39.75170 | | | 0.00 | 0 | 0.00 |
| BD310B | On 03/07/2013 | Spot Bond | 101.68745 | 90.87622 | 101.68745 | 90.57382 | | | 0.00 | 0 | 0.00 |
| BD310C | On 18/02/2014 | Spot Bond | 100.66680 | 55.78940 | 100.66680 | 55.64887 | | | 0.00 | 0 | 0.00 |
| BD311A | On 08/02/2014 | Spot Bond | 100.64029 | 56.78073 | 100.64029 | 56.63774 | | | 0.00 | 0 | 0.00 |
| BD311B | On 04/07/2013 | Spot Bond | 104.00756 | 90.76851 | 104.00756 | 90.46144 | | | 0.00 | 0 | 0.00 |
| BD311C | On 31/10/2013 | Spot Bond | 100.90417 | 57.84789 | 100.90417 | 57.70186 | | | 0.00 | 0 | 0.00 |
| BD311D | On 31/03/2013 | Spot Bond | 101.68177 | 98.59072 | 101.68177 | 98.33854 | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 100.33377 | 8.73682 | 100.33377 | 8.71511 | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 100.06919 | 31.23991 | 100.06919 | 31.16250 | | | 0.00 | 0 | 0.00 |
| BD32AU | On 08/05/2014 | Spot Bond | 100.00000 | 34.45303 | 100.00000 | 34.36676 | | | 0.00 | 0 | 0.00 |
| BEER01 | On 19/07/2013 | Spot Bond | 100.00000 | 75.71767 | 100.00000 | 75.56832 | | | 0.00 | 0 | 0.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 101.11913 | 12.54591 | 101.11913 | 12.51453 | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 101.12772 | 12.59569 | 101.12772 | 12.56418 | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 101.15348 | 12.74498 | 101.15348 | 12.71309 | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 101.23934 | 13.24219 | 101.23934 | 13.20904 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BG22C1 | On 21/07/2016 | Spot Bond | 101.32517 | 13.73879 | 101.32517 | 13.70435 | | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 101.56516 | 15.12594 | 101.56516 | 15.08796 | | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 6.04070 | 100.00000 | 6.02574 | | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 100.93890 | 10.08826 | 100.93890 | 10.06306 | | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 100.99127 | 10.43977 | 100.99127 | 10.41369 | | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 101.01372 | 10.59033 | 101.01372 | 10.56387 | | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 101.02120 | 10.64050 | 101.02120 | 10.61392 | | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 101.11093 | 11.24214 | 101.11093 | 11.21402 | | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 101.23048 | 12.04297 | 101.23048 | 12.01282 | | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 3.78074 | 100.00000 | 3.77137 | | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 3.78074 | 100.00000 | 3.77137 | | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 100.10441 | 10.08425 | 100.10441 | 10.05925 | | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 100.11338 | 10.72990 | 100.11338 | 10.70330 | | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 100.11583 | 10.90597 | 100.11583 | 10.87893 | | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 107.76177 | 14.94370 | 107.76177 | 14.90815 | | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 100.12316 | 11.43414 | 100.12316 | 11.40579 | | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 100.13609 | 12.37299 | 100.13609 | 12.34231 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 2.71199 | 100.00000 | 2.70527 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 2.71199 | 100.00000 | 2.70527 | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | 110.26280 | 35.39108 | 110.26280 | 35.30532 | | | 0.00 | 0 | 3,119,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | 100.53667 | 7.76065 | 100.53667 | 7.74112 | | | 0.00 | 0 | 0.00 |
| BIDC26 | On 02/08/2013 | Spot Bond | 96.69296 | 70.89112 | 96.69296 | 70.75824 | | | 0.00 | 0 | 0.00 |
| BIDC29 | On 08/05/2013 | Spot Bond | 100.00000 | 84.10138 | 100.00000 | 83.90805 | | | 0.00 | 0 | 0.00 |
| BIDC30 | On 20/06/2013 | Spot Bond | 100.00000 | 76.51992 | 100.00000 | 76.35983 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 100.49749 | 13.86768 | 100.49749 | 13.83281 | | | 0.00 | 0 | 0.00 |
| BLG1A5 | On 21/11/2032 | Spot Bond | 100.00000 | 6.43699 | 100.00000 | 6.42087 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 100.60117 | 6.76133 | 100.60117 | 6.74430 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 100.49926 | 13.88581 | 100.49926 | 13.85089 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 100.52855 | 14.18483 | 100.52855 | 14.14915 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 100.58172 | 14.72819 | 100.58172 | 14.69111 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 100.80214 | 16.98767 | 100.80214 | 16.94484 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 101.17004 | 13.16308 | 101.17004 | 13.12977 | | | 0.00 | 0 | 0.00 |
| BMWF03 | On 15/06/2013 | Spot Bond | 100.10916 | 95.33431 | 100.10916 | 94.84741 | | | 0.00 | 0 | 0.00 |
| BSR05 | On 01/07/2013 | Spot Bond | 100.17136 | 91.49997 | 100.17136 | 91.19753 | | | 0.00 | 0 | 0.00 |
| BSR09 | On 20/12/2013 | Spot Bond | 100.07370 | 65.01919 | 100.07370 | 64.85808 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BSR10 | On 07/06/2013 | Spot Bond | 100.27042 | 83.15865 | 100.27042 | 82.97943 | | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | 9.37746 | 100.00000 | 9.35423 | | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 112.83919 | 35.20752 | 112.83919 | 35.12060 | | | | 0.00 | 0 | 3,401,000.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 121.22515 | 18.55874 | 121.22515 | 18.51022 | | | | 0.00 | 0 | 100,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 101.55684 | 14.06838 | 101.55684 | 14.03306 | | | | 0.00 | 0 | 0.00 |
| CBL10 | On 06/05/2014 | Spot Bond | 100.95576 | 39.46332 | 100.95576 | 39.36366 | | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 108.79348 | 18.39005 | 108.79348 | 18.34597 | | | | 0.00 | 0 | 8,368,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 109.29382 | 10.93906 | 109.29382 | 16.47811 | | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 101.38676 | 10.65742 | 101.38676 | 10.63040 | | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 110.62195 | 11.63520 | 110.62195 | 11.60694 | | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 100.52977 | 19.76579 | 100.52977 | 19.71605 | | | | 0.00 | 0 | 500,000.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 105.82127 | 13.86451 | 105.82127 | 13.83201 | | | | 0.00 | 0 | 4,574,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 100.81182 | 9.97209 | 100.81182 | 9.94694 | | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 105.70562 | 10.95075 | 105.70562 | 10.92511 | | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 100.97754 | 15.63480 | 100.97754 | 15.59531 | | | | 0.00 | 0 | 333,000.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 100.26196 | 11.84385 | 100.26196 | 11.81445 | | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 123.26011 | 12.17408 | 123.26011 | 12.14200 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| CCT02 | On 12/06/2024 | Spot Bond | 119.72199 | 11.86443 | 119.72199 | 11.83389 | | | 0.00 | 0 | 1,000,000.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 123.54995 | 14.04256 | 123.54995 | 14.00528 | | 1,853,249,250,000.00 | 15,000,000 | 11,000,000.00 | |
| CGR10 | On 08/12/2016 | Spot Bond | 100.40002 | 16.55437 | 100.40002 | 16.51323 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 107.22537 | 22.47546 | 107.22537 | 22.42221 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 100.86678 | 28.20803 | 100.86678 | 28.13684 | | | 0.00 | 0 | 0.00 |
| CGR7 | On 22/07/2014 | Spot Bond | 102.24997 | 44.73087 | 102.24997 | 44.61787 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 102.59156 | 28.15037 | 102.59156 | 28.07904 | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 100.41408 | 25.32959 | 100.41408 | 25.26663 | | | 0.00 | 0 | 0.00 |
| CLN103 | On 20/03/2013 | Spot Bond | 100.11325 | 104.96688 | 100.11325 | 104.69465 | | | 0.00 | 0 | 0.00 |
| CLN104 | On 15/06/2014 | Spot Bond | 100.18762 | 48.64805 | 100.18762 | 48.52738 | | | 0.00 | 0 | 0.00 |
| CLN108 | On 20/06/2013 | Spot Bond | 100.07319 | 93.15443 | 100.07319 | 92.69067 | | | 0.00 | 0 | 0.00 |
| CLN110 | On 31/03/2013 | Spot Bond | 100.00000 | 97.93245 | 100.00000 | 97.68577 | | | 0.00 | 0 | 0.00 |
| CLN111 | On 31/03/2013 | Spot Bond | 100.00000 | 97.93245 | 100.00000 | 97.68577 | | | 0.00 | 0 | 0.00 |
| CLN112 | On 31/03/2013 | Spot Bond | 100.00000 | 97.93245 | 100.00000 | 97.68577 | | | 0.00 | 0 | 0.00 |
| CLN113 | On 31/03/2013 | Spot Bond | 100.00000 | 97.93245 | 100.00000 | 97.68577 | | | 0.00 | 0 | 0.00 |
| CLN114 | On 20/06/2013 | Spot Bond | 100.07319 | 93.15443 | 100.07319 | 92.69067 | | | 0.00 | 0 | 0.00 |
| CLN115 | On 20/06/2013 | Spot Bond | 100.07319 | 93.15443 | 100.07319 | 92.69067 | | | 0.00 | 0 | 0.00 |
| CLN116 | On 31/08/2013 | Spot Bond | 100.53672 | 76.91554 | 100.53672 | 68.67476 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN117 | On 20/06/2013 | Spot Bond | 100.07373 | 93.17688 | 100.07373 | 92.71301 | | | 0.00 | 0 | 0.00 |
| CLN118 | On 20/06/2013 | Spot Bond | 100.06833 | 92.95240 | 100.06833 | 92.48967 | | | 0.00 | 0 | 0.00 |
| CLN120 | On 20/06/2013 | Spot Bond | 100.06400 | 92.77282 | 100.06400 | 92.31099 | | | 0.00 | 0 | 0.00 |
| CLN123 | On 23/05/2013 | Spot Bond | 100.60353 | 84.08511 | 100.60353 | 83.89734 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 101.15466 | 24.38082 | 101.15466 | 24.31913 | | | 0.00 | 0 | 0.00 |
| CLN127 | On 01/07/2013 | Spot Bond | 99.83222 | 91.54181 | 99.83222 | 91.24013 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 101.14186 | 24.26217 | 101.14186 | 24.20080 | | | 0.00 | 0 | 0.00 |
| CLN132 | On 20/09/2013 | Spot Bond | 100.06829 | 64.02686 | 100.06829 | 63.82241 | | | 0.00 | 0 | 0.00 |
| CLN133 | On 20/09/2013 | Spot Bond | 100.06451 | 63.86206 | 100.06451 | 63.65813 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 101.20948 | 24.88907 | 101.20948 | 24.82607 | | | 0.00 | 0 | 0.00 |
| CLN135 | On 22/08/2013 | Spot Bond | 100.61649 | 77.96013 | 100.61649 | 77.73698 | | | 0.00 | 0 | 0.00 |
| CLN136 | On 22/08/2013 | Spot Bond | 100.58787 | 77.88162 | 100.58787 | 77.65874 | | | 0.00 | 0 | 0.00 |
| CLN138 | On 31/08/2013 | Spot Bond | 100.59448 | 77.12912 | 100.59448 | 69.11271 | | | 0.00 | 0 | 0.00 |
| CLN140 | On 20/06/2013 | Spot Bond | 100.07482 | 93.22178 | 100.07482 | 92.75767 | | | 0.00 | 0 | 0.00 |
| CLN141 | On 20/06/2013 | Spot Bond | 100.07103 | 93.06464 | 100.07103 | 92.60134 | | | 0.00 | 0 | 0.00 |
| CLN143 | On 20/09/2013 | Spot Bond | 100.07206 | 64.19167 | 100.07206 | 63.98668 | | | 0.00 | 0 | 0.00 |
| CLN145 | On 20/09/2013 | Spot Bond | 106.64650 | 73.37924 | 106.64650 | 73.20619 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN147 | On 19/04/2013 | Spot Bond | 103.71200 | 99.50342 | 103.71200 | 99.25648 | | | 0.00 | 0 | 0.00 |
| CLN149 | On 20/09/2013 | Spot Bond | 104.51633 | 70.71530 | 104.51633 | 70.55124 | | | 0.00 | 0 | 0.00 |
| CLN152 | On 20/08/2013 | Spot Bond | 100.85780 | 78.93859 | 100.85780 | 78.71092 | | | 0.00 | 0 | 0.00 |
| CLN154 | On 20/03/2014 | Spot Bond | 100.09542 | 46.20224 | 100.09542 | 46.08773 | | | 0.00 | 0 | 0.00 |
| CLN156 | On 20/12/2013 | Spot Bond | 100.79729 | 65.65773 | 100.79729 | 65.49398 | | | 0.00 | 0 | 0.00 |
| CLN157 | On 20/12/2013 | Spot Bond | 100.79729 | 65.65773 | 100.79729 | 65.49398 | | | 0.00 | 0 | 0.00 |
| CLN158 | On 19/04/2013 | Spot Bond | 101.28023 | 90.92549 | 101.28023 | 90.70447 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 100.83563 | 27.71346 | 100.83563 | 27.64354 | | | 0.00 | 0 | 0.00 |
| CLN162 | On 20/09/2015 | Spot Bond | 100.00000 | 18.81345 | 100.00000 | 18.76686 | | | 0.00 | 0 | 0.00 |
| CLN163 | On 20/09/2015 | Spot Bond | 100.00000 | 18.60685 | 100.00000 | 18.56077 | | | 0.00 | 0 | 0.00 |
| CLN164 | On 30/04/2014 | Spot Bond | 100.00000 | 44.04004 | 100.00000 | 43.92975 | | | 0.00 | 0 | 0.00 |
| CLN165 | On 30/04/2014 | Spot Bond | 100.00000 | 44.04004 | 100.00000 | 43.92975 | | | 0.00 | 0 | 0.00 |
| CLN166 | On 30/04/2014 | Spot Bond | 100.00000 | 44.04004 | 100.00000 | 43.92975 | | | 0.00 | 0 | 0.00 |
| CLN167 | On 30/04/2014 | Spot Bond | 100.00000 | 44.04004 | 100.00000 | 43.92975 | | | 0.00 | 0 | 0.00 |
| CLN168 | On 30/04/2014 | Spot Bond | 100.00000 | 44.04004 | 100.00000 | 43.92975 | | | 0.00 | 0 | 0.00 |
| CLN169 | On 30/04/2014 | Spot Bond | 100.00000 | 44.04004 | 100.00000 | 43.92975 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 100.07575 | 18.10879 | 100.07575 | 18.06391 | | | 0.00 | 0 | 0.00 |
| CLN172 | On 30/04/2014 | Spot Bond | 100.00000 | 44.04004 | 100.00000 | 43.92975 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN174 | On 31/03/2013 | Spot Bond | 100.04314 | 98.07200 | 100.04314 | 97.82487 | | | | 0.00 | 0 | 0.00 |
| CLN175 | On 31/03/2013 | Spot Bond | 100.23356 | 98.68404 | 100.23356 | 98.43494 | | | | 0.00 | 0 | 0.00 |
| CLN176 | On 31/03/2013 | Spot Bond | 100.08420 | 98.29005 | 100.08420 | 98.04228 | | | | 0.00 | 0 | 0.00 |
| CLN177 | On 31/03/2013 | Spot Bond | 100.05746 | 98.29210 | 100.05746 | 98.04439 | | | | 0.00 | 0 | 0.00 |
| CLN178 | On 15/04/2014 | Spot Bond | 100.00000 | 43.04966 | 100.00000 | 42.94306 | | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 100.06980 | 14.08449 | 100.06980 | 14.04958 | | | | 0.00 | 0 | 0.00 |
| CLN180 | On 26/05/2013 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| CLN181 | On 26/05/2013 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | 100.15069 | 16.97184 | 100.15069 | 16.92976 | | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 99.78582 | 11.63991 | 99.78582 | 11.61391 | | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | 100.15069 | 16.97184 | 100.15069 | 16.92976 | | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | 101.41261 | 13.22116 | 101.41261 | 13.18801 | | | | 0.00 | 0 | 0.00 |
| CLN187 | On 15/06/2014 | Spot Bond | 100.22617 | 50.57597 | 100.22617 | 50.45048 | | | | 0.00 | 0 | 0.00 |
| CLN188 | On 20/06/2014 | Spot Bond | 100.17009 | 51.77057 | 100.17009 | 51.64218 | | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | 108.36668 | 7.33888 | 108.36668 | 7.32135 | | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 99.52839 | 14.50990 | 99.52839 | 14.47373 | | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 108.34841 | 2.83126 | 108.34841 | 2.82433 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN194 | On 31/08/2016 | Spot Bond | 102.60151 | 13.10731 | 102.60151 | 13.07736 | | | | 0.00 | 0 | 0.00 |
| CLN195 | On 15/06/2014 | Spot Bond | 100.25498 | 52.02162 | 100.25498 | 51.89250 | | | | 0.00 | 0 | 0.00 |
| CLN196 | On 15/06/2016 | Spot Bond | 100.15069 | 16.97184 | 100.15069 | 16.92976 | | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 100.15069 | 16.97184 | 100.15069 | 16.92976 | | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 107.96614 | 4.92806 | 107.96614 | 4.91591 | | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 107.75628 | 9.02631 | 107.75628 | 9.00408 | | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 100.11142 | 16.34463 | 100.11142 | 16.30412 | | | | 0.00 | 0 | 0.00 |
| CLN205 | On 24/03/2013 | Spot Bond | 100.00002 | 100.68463 | 100.00002 | 100.42647 | | | | 0.00 | 0 | 0.00 |
| CLN209 | On 20/03/2013 | Spot Bond | 100.07054 | 101.22454 | 100.07054 | 100.96212 | | | | 0.00 | 0 | 0.00 |
| CLN210 | On 20/06/2013 | Spot Bond | 100.08593 | 93.68420 | 100.08593 | 93.21775 | | | | 0.00 | 0 | 0.00 |
| CLN211 | On 20/12/2013 | Spot Bond | 100.10498 | 66.67027 | 100.10498 | 66.50503 | | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | 101.25895 | 28.72339 | 101.25895 | 28.65146 | | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | 101.27689 | 28.79688 | 101.27689 | 28.72476 | | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 105.79026 | 15.21791 | 105.79026 | 15.18245 | | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | 101.32709 | 29.43387 | 101.32709 | 29.35091 | | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | 101.30689 | 28.91236 | 101.30689 | 28.83993 | | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 101.18509 | 11.04079 | 101.18509 | 11.01316 | | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 101.19643 | 11.03890 | 101.19643 | 11.01127 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN221 | On 20/10/2016 | Spot Bond | 105.99233 | 15.23160 | 105.99233 | 15.19605 | | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 105.99233 | 15.23160 | 105.99233 | 15.19605 | | | | 0.00 | 0 | 0.00 |
| CLN223 | On 15/06/2014 | Spot Bond | 107.65143 | 48.97679 | 107.65143 | 48.84726 | | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | 110.88445 | 49.44290 | 110.88445 | 49.30866 | | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 104.90153 | 13.77530 | 104.90153 | 13.74342 | | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 100.07790 | 12.74997 | 100.07790 | 12.71838 | | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | 100.08711 | 13.73467 | 100.08711 | 13.70063 | | | | 0.00 | 0 | 0.00 |
| CLN228 | On 14/06/2013 | Spot Bond | 100.16277 | 95.48852 | 100.16277 | 94.99810 | | | | 0.00 | 0 | 0.00 |
| CLN229 | On 14/06/2013 | Spot Bond | 100.16385 | 95.50700 | 100.16385 | 95.01648 | | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | 101.18605 | 28.45480 | 101.18605 | 28.38358 | | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | 101.18605 | 28.45480 | 101.18605 | 28.38358 | | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | 100.17539 | 52.16821 | 100.17539 | 52.03882 | | | | 0.00 | 0 | 0.00 |
| CLN234 | On 19/04/2013 | Spot Bond | 101.40617 | 91.21903 | 101.40617 | 90.99705 | | | | 0.00 | 0 | 0.00 |
| CLN235 | On 19/04/2013 | Spot Bond | 101.40617 | 91.21903 | 101.40617 | 90.99705 | | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | 100.16285 | 17.82170 | 100.16285 | 17.77750 | | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | 100.71861 | 10.10318 | 100.71861 | 10.07772 | | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | 100.07925 | 11.49156 | 100.07925 | 11.46308 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| CLN240 | On 24/02/2015 | Spot Bond | 100.51081 | 26.28880 | 100.51081 | 26.22267 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 100.54638 | 10.35813 | 100.54638 | 10.33207 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 103.07581 | 9.78051 | 103.07581 | 9.75807 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 103.07581 | 9.78051 | 103.07581 | 9.75807 | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | 100.51075 | 26.22269 | 100.51075 | 26.15672 | | | 0.00 | 0 | 4,000,000.00 |
| CLN245 | On 25/02/2015 | Spot Bond | 100.51227 | 26.23807 | 100.51227 | 26.17207 | | | 0.00 | 0 | 3,000,000.00 |
| CLN246 | On 24/02/2017 | Spot Bond | 99.62826 | 14.66660 | 99.62826 | 14.62999 | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 100.86363 | 14.36821 | 100.86363 | 14.33195 | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 100.17567 | 22.77410 | 100.17567 | 22.71761 | | | 0.00 | 0 | 0.00 |
| CLN249 | On 24/02/2017 | Spot Bond | 100.84631 | 14.10080 | 100.84631 | 14.06523 | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 99.94994 | 22.28428 | 99.94994 | 22.22912 | | 599,699,640,000.00 | | 6,000,000 | 3,000,000.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 99.94994 | 22.28428 | 99.94994 | 22.22912 | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | 99.94994 | 22.28428 | 99.94994 | 22.22912 | | 399,799,760,000.00 | | 4,000,000 | 2,000,000.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 99.94994 | 22.28428 | 99.94994 | 22.22912 | | 599,699,640,000.00 | | 6,000,000 | 3,000,000.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 99.94994 | 22.28428 | 99.94994 | 22.22912 | | 599,699,640,000.00 | | 6,000,000 | 3,000,000.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 99.94850 | 22.46741 | 99.94850 | 22.41180 | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 99.94597 | 10.58011 | 99.94597 | 10.55392 | | 599,675,820,000.00 | | 6,000,000 | 3,000,000.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 99.94597 | 10.58011 | 99.94597 | 10.55392 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN258 | On 26/03/2017 | Spot Bond | 99.94597 | 10.58011 | 99.94597 | 10.55392 | 0.00 | 0 | 0.00 | | | |
| CLN259 | On 26/03/2017 | Spot Bond | 99.94597 | 10.58011 | 99.94597 | 10.55392 | 0.00 | 0 | 0.00 | | | |
| CLN260 | On 26/03/2017 | Spot Bond | 99.94597 | 10.58011 | 99.94597 | 10.55392 | 0.00 | 0 | 0.00 | | | |
| CLN261 | On 26/03/2017 | Spot Bond | 99.94556 | 10.63747 | 99.94556 | 10.61114 | 0.00 | 0 | 0.00 | | | |
| CLN262 | On 26/03/2019 | Spot Bond | 110.57517 | 13.15761 | 110.57517 | 13.12566 | 0.00 | 0 | 0.00 | | | |
| CLN263 | On 20/06/2014 | Spot Bond | 100.09271 | 46.01132 | 100.09271 | 45.89729 | 0.00 | 0 | 0.00 | | | |
| CLN264 | On 18/08/2014 | Spot Bond | 100.59304 | 37.75910 | 100.59304 | 37.66405 | 0.00 | 0 | 0.00 | | | |
| CLN265 | On 02/04/2013 | Spot Bond | 99.85267 | 94.59470 | 99.85267 | 94.35794 | 0.00 | 0 | 0.00 | | | |
| CLN266 | On 16/03/2014 | Spot Bond | 100.09928 | 44.27982 | 100.09928 | 44.17008 | 0.00 | 0 | 0.00 | | | |
| CLN267 | On 16/03/2014 | Spot Bond | 100.09928 | 44.27982 | 100.09928 | 44.17008 | 0.00 | 0 | 0.00 | | | |
| CLN268 | On 30/04/2017 | Spot Bond | 101.01926 | 9.59140 | 101.01926 | 9.56716 | 0.00 | 0 | 0.00 | | | |
| CLN269 | On 20/06/2017 | Spot Bond | 100.09028 | 12.69246 | 100.09028 | 12.66100 | 0.00 | 0 | 0.00 | | | |
| CLN270 | On 24/02/2017 | Spot Bond | 100.79299 | 13.65645 | 100.79299 | 13.62201 | 0.00 | 0 | 0.00 | | | |
| CLN271 | On 20/06/2017 | Spot Bond | 100.10632 | 14.43253 | 100.10632 | 14.39676 | 0.00 | 0 | 0.00 | | | |
| CLN272 | On 20/06/2017 | Spot Bond | 100.07520 | 10.71940 | 100.07520 | 10.69284 | 0.00 | 0 | 0.00 | | | |
| CLN273 | On 20/06/2017 | Spot Bond | 100.07467 | 10.66137 | 100.07467 | 10.63496 | 0.00 | 0 | 0.00 | | | |
| CLN274 | On 20/06/2017 | Spot Bond | 100.07203 | 10.71987 | 100.07203 | 10.69331 | 0.00 | 0 | 0.00 | | | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| CLN275 | On 22/05/2017 | Spot Bond | | | 100.58176 | 8.78867 | 100.58176 | 8.76654 | | | | 0.00 | 0 | 0.00 |
| CLN276 | On 24/05/2017 | Spot Bond | | | 100.62464 | 10.18382 | 100.62464 | 10.15818 | | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | | | 100.62450 | 10.15820 | 100.62450 | 10.13262 | | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | | | 100.07182 | 10.69666 | 100.07182 | 10.67016 | | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | | | 100.10367 | 25.84508 | 100.10367 | 25.78102 | | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | | | 100.32695 | 9.37939 | 100.32695 | 9.35609 | | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | | | 100.05044 | 22.56281 | 100.05044 | 22.50691 | | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | | | 99.94992 | 22.20888 | 99.94992 | 22.15391 | | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | | | 100.07255 | 17.45751 | 100.07255 | 17.41425 | | | | 0.00 | 0 | 0.00 |
| CLN284 | On 20/06/2017 | Spot Bond | | | 100.08473 | 11.76377 | 100.08473 | 11.73463 | | | | 0.00 | 0 | 0.00 |
| CLN285 | On 20/06/2017 | Spot Bond | | | 100.08473 | 11.76377 | 100.08473 | 11.73463 | | | | 0.00 | 0 | 0.00 |
| CLN286 | On 20/06/2017 | Spot Bond | | | 100.08473 | 11.76377 | 100.08473 | 11.73463 | | | | 0.00 | 0 | 0.00 |
| CLN287 | On 20/06/2017 | Spot Bond | | | 100.08473 | 11.76377 | 100.08473 | 11.73463 | | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | | | 100.79550 | 9.33200 | 100.79550 | 9.30847 | | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | | | 100.46527 | 9.00529 | 100.46527 | 8.56987 | | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | | | 99.93367 | 11.90002 | 99.93367 | 11.87057 | | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | | | 99.93367 | 11.90002 | 99.93367 | 11.87057 | | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | | | 99.93449 | 11.78528 | 99.93449 | 11.75611 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN293 | On 30/06/2017 | Spot Bond | 99.84728 | 11.65385 | 99.84728 | 11.62503 | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | 99.93449 | 11.78528 | 99.93449 | 11.75611 | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | 99.84633 | 11.73967 | 99.84633 | 11.71064 | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | 100.08705 | 1.70886 | 100.08705 | 1.70463 | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | 99.84728 | 11.65385 | 99.84728 | 11.62503 | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | 99.84728 | 11.68274 | 99.84728 | 11.65385 | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | 99.84633 | 11.73967 | 99.84633 | 11.71064 | | | 0.00 | 0 | 0.00 |
| CLN300 | On 20/12/2017 | Spot Bond | 100.00000 | 6.35635 | 100.00000 | 6.34061 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | 100.00000 | 6.47358 | 100.00000 | 6.45755 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | 100.08579 | 1.70894 | 100.08579 | 1.70470 | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | 100.00000 | 1.71429 | 100.00000 | 1.71004 | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | 100.00000 | 1.71429 | 100.00000 | 1.71004 | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | 100.00000 | 1.71429 | 100.00000 | 1.71004 | | | 0.00 | 0 | 0.00 |
| CLN306 | On 18/04/2013 | Spot Bond | 100.00000 | 88.16425 | 100.00000 | 87.95181 | | | 0.00 | 0 | 0.00 |
| CLN307 | On 11/07/2013 | Spot Bond | 100.00000 | 73.29317 | 100.00000 | 73.14629 | | | 0.00 | 0 | 0.00 |
| CLN308 | On 18/04/2013 | Spot Bond | 100.00000 | 88.16425 | 100.00000 | 87.95181 | | | 0.00 | 0 | 0.00 |
| CLN309 | On 11/07/2013 | Spot Bond | 100.00000 | 73.29317 | 100.00000 | 73.14629 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN310 | On 20/03/2018 | Spot Bond | 100.00000 | 0.98330 | 100.00000 | 100.00000 | 0.98016 | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | 100.00000 | 0.98330 | 100.00000 | 100.00000 | 0.98016 | | | 0.00 | 0 | 0.00 |
| CLN312 | On 20/03/2018 | Spot Bond | 100.00000 | 0.95906 | 100.00000 | 100.00000 | 0.95480 | | | 0.00 | 0 | 0.00 |
| CLN39 | On 07/02/2016 | Spot Bond | 100.00000 | 20.36913 | 100.00000 | 100.00000 | 20.32355 | | | 0.00 | 0 | 0.00 |
| CLN40 | On 07/02/2016 | Spot Bond | 100.00000 | 20.36913 | 100.00000 | 100.00000 | 20.32355 | | | 0.00 | 0 | 0.00 |
| CLN42 | On 18/04/2028 | Spot Bond | 35.42491 | 0.71822 | 35.42491 | 35.42491 | 0.71758 | | | 0.00 | 0 | 0.00 |
| CLN44 | On 31/03/2013 | Spot Bond | 156.72722 | 90.83843 | 156.72722 | 156.72722 | 90.49550 | | | 0.00 | 0 | 0.00 |
| CLN46 | On 07/03/2013 | Spot Bond | 100.26956 | 103.73029 | 100.26956 | 100.26956 | 103.45145 | | | 0.00 | 0 | 0.00 |
| CLN47 | On 07/03/2013 | Spot Bond | 100.26726 | 103.68128 | 100.26726 | 100.26726 | 103.40258 | | | 0.00 | 0 | 0.00 |
| CLN48 | On 07/03/2013 | Spot Bond | 100.00000 | 153.21822 | 100.00000 | 100.00000 | 152.79449 | | | 0.00 | 0 | 0.00 |
| CLN49 | On 31/03/2013 | Spot Bond | 156.52494 | 141.45825 | 156.52494 | 156.52494 | 140.91288 | | | 0.00 | 0 | 0.00 |
| CLN50 | On 07/03/2013 | Spot Bond | 100.26496 | 103.63227 | 100.26496 | 100.26496 | 103.35371 | | | 0.00 | 0 | 0.00 |
| CLN51 | On 07/03/2013 | Spot Bond | 154.89181 | 97.11517 | 154.89181 | 154.89181 | 96.71658 | | | 0.00 | 0 | 0.00 |
| CLN52 | On 30/04/2013 | Spot Bond | 100.90305 | 88.13336 | 100.90305 | 100.90305 | 87.92536 | | | 0.00 | 0 | 0.00 |
| CLN54 | On 30/04/2013 | Spot Bond | 100.90305 | 88.13336 | 100.90305 | 100.90305 | 87.92536 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | 164.96027 | 5.12785 | 164.96027 | 164.96027 | 5.10821 | | | 0.00 | 0 | 0.00 |
| CLN56 | On 30/04/2013 | Spot Bond | 98.96405 | 93.05024 | 98.96405 | 98.96405 | 92.83425 | | | 0.00 | 0 | 0.00 |
| CLN57 | On 30/04/2013 | Spot Bond | 98.95402 | 93.06874 | 98.95402 | 98.95402 | 92.85273 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN58 | On 07/03/2013 | Spot Bond | 100.26726 | 103.68128 | 100.26726 | 103.40258 | 0.00 | 0 | 0.00 | | | |
| CLN59 | On 07/03/2013 | Spot Bond | 100.26726 | 103.68128 | 100.26726 | 103.40258 | 0.00 | 0 | 0.00 | | | |
| CLN61 | On 02/03/2028 | Spot Bond | 100.00000 | 16.00184 | 100.00000 | 15.96221 | 0.00 | 0 | 0.00 | | | |
| CLN71 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00052 | 100.00000 | 0.00052 | 0.00 | 0 | 0.00 | | | |
| CLN72 | On 02/03/2028 | Spot Bond | 100.00000 | 0.00052 | 100.00000 | 0.00052 | 0.00 | 0 | 0.00 | | | |
| CLN78 | On 19/04/2013 | Spot Bond | 102.57148 | 96.06239 | 102.57148 | 95.82627 | 0.00 | 0 | 0.00 | | | |
| CLN81 | On 18/04/2028 | Spot Bond | 127.81539 | 9.11584 | 127.81539 | 9.09113 | 0.00 | 0 | 0.00 | | | |
| CLN88 | On 28/04/2028 | Spot Bond | 150.32167 | 0.00009 | 150.32167 | 0.00009 | 0.00 | 0 | 0.00 | | | |
| CLN89 | On 02/03/2028 | Spot Bond | 150.48996 | 0.00010 | 150.48996 | 0.00010 | 0.00 | 0 | 0.00 | | | |
| CLNF01 | On 20/10/2015 | Spot Bond | 80.28000 | 21.08715 | 80.28000 | 21.05313 | 0.00 | 0 | 0.00 | | | |
| CLNF02 | On 20/10/2015 | Spot Bond | 80.11138 | 21.13933 | 80.11138 | 21.10528 | 0.00 | 0 | 0.00 | | | |
| CLNF03 | On 10/10/2016 | Spot Bond | 101.51920 | 11.76331 | 101.51920 | 11.73379 | 0.00 | 0 | 0.00 | | | |
| CLNF04 | On 10/10/2016 | Spot Bond | 101.51920 | 11.76331 | 101.51920 | 11.73379 | 0.00 | 0 | 0.00 | | | |
| CLNF05 | On 20/09/2016 | Spot Bond | 100.07895 | 12.92184 | 100.07895 | 12.88981 | 0.00 | 0 | 0.00 | | | |
| CLNF06 | On 20/12/2016 | Spot Bond | 100.07296 | 12.28058 | 100.07296 | 12.25015 | 0.00 | 0 | 0.00 | | | |
| CLNF07 | On 20/06/2017 | Spot Bond | 100.07419 | 11.01007 | 100.07419 | 10.98279 | 0.00 | 0 | 0.00 | | | |
| CLNF08 | On 10/07/2013 | Spot Bond | 101.51807 | 88.79323 | 101.51807 | 88.50491 | 0.00 | 0 | 0.00 | | | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| CLNF09 | On 20/06/2017 | Spot Bond | 100.07839 | 11.12565 | 100.07839 | 11.09807 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 101.17107 | 9.83747 | 101.17107 | 9.81285 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 100.00000 | 0.95693 | 100.00000 | 0.95257 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 112.14249 | 19.78111 | 112.14249 | 19.73253 | | | 0.00 | 0 | 0.00 |
| COJ03 | On 26/04/2013 | Spot Bond | 102.77374 | 94.52855 | 102.77374 | 94.29975 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 104.83082 | 11.53223 | 104.83082 | 11.50555 | | | 0.00 | 0 | 1,073,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 123.34967 | 12.38816 | 123.34967 | 12.35550 | | | 0.00 | 0 | 341,747,000.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 109.68398 | 19.92330 | 109.68398 | 19.87549 | | | 0.00 | 0 | 100,000.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 116.79754 | 13.84419 | 116.79754 | 13.80906 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 100.46415 | 26.09555 | 100.46415 | 30.90477 | | | 0.00 | 0 | 1,000,000.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 100.49279 | 10.07094 | 100.49279 | 9.39953 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 100.39083 | 22.19932 | 100.39083 | 22.14415 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 100.94063 | 20.09604 | 100.94063 | 20.04529 | | | 0.00 | 0 | 0.00 |
| CPL010 | On 25/02/2013 | Spot Bond | 100.39538 | 49.90139 | 100.39538 | 49.90137 | | | 0.00 | 0 | 0.00 |
| CPL011 | On 08/03/2013 | Spot Bond | 100.24848 | 97.85001 | 100.24848 | 97.58775 | | | 0.00 | 0 | 0.00 |
| CPL012 | On 09/05/2013 | Spot Bond | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | | 0.00 | 0 | 0.00 |
| CPL013 | On 28/05/2013 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | 20,000,000,000,000.00 | 200,000,000 | 200,000,000.00 | |
| DENG31 | On 02/04/2013 | Spot Bond | 100.00000 | 96.83046 | 100.00000 | 96.58778 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------|-------|------------------|---------------|
| DENG42 | On 03/04/2013 | Spot Bond | 101.22658 | 96.31239 | 101.22658 | 96.06892 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 100.00000 | 15.08150 | 100.00000 | 15.04416 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 6.86000 | 100.03769 | 6.86000 | 102.28667 | | | 0.00 | 0 | 0.00 |
| DENG45 | On 29/04/2013 | Spot Bond | 100.00000 | 88.12861 | 100.00000 | 87.92174 | | | 0.00 | 0 | 0.00 |
| DRD03 | On 02/07/2014 | Spot Bond | 102.15380 | 44.31552 | 102.15380 | 44.20368 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 102.26580 | 24.77916 | 102.26580 | 24.71656 | | | 0.00 | 0 | 0.00 |
| DRD05 | On 03/10/2013 | Spot Bond | 102.03232 | 63.34883 | 102.03232 | 63.18912 | | | 0.00 | 0 | 0.00 |
| DV13 | On 25/08/2013 | Spot Bond | 105.76710 | 69.29033 | 105.76710 | 69.15813 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 127.91650 | 17.77423 | 127.91650 | 17.72601 | | | 0.00 | 0 | 14,300,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 116.63462 | 8.70180 | 116.63462 | 8.67974 | | 589,588,004.10 | 5,055 | 48,263,803.00 | |
| DV23 | On 27/02/2023 | Spot Bond | 119.62218 | 8.38912 | 119.62218 | 8.36742 | | 619,523,270.22 | 5,179 | 106,182,849.00 | |
| E170 | On 01/08/2020 | Spot Bond | 146.45461 | 10.03115 | 146.45461 | 10.00075 | | | 0.00 | 0 | 23,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 104.01633 | 17.67080 | 104.01633 | 17.62547 | | | 0.00 | 0 | 0.00 |
| EFC01 | On 31/08/2014 | Spot Bond | 100.57434 | 32.58045 | 100.57434 | 25.96965 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 100.62205 | 13.27242 | 100.62205 | 10.57834 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 100.65378 | 5.40496 | 100.65378 | 4.30756 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 100.68546 | 2.19996 | 100.68546 | 1.75318 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| EL15 | On 29/06/2015 | Spot Bond | 128.03785 | 12.47659 | 128.03785 | 12.44271 | | 7,682,271,000,000.00 | 60,000,000 | 20,000,000.00 | |
| EL28 | On 02/05/2028 | Spot Bond | 1.68500 | 117.74140 | 1.68500 | 117.72597 | | 3,370,000,000.00 | 2,000,000 | 42,500,000.00 | |
| EL29 | On 19/11/2029 | Spot Bond | 104.49020 | 2.34187 | 104.49020 | 2.33624 | | 0.00 | 0 | 0.00 | |
| EMM01 | On 28/07/2020 | Spot Bond | 117.22671 | 9.84609 | 117.22671 | 9.82103 | | 0.00 | 0 | 1,001,000.00 | |
| EMM02 | On 11/03/2021 | Spot Bond | 117.96601 | 14.09904 | 117.96601 | 14.06297 | | 0.00 | 0 | 635,000.00 | |
| EMM03 | On 04/05/2024 | Spot Bond | 108.44717 | 12.23857 | 108.44717 | 12.20931 | | 0.00 | 0 | 500,000.00 | |
| EPF001 | On 19/08/2015 | Spot Bond | 100.61804 | 19.29418 | 100.61804 | 19.24560 | | 0.00 | 0 | 0.00 | |
| EPFC02 | On 07/11/2013 | Spot Bond | 100.74391 | 56.71320 | 100.74391 | 56.57024 | | 0.00 | 0 | 0.00 | |
| EPFC04 | On 21/05/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 81.47321 | | 0.00 | 0 | 0.00 | |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | 39.85799 | 100.00000 | 39.75929 | | 0.00 | 0 | 0.00 | |
| EQ186U | On 12/03/2013 | Spot Bond | 100.00000 | 102.11771 | 100.00000 | 101.84755 | | 0.00 | 0 | 0.00 | |
| EQ187U | On 21/02/2014 | Spot Bond | 100.00000 | 52.10652 | 100.00000 | 51.97604 | | 0.00 | 0 | 0.00 | |
| EQ188U | On 25/04/2013 | Spot Bond | 100.00000 | 89.05263 | 100.00000 | 88.84160 | | 0.00 | 0 | 0.00 | |
| EQ189U | On 15/05/2013 | Spot Bond | 100.00000 | 85.00155 | 100.00000 | 84.80923 | | 0.00 | 0 | 0.00 | |
| EQS01 | On 18/11/2014 | Spot Bond | 124.62183 | 29.44419 | 124.62183 | 29.36302 | | 0.00 | 0 | 0.00 | |
| EQS02 | On 01/07/2015 | Spot Bond | 105.65441 | 26.06957 | 105.65441 | 26.00855 | | 0.00 | 0 | 0.00 | |
| EQS04 | On 22/09/2015 | Spot Bond | 106.40064 | 19.44811 | 106.40064 | 19.39721 | | 0.00 | 0 | 0.00 | |
| EQS05 | On 25/04/2017 | Spot Bond | 101.27791 | 10.53431 | 101.27791 | 10.50792 | | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|------------------|
| ERS3A8 | On 17/11/2014 | Spot Bond | 100.72291 | 27.47836 | 100.72291 | 27.40910 | | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 100.66122 | 38.24405 | 100.66122 | 38.14772 | | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 100.64003 | 6.98154 | 100.64003 | 6.96395 | | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 100.73714 | 38.76846 | 100.73714 | 38.67074 | | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 100.71039 | 7.74243 | 100.71039 | 7.72292 | | | | 0.00 | 0 | 0.00 |
| ERSA10 | On 17/08/2013 | Spot Bond | 100.58516 | 78.86910 | 100.58516 | 78.64013 | | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 100.60896 | 37.88331 | 100.60896 | 37.78794 | | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 100.62801 | 19.47752 | 100.62801 | 19.42847 | | | | 0.00 | 0 | 0.00 |
| ERSA13 | On 17/08/2013 | Spot Bond | 100.58802 | 78.87631 | 100.58802 | 78.64732 | | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 100.58833 | 6.42289 | 100.58833 | 6.40672 | | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 100.61654 | 6.72767 | 100.61654 | 6.71074 | | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 107.62781 | 17.97944 | 107.62781 | 21.80280 | | | | 0.00 | 0 | 6,115,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 115.04070 | 12.01225 | 115.04070 | 11.98230 | | | 813,785,832,526.50 | | 7,073,895 | 265,222,900.00 |
| ES23 | On 25/01/2023 | Spot Bond | 123.79417 | 8.84968 | 123.79417 | 8.82615 | | | 5,743,678,105.49 | | 46,397 | 264,261,941.00 |
| ES26 | On 02/04/2026 | Spot Bond | 101.89369 | 10.79442 | 101.89369 | 10.77003 | | | 908,789,821.11 | | 8,919 | 47,009,260.00 |
| ES33 | On 15/09/2033 | Spot Bond | 8.65000 | 92.47307 | 8.66000 | 92.36427 | | | 92,407,950.00 | | 10,683 | 3,754,577,091.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 100.52379 | 19.33331 | 100.52379 | 19.28466 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| FIFC03 | On 09/10/2013 | Spot Bond | 101.23849 | 60.88756 | 101.23849 | 60.73512 | | | 0.00 | 0 | 0.00 |
| FIFC04 | On 14/03/2013 | Spot Bond | 100.14918 | 96.30076 | 100.14918 | 96.04698 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 10.92395 | 100.00000 | 10.89659 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 10.63045 | 100.00000 | 10.60383 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On 15/08/2013 | Spot Bond | 100.72700 | 79.48752 | 100.72700 | 79.25515 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On 15/08/2013 | Spot Bond | 100.75346 | 79.54762 | 100.75346 | 79.31504 | | | 0.00 | 0 | 0.00 |
| FR2C3C | On 15/08/2013 | Spot Bond | 100.83807 | 79.73993 | 100.83807 | 79.50663 | | | 0.00 | 0 | 0.00 |
| FR2D3D | On 15/08/2013 | Spot Bond | 100.88562 | 79.84808 | 100.88562 | 79.61438 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 106.83968 | 36.94906 | 106.83968 | 36.86178 | | | 0.00 | 0 | 14,482,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 102.29365 | 10.47247 | 102.29365 | 10.44873 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 100.22508 | 13.36955 | 100.22508 | 13.33638 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 100.22502 | 9.65738 | 100.22502 | 9.63342 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 101.16350 | 11.06289 | 101.16350 | 11.03521 | | | 0.00 | 0 | 100,000.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 101.09860 | 0.01859 | 101.09860 | 0.01854 | | 4,043,944,000,000.00 | 40,000,000 | 34,000,000.00 | |
| FRBC21 | On 21/12/2018 | Spot Bond | 109.77327 | 13.45552 | 109.77327 | 13.42321 | | | 0.00 | 0 | 1,360,000.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 98.22086 | 10.48431 | 98.22086 | 10.45876 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On 30/06/2014 | Spot Bond | 100.00000 | 58.50672 | 100.00000 | 58.37084 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On 31/03/2013 | Spot Bond | 215.70757 | 89.79857 | 215.70757 | 89.35228 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRBI07 | On 07/07/2013 | Spot Bond | 105.50847 | 75.72513 | 105.50847 | 75.56603 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 127.58470 | 2.65553 | 127.58470 | 2.64807 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 273.62971 | 2.97814 | 273.62971 | 2.96408 | | | 0.00 | 0 | 100,000.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 149.98730 | 2.75771 | 149.98730 | 2.74924 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 199.45863 | 2.37127 | 199.45863 | 2.36227 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 121.07209 | 25.22407 | 121.07209 | 25.15819 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On 15/09/2015 | Spot Bond | 100.00000 | 30.59541 | 100.00000 | 30.52695 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On 15/09/2015 | Spot Bond | 100.00000 | 30.59541 | 100.00000 | 30.52695 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | 52.69690 | 3.75566 | 52.69690 | 3.75131 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | 33.20196 | 3.53046 | 33.20196 | 3.52769 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | 31.98407 | 3.80327 | 31.98407 | 3.80038 | | | 0.00 | 0 | 0.00 |
| FRC01U | On 30/09/2013 | Spot Bond | 100.00000 | 57.83891 | 100.00000 | 57.54632 | | | 0.00 | 0 | 0.00 |
| FRC04 | On 03/06/2014 | Spot Bond | 100.55103 | 44.32313 | 100.55103 | 44.22405 | | | 0.00 | 0 | 0.00 |
| FRC08 | On 29/04/2013 | Spot Bond | 101.09338 | 88.80741 | 101.09338 | 88.59698 | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | 100.83125 | 13.95865 | 100.83125 | 13.92344 | | | 0.00 | 0 | 0.00 |
| FRC103 | On 20/03/2014 | Spot Bond | 100.12935 | 48.74820 | 100.12935 | 48.62735 | | | 0.00 | 0 | 0.00 |
| FRC104 | On 20/03/2014 | Spot Bond | 100.07866 | 45.00891 | 100.07866 | 44.89738 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC105 | On 24/02/2017 | Spot Bond | 100.80714 | 13.65372 | 100.80714 | 13.61928 | | | 0.00 | 0 | 6,000,000.00 |
| FRC106 | On 24/02/2017 | Spot Bond | 100.80714 | 13.65372 | 100.80714 | 13.61928 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 100.52930 | 9.31527 | 100.52930 | 9.29209 | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | 100.79281 | 13.47261 | 100.79281 | 13.43863 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 100.08975 | 12.69255 | 100.08975 | 12.66109 | | | 0.00 | 0 | 0.00 |
| FRC11 | On 26/05/2013 | Spot Bond | 100.50743 | 83.32152 | 100.50743 | 83.13684 | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | 100.15766 | 17.45911 | 100.15766 | 17.41582 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 100.07580 | 11.18413 | 100.07580 | 11.15643 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 100.08460 | 12.13563 | 100.08460 | 12.10556 | | | 0.00 | 0 | 0.00 |
| FRC114 | On 20/06/2014 | Spot Bond | 100.10209 | 46.55962 | 100.10209 | 46.44423 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 98.00000 | 9.81246 | 98.00000 | 9.78498 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 100.00000 | 9.51725 | 100.00000 | 9.49007 | | | 0.00 | 0 | 0.00 |
| FRC117 | On 15/06/2016 | Spot Bond | 100.15523 | 17.28913 | 100.15523 | 17.24627 | | | 0.00 | 0 | 2,000,000.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 100.08737 | 12.11195 | 100.08737 | 12.08194 | | | 0.00 | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | 100.10732 | 14.31617 | 100.10732 | 14.28070 | | | 0.00 | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | 100.11620 | 15.30207 | 100.11620 | 15.26413 | | | 0.00 | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | 100.08283 | 11.61301 | 100.08283 | 11.58423 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 102.36455 | 12.61720 | 102.36455 | 12.58530 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC123 | On 20/06/2017 | Spot Bond | 100.12857 | 16.68211 | 100.12857 | 16.64075 | | | 0.00 | 0 | 0.00 |
| FRC124 | On 20/06/2017 | Spot Bond | 100.08579 | 11.93791 | 100.08579 | 11.90832 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 100.00000 | 7.31680 | 100.00000 | 7.29591 | | | 0.00 | 0 | 0.00 |
| FRC126 | On 20/09/2017 | Spot Bond | 100.10168 | 12.81910 | 100.10168 | 12.78733 | | | 0.00 | 0 | 0.00 |
| FRC127 | On 20/09/2017 | Spot Bond | 100.12161 | 15.05323 | 100.12161 | 15.01591 | | | 0.00 | 0 | 0.00 |
| FRC128 | On 20/09/2017 | Spot Bond | 100.09179 | 11.71935 | 100.09179 | 11.69030 | | | 0.00 | 0 | 0.00 |
| FRC129 | On 20/09/2017 | Spot Bond | 100.09811 | 12.42134 | 100.09811 | 12.39055 | | | 0.00 | 0 | 0.00 |
| FRC130 | On 20/09/2017 | Spot Bond | 100.11547 | 14.36318 | 100.11547 | 14.32758 | | | 0.00 | 0 | 0.00 |
| FRC131 | On 20/09/2017 | Spot Bond | 100.10701 | 13.41572 | 100.10701 | 13.38247 | | | 0.00 | 0 | 0.00 |
| FRC132 | On 20/09/2017 | Spot Bond | 100.12057 | 14.93627 | 100.12057 | 14.89925 | | | 0.00 | 0 | 0.00 |
| FRC133 | On 20/09/2017 | Spot Bond | 100.12805 | 15.77830 | 100.12805 | 15.73918 | | | 0.00 | 0 | 0.00 |
| FRC134 | On 20/09/2017 | Spot Bond | 100.11516 | 14.32809 | 100.11516 | 14.29257 | | | 0.00 | 0 | 0.00 |
| FRC135 | On 20/09/2017 | Spot Bond | 100.11151 | 13.91871 | 100.11151 | 13.88420 | | | 0.00 | 0 | 0.00 |
| FRC136 | On 20/09/2017 | Spot Bond | 100.09968 | 12.59682 | 100.09968 | 12.56561 | | | 0.00 | 0 | 0.00 |
| FRC137 | On 20/09/2017 | Spot Bond | 100.09779 | 12.38624 | 100.09779 | 12.35554 | | | 0.00 | 0 | 0.00 |
| FRC138 | On 20/09/2017 | Spot Bond | 100.12327 | 15.24035 | 100.12327 | 15.20257 | | | 0.00 | 0 | 0.00 |
| FRC139 | On 20/09/2017 | Spot Bond | 100.12172 | 15.06492 | 100.12172 | 15.02757 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC140 | | On 20/09/2017 | Spot Bond | 100.11745 | 14.58540 | 100.11745 | 14.54925 | | 0.00 | 0 | 0.00 |
| FRC141 | | On 20/09/2017 | Spot Bond | 100.12348 | 15.26374 | 100.12348 | 15.22590 | | 0.00 | 0 | 0.00 |
| FRC142 | | On 20/09/2017 | Spot Bond | 100.10439 | 13.12326 | 100.10439 | 13.09074 | | 0.00 | 0 | 0.00 |
| FRC143 | | On 20/09/2017 | Spot Bond | 100.09221 | 11.76615 | 100.09221 | 11.73699 | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 100.07700 | 10.08108 | 100.07700 | 10.05611 | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 100.12940 | 15.93032 | 100.12940 | 15.89082 | | 0.00 | 0 | 0.00 |
| FRC146 | | On 20/09/2014 | Spot Bond | 100.09221 | 32.98454 | 100.09221 | 32.90279 | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 100.10419 | 20.76366 | 100.10419 | 20.71219 | | 0.00 | 0 | 0.00 |
| FRC148 | | On 24/02/2017 | Spot Bond | 100.72629 | 12.79782 | 100.72629 | 12.76557 | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 100.09926 | 20.25429 | 100.09926 | 20.20409 | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 100.08547 | 11.01728 | 100.08547 | 10.98997 | | 0.00 | 0 | 0.00 |
| FRC151 | | On 20/09/2017 | Spot Bond | 98.00000 | 1.36333 | 98.00000 | 1.35951 | | 0.00 | 0 | 0.00 |
| FRC152 | | On 20/12/2017 | Spot Bond | 100.08652 | 11.13430 | 100.08652 | 11.10671 | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 100.07817 | 10.20982 | 100.07817 | 10.18452 | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 100.08103 | 10.52579 | 100.08103 | 10.49970 | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 100.10890 | 13.62627 | 100.10890 | 13.59250 | | 0.00 | 0 | 0.00 |
| FRC157 | | On 30/09/2013 | Spot Bond | 100.20368 | 58.95767 | 100.20368 | 58.76918 | | 0.00 | 0 | 0.00 |
| FRC158 | | On 11/06/2014 | Spot Bond | 100.21459 | 39.78755 | 100.21459 | 39.68884 | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC159 | On 30/09/2013 | Spot Bond | 100.20368 | 61.58369 | 100.20368 | 61.38681 | | | | 0.00 | 0 | 0.00 |
| FRC160 | On 12/06/2014 | Spot Bond | 100.19795 | 39.69429 | 100.19795 | 39.59582 | | | | 0.00 | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | 100.07944 | 1.70933 | 100.07944 | 1.70510 | | | | 0.00 | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | 100.38297 | 0.70071 | 100.38297 | 0.69897 | | | | 0.00 | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | 100.00000 | 0.96109 | 100.00000 | 0.95693 | | | | 0.00 | 0 | 0.00 |
| FRC164 | On 30/09/2013 | Spot Bond | 100.00000 | 54.13741 | 100.00000 | 53.83624 | | | | 0.00 | 0 | 0.00 |
| FRC165 | On 30/09/2013 | Spot Bond | 100.00000 | 54.13741 | 100.00000 | 53.83624 | | | | 0.00 | 0 | 0.00 |
| FRC17 | On 03/06/2014 | Spot Bond | 100.57737 | 44.74036 | 100.57737 | 44.64032 | | | | 0.00 | 0 | 0.00 |
| FRC29 | On 22/07/2014 | Spot Bond | 101.33365 | 41.14443 | 101.33365 | 41.04133 | | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 100.08266 | 24.15327 | 100.08266 | 24.09341 | | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 100.08218 | 18.81353 | 100.08218 | 18.76691 | | | | 0.00 | 0 | 0.00 |
| FRC41 | On 25/10/2013 | Spot Bond | 101.28616 | 59.47118 | 101.28616 | 59.32222 | | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 98.45245 | 10.95041 | 98.45245 | 10.92367 | | | | 0.00 | 0 | 0.00 |
| FRC55 | On 11/07/2013 | Spot Bond | 101.29693 | 88.22511 | 101.29693 | 87.94009 | | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | 100.06887 | 44.29275 | 100.06887 | 44.18300 | | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 101.11641 | 9.95617 | 101.11641 | 9.93127 | | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 115.36587 | 5.49224 | 115.36587 | 5.47844 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC67 | On 20/09/2016 | Spot Bond | 100.08387 | 13.44854 | 100.08387 | 13.41521 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 100.08483 | 13.55159 | 100.08483 | 13.51800 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 115.54905 | 4.20719 | 115.54905 | 4.19661 | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | 113.64754 | 30.62193 | 113.64754 | 30.55831 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 115.36587 | 3.86040 | 115.36587 | 3.85071 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 117.71276 | 5.59501 | 117.71276 | 5.58072 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 118.00209 | 10.04731 | 118.00209 | 10.02588 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 101.27177 | 10.99926 | 101.27177 | 10.97170 | | | 0.00 | 0 | 0.00 |
| FRC77 | On 15/06/2016 | Spot Bond | 100.00000 | 20.80817 | 100.00000 | 20.75664 | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | 100.20020 | 20.43841 | 100.20020 | 20.38770 | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | 100.17418 | 18.61478 | 100.17418 | 18.56861 | | | 0.00 | 0 | 0.00 |
| FRC80 | On 15/06/2016 | Spot Bond | 4.73000 | 108.58859 | 4.73000 | 108.56543 | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | 100.17741 | 18.84135 | 100.17741 | 18.79462 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 100.07144 | 12.12026 | 100.07144 | 12.09023 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 100.08326 | 13.37983 | 100.08326 | 13.34667 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 100.11237 | 35.03517 | 100.11237 | 34.94832 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 100.09907 | 15.07421 | 100.09907 | 15.03685 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 100.09502 | 14.63920 | 100.09502 | 14.60292 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC90 | On 20/03/2013 | Spot Bond | 100.06298 | 100.32431 | 100.06298 | 100.06425 | | | | 0.00 | 0 | 0.00 |
| FRC91 | On 20/03/2013 | Spot Bond | 100.06521 | 100.33368 | 100.06521 | 100.07358 | | | | 0.00 | 0 | 0.00 |
| FRC92 | On 20/03/2013 | Spot Bond | 100.06023 | 100.37186 | 100.06023 | 100.11168 | | | | 0.00 | 0 | 0.00 |
| FRC93 | On 20/03/2013 | Spot Bond | 100.06131 | 100.46660 | 100.06131 | 100.20618 | | | | 0.00 | 0 | 0.00 |
| FRC94 | On 20/03/2017 | Spot Bond | 100.08049 | 11.68310 | 100.08049 | 11.65414 | | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | 100.16123 | 17.70839 | 100.16123 | 17.66448 | | | | 0.00 | 0 | 0.00 |
| FRC96 | On 20/03/2017 | Spot Bond | 100.08038 | 11.67149 | 100.08038 | 11.64257 | | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 97.80179 | 26.07045 | 97.80179 | 26.00717 | | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | 100.16949 | 18.28623 | 100.16949 | 18.24088 | | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | 100.83728 | 14.03487 | 100.83728 | 13.99945 | | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On 02/08/2013 | Spot Bond | 99.94942 | 82.43571 | 99.94942 | 82.18676 | | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On 02/08/2013 | Spot Bond | 101.49845 | 83.38909 | 101.49845 | 83.13412 | | | | 0.00 | 0 | 10,000.00 |
| FRE2B1 | On 02/08/2013 | Spot Bond | 99.46188 | 82.54762 | 99.46188 | 82.29931 | | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On 02/08/2013 | Spot Bond | 103.49133 | 83.11143 | 103.49133 | 82.85332 | | | | 0.00 | 0 | 0.00 |
| FRE2C | On 02/08/2013 | Spot Bond | 97.69123 | 82.91458 | 97.69123 | 82.66877 | | | | 0.00 | 0 | 0.00 |
| FRE2D | On 02/08/2013 | Spot Bond | 100.87998 | 82.43760 | 100.87998 | 82.18678 | | | | 0.00 | 0 | 0.00 |
| FRE2E | On 02/08/2013 | Spot Bond | 101.02852 | 82.69689 | 101.02852 | 82.44498 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRE2F | On 02/08/2013 | Spot Bond | 101.21079 | 83.01529 | 101.21079 | 82.76204 | | | 0.00 | 0 | 0.00 |
| FRE2G | On 02/08/2013 | Spot Bond | 101.32512 | 83.21511 | 101.32512 | 82.96103 | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 144.28965 | 19.22747 | 144.28965 | 19.16822 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On 01/09/2013 | Spot Bond | 100.90946 | 67.72622 | 100.90946 | 67.50838 | | | 0.00 | 0 | 1,500,000.00 |
| FRJ14 | On 20/07/2014 | Spot Bond | 103.60434 | 40.24055 | 103.60434 | 40.13770 | | | 0.00 | 0 | 0.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 101.69223 | 20.96362 | 101.69223 | 20.91093 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 103.43851 | 15.47623 | 103.43851 | 15.43674 | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 102.25429 | 9.54935 | 102.25429 | 9.52523 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 101.76484 | 7.85865 | 101.76484 | 7.83866 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 100.00000 | 14.41298 | 100.00000 | 14.38564 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 261.70847 | 3.07781 | 261.70847 | 3.06371 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 273.38978 | 2.98007 | 273.38978 | 2.96600 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 256.75899 | 3.12176 | 256.75899 | 3.10764 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 123.65104 | 2.41411 | 123.65104 | 2.40770 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 101.04016 | 7.36457 | 101.04016 | 7.34616 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 123.78317 | 2.66966 | 123.78317 | 2.66233 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 101.29456 | 13.27687 | 101.29456 | 13.24361 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 101.45459 | 11.34789 | 101.45459 | 11.31942 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS61 | On 02/08/2013 | Spot Bond | 101.10626 | 82.83105 | 101.10626 | 82.57857 | | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 100.92257 | 7.23866 | 100.92257 | 7.22039 | | | | 0.00 | 0 | 0.00 |
| FRS63 | On 22/12/2013 | Spot Bond | 100.00005 | 64.48701 | 100.00005 | 64.32732 | | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 98.38735 | 2.31685 | 98.38735 | 2.31154 | | | | 0.00 | 0 | 0.00 |
| FRS65 | On 30/03/2013 | Spot Bond | 101.21006 | 97.05163 | 101.21006 | 96.80381 | | | | 0.00 | 0 | 0.00 |
| FRS66 | On 22/03/2013 | Spot Bond | 100.00000 | 100.01189 | 100.00000 | 99.75412 | | | | 0.00 | 0 | 0.00 |
| FRS67 | On 25/05/2013 | Spot Bond | 100.42877 | 83.09905 | 100.42877 | 82.91456 | | | | 0.00 | 0 | 0.00 |
| FRS68 | On 09/11/2024 | Spot Bond | 100.00000 | 0.79369 | 100.00000 | 0.79170 | | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | 11.17767 | 104.97509 | 11.59979 | | | | 0.00 | 0 | 0.00 |
| FRS70 | On 04/06/2013 | Spot Bond | 100.28475 | 97.82004 | 100.28475 | 97.28981 | | | | 0.00 | 0 | 0.00 |
| FRS71 | On 08/06/2013 | Spot Bond | 100.19981 | 98.18979 | 100.19981 | 97.66928 | | | | 0.00 | 0 | 0.00 |
| FRS72 | On 09/11/2024 | Spot Bond | 100.80772 | 6.94535 | 100.80772 | 6.92783 | | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | 18.61104 | 101.07593 | 18.56451 | | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | 9.68402 | 100.44759 | 9.65994 | | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | 100.17395 | 44.31655 | 100.17395 | 44.20664 | | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | 16.82877 | 100.76967 | 16.78681 | | | | 0.00 | 0 | 0.00 |
| FRS77 | On 19/07/2014 | Spot Bond | 100.98200 | 39.91470 | 100.98200 | 39.81499 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS78 | On 08/08/2013 | Spot Bond | 100.85889 | 80.77363 | 100.85889 | 80.53232 | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | 102.64440 | 13.59373 | 102.64440 | 13.55928 | | | 0.00 | 0 | 0.00 |
| FRS80 | On 24/10/2013 | Spot Bond | 100.85054 | 58.29184 | 100.85054 | 58.14639 | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | 108.09035 | 2.83061 | 108.09035 | 2.82367 | | | 0.00 | 0 | 0.00 |
| FRS82 | On 21/11/2017 | Spot Bond | 101.11747 | 10.27391 | 101.11747 | 10.24792 | | | 0.00 | 0 | 0.00 |
| FRS83 | On 13/12/2013 | Spot Bond | 100.16642 | 61.92584 | 100.16642 | 61.77227 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | 107.16699 | 37.50677 | 107.16699 | 37.41796 | | | 0.00 | 0 | 25,057,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 108.33117 | 27.77950 | 108.33117 | 27.71315 | | | 0.00 | 0 | 1,189,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 107.16932 | 15.49457 | 107.16932 | 15.45787 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 109.08100 | 13.38467 | 109.08100 | 13.35253 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 117.62764 | 13.44026 | 117.62764 | 13.40614 | | | 0.00 | 0 | 3,000,000.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 108.91524 | 10.90207 | 108.91524 | 10.87591 | | | 0.00 | 0 | 1,568,000.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 118.59653 | 11.12452 | 118.59653 | 11.09610 | | | 0.00 | 0 | 0.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 109.40010 | 8.83151 | 109.40010 | 8.81024 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 86.57971 | 12.11336 | 86.57971 | 12.08944 | | | 0.00 | 0 | 0.00 |
| FTG1 | On 05/09/2016 | Spot Bond | 100.55204 | 14.26091 | 100.55204 | 14.22542 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 101.32185 | 16.26886 | 101.32185 | 16.22810 | | | 0.00 | 0 | 2,000,000.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 101.40666 | 21.43349 | 101.40666 | 21.37975 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| GFC04 | On 11/04/2017 | Spot Bond | 107.64302 | 14.90605 | 107.64302 | 14.87083 | | | | 0.00 | 0 | 0.00 |
| GFC2 | On 27/02/2013 | Spot Bond | 100.00000 | 54.60002 | 100.00000 | 54.60000 | | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| GPT12 | On 28/02/2013 | Spot Bond | 100.00000 | 52.94100 | 100.00000 | 99.72677 | | | | 0.00 | 0 | 0.00 |
| GPT21 | On 28/02/2013 | Spot Bond | 100.37860 | 49.90553 | 100.37860 | 99.72574 | | | | 0.00 | 0 | 0.00 |
| GPT22 | On 30/04/2013 | Spot Bond | 100.00000 | 85.68075 | 100.00000 | 85.48009 | | | | 0.00 | 0 | 0.00 |
| GPT23 | On 28/05/2013 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 100.00000 | | | 50,200,000,000,000.00 | 502,000,000 | 500,000,000.00 | |
| GRA301 | On 20/03/2013 | Spot Bond | 98.75737 | 94.86643 | 98.75737 | 94.62356 | | | | 0.00 | 0 | 0.00 |
| GRA302 | On 17/05/2013 | Spot Bond | 100.00000 | 82.39278 | 100.00000 | 82.20721 | | | | 0.00 | 0 | 0.00 |
| GRB90 | On 26/04/2013 | Spot Bond | 100.00000 | 86.49289 | 100.00000 | 86.28842 | | | | 0.00 | 0 | 0.00 |
| GRD183 | On 12/04/2013 | Spot Bond | 100.00000 | 89.46078 | 100.00000 | 89.24205 | | | | 0.00 | 0 | 0.00 |
| GRD184 | On 17/04/2013 | Spot Bond | 100.00000 | 88.37772 | 100.00000 | 88.16425 | | | | 0.00 | 0 | 0.00 |
| GRD185 | On 02/05/2013 | Spot Bond | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | | 0.00 | 0 | 0.00 |
| GRD186 | On 08/05/2013 | Spot Bond | 100.00000 | 84.10138 | 100.00000 | 83.90805 | | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | 101.20169 | 7.99598 | 101.20169 | 7.97597 | | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | 101.57032 | 9.93274 | 101.57032 | 9.90780 | | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | 100.58455 | 8.12839 | 100.58455 | 8.10816 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRH1A2 | On 25/10/2017 | Spot Bond | 100.59878 | 8.28679 | 100.59878 | 8.26615 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 100.62628 | 8.59289 | 100.62628 | 8.57149 | | | 0.00 | 0 | 0.00 |
| GRH1A4 | On 25/10/2017 | Spot Bond | 100.00000 | 2.25097 | 100.00000 | 2.24516 | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 100.66039 | 8.97268 | 100.66039 | 8.95033 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 100.70773 | 9.49981 | 100.70773 | 9.47613 | | | 0.00 | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GRT01 | On 08/12/2014 | Spot Bond | 100.25900 | 32.08530 | 100.25900 | 32.00566 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | 101.08226 | 11.79748 | 101.08226 | 11.76765 | | | 0.00 | 0 | 400,000.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 101.25499 | 15.93142 | 101.25499 | 15.89153 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 100.11004 | 11.91636 | 100.11004 | 11.88682 | | | 0.00 | 0 | 950,000.00 |
| GRT05 | On 25/01/2015 | Spot Bond | 101.64234 | 27.80544 | 101.64234 | 27.73557 | | | 0.00 | 0 | 450,000.00 |
| GRT06 | On 11/12/2017 | Spot Bond | 100.23736 | 9.66580 | 100.23736 | 9.64182 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | 99.99999 | 12.27085 | 99.99999 | 12.24047 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | 101.18024 | 20.67018 | 101.18024 | 20.61846 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | 100.20054 | 9.56289 | 100.20054 | 9.53917 | | | 0.00 | 0 | 0.00 |
| HILC03 | On 17/04/2013 | Spot Bond | 100.00000 | 88.37772 | 100.00000 | 88.16425 | | | 0.00 | 0 | 0.00 |
| HM1B5U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| HMS1B2 | On 19/03/2013 | Spot Bond | 101.50868 | 52.45780 | 101.50868 | 52.45779 | | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/03/2013 | Spot Bond | 101.50868 | 52.45780 | 101.50868 | 52.45779 | | | | 0.00 | 0 | 0.00 |
| HMS1B5 | On 19/07/2013 | Spot Bond | 100.00000 | 50.00048 | 100.00000 | 50.00046 | | | | 0.00 | 0 | 0.00 |
| HMS1B6 | On 19/07/2013 | Spot Bond | 100.00000 | 79.55702 | 100.00000 | 79.40010 | | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2013 | Spot Bond | 101.18125 | 86.05302 | 101.18125 | 85.78228 | | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | 101.21718 | 20.90200 | 101.21718 | 20.84968 | | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 107.10005 | 21.13283 | 107.10005 | 21.07719 | | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/03/2013 | Spot Bond | 101.59173 | 52.58500 | 101.59173 | 52.58500 | | | | 0.00 | 0 | 0.00 |
| HMS1C3 | On 19/07/2013 | Spot Bond | 101.22625 | 86.11715 | 101.22625 | 85.84612 | | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | 101.28016 | 21.21581 | 101.28016 | 21.16267 | | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 117.06290 | 18.96219 | 117.06290 | 18.90819 | | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/03/2013 | Spot Bond | 101.69896 | 52.74941 | 101.69896 | 52.74941 | | | | 0.00 | 0 | 0.00 |
| HMS1D3 | On 19/07/2013 | Spot Bond | 101.30724 | 86.23258 | 101.30724 | 85.96100 | | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | 101.36111 | 21.61894 | 101.36111 | 21.56474 | | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 114.94363 | 19.84980 | 114.94363 | 19.79417 | | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/03/2013 | Spot Bond | 102.07916 | 53.33060 | 102.07916 | 53.33059 | | | | 0.00 | 0 | 0.00 |
| HMS1E3 | On 19/07/2013 | Spot Bond | 101.41519 | 86.38645 | 101.41519 | 86.11414 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|------------|------------------|---------------|
| HMS1E4 | On 19/07/2015 | Spot Bond | 101.46001 | 22.11111 | 101.46001 | 22.05564 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/03/2013 | Spot Bond | 102.24978 | 53.68710 | 102.24978 | 53.68709 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/03/2013 | Spot Bond | 102.77072 | 54.53552 | 102.77072 | 54.53551 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 120.49879 | 8.78746 | 120.49879 | 8.76459 | | | 0.00 | 0 | 33,111,556.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 278.97229 | 2.93609 | 278.97229 | 2.92204 | | | 0.00 | 0 | 94,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 279.46415 | 2.93230 | 279.46415 | 2.91825 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 109.78196 | 9.01586 | 109.78196 | 8.99409 | | | 0.00 | 0 | 29,000,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 110.08516 | 8.99239 | 110.08516 | 8.97063 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.18000 | 112.58156 | 1.18000 | 112.56837 | | 18,880,000,000.00 | 16,000,000 | 653,000,000.00 | |
| I2038 | On 31/01/2038 | Spot Bond | 1.86000 | 111.21504 | 1.85000 | 111.41426 | | 19,381,200,000.00 | 10,420,000 | 316,761,000.00 | |
| I2050 | On 31/12/2050 | Spot Bond | 1.95000 | 118.47746 | 1.96000 | 118.16169 | | 26,656,500,000.00 | 13,670,000 | 339,585,000.00 | |
| IBC01 | On 16/03/2015 | Spot Bond | 94.50000 | 25.67413 | 94.50000 | 25.62738 | | 0.00 | 0 | 0.00 | |
| IBL11 | On 12/03/2015 | Spot Bond | 111.10415 | 29.11439 | 111.10415 | 29.04341 | | 0.00 | 0 | 0.00 | |
| IBL12 | On 12/03/2013 | Spot Bond | 100.38955 | 103.21830 | 100.38955 | 102.94421 | | 0.00 | 0 | 0.00 | |
| IBL13 | On 12/03/2015 | Spot Bond | 101.98179 | 23.12235 | 101.98179 | 23.06407 | | 0.00 | 0 | 0.00 | |
| IBL14 | On 28/06/2015 | Spot Bond | 100.56090 | 22.41948 | 100.56090 | 22.36369 | | 0.00 | 0 | 0.00 | |
| IBL15 | On 28/06/2013 | Spot Bond | 99.93156 | 89.39338 | 99.93156 | 88.96591 | | 0.00 | 0 | 0.00 | |
| IBL18 | On 10/12/2013 | Spot Bond | 100.23834 | 66.04275 | 100.23834 | 65.87886 | | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL19 | On 15/03/2014 | Spot Bond | 100.38793 | 44.49237 | 100.38793 | 44.38182 | | | | 0.00 | 0 | 0.00 |
| IBL20 | On 15/03/2014 | Spot Bond | 104.99431 | 50.33463 | 104.99431 | 50.21742 | | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 110.23108 | 19.22957 | 110.23108 | 19.18298 | | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 114.54738 | 14.16064 | 114.54738 | 14.12525 | | | | 0.00 | 0 | 0.00 |
| IBL23 | On 21/04/2014 | Spot Bond | 103.99743 | 46.24972 | 103.99743 | 46.14344 | | | | 0.00 | 0 | 0.00 |
| IBL24 | On 21/04/2014 | Spot Bond | 101.06758 | 40.20094 | 101.06758 | 40.10044 | | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 100.58995 | 37.65706 | 100.58995 | 37.56227 | | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 111.22906 | 30.83171 | 111.22906 | 30.75387 | | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 108.02289 | 12.44216 | 108.02289 | 12.41251 | | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 100.81617 | 27.17251 | 100.81617 | 27.10397 | | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 100.86946 | 10.25482 | 100.86946 | 10.22894 | | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 123.12082 | 3.62684 | 123.12082 | 3.61725 | | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 127.68743 | 2.33923 | 127.68743 | 2.33285 | | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 99.85267 | 21.75430 | 99.85267 | 21.70050 | | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 99.84531 | 10.01168 | 99.84531 | 9.98693 | | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 108.72274 | 12.60873 | 108.72274 | 12.57869 | | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 100.33316 | 22.66007 | 100.33316 | 22.60379 | | | | 0.00 | 0 | 100,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL42 | On 15/06/2017 | Spot Bond | 100.11008 | 10.49513 | 100.11008 | 10.46912 | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 100.65809 | 14.55864 | 100.65809 | 14.52197 | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 102.66026 | 9.86599 | 102.66026 | 9.84355 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 99.50921 | 8.39574 | 99.50921 | 8.37703 | | | 0.00 | 0 | 24,000.00 |
| IC02 | On 09/05/2013 | Spot Bond | 100.00000 | 91.45977 | 100.00000 | 91.25000 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00151 | 100.00000 | 0.00150 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 100.89947 | 23.24571 | 100.89947 | 23.19359 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 100.89947 | 23.24571 | 100.89947 | 23.19359 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 101.97863 | 8.97783 | 101.97863 | 8.95741 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 100.89947 | 8.81521 | 100.89947 | 8.79544 | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 100.90751 | 15.95508 | 100.90751 | 15.91525 | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 100.84756 | 15.71836 | 100.84756 | 15.67915 | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 99.83295 | 15.94549 | 99.83295 | 15.90606 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 114.58662 | 21.33064 | 114.58662 | 21.27762 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 99.86601 | 31.17555 | 99.86601 | 31.09845 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 99.86601 | 31.17555 | 99.86601 | 31.09845 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 100.72296 | 9.82941 | 100.72296 | 9.80464 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 8.80760 | 100.00000 | 8.78579 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IN01E | On 23/07/2013 | Spot Bond | 101.81841 | 84.64790 | 101.81841 | 84.38353 | | | | 0.00 | 0 | 0.00 |
| IN02E | On 06/08/2013 | Spot Bond | 101.39919 | 81.21929 | 101.39919 | 80.97415 | | | | 0.00 | 0 | 0.00 |
| IN03E | On 13/08/2013 | Spot Bond | 101.19088 | 79.56969 | 101.19088 | 79.33487 | | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 103.56174 | 29.23809 | 103.56174 | 29.17077 | | | | 0.00 | 0 | 0.00 |
| IN04E | On 27/08/2013 | Spot Bond | 100.41740 | 76.56107 | 100.41740 | 76.34533 | | | | 0.00 | 0 | 0.00 |
| IN05E | On 14/11/2013 | Spot Bond | 100.58388 | 55.66871 | 100.58388 | 55.52858 | | | | 0.00 | 0 | 0.00 |
| IN07 | On 16/05/2013 | Spot Bond | 101.41671 | 89.78971 | 101.41671 | 89.58467 | | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 101.24311 | 17.26812 | 101.24311 | 17.22440 | | | | 0.00 | 0 | 0.00 |
| IN189U | On 25/04/2013 | Spot Bond | 100.00000 | 86.69834 | 100.00000 | 86.49289 | | | | 0.00 | 0 | 0.00 |
| IND209 | On 28/02/2013 | Spot Bond | 100.00000 | 50.00000 | 100.00000 | 99.72678 | | | | 0.00 | 0 | 0.00 |
| IND234 | On 21/08/2013 | Spot Bond | 100.00000 | 67.71800 | 100.00000 | 67.59259 | | | | 0.00 | 0 | 0.00 |
| IND309 | On 26/02/2013 | Spot Bond | 98.99412 | 50.25276 | 98.99412 | 50.25275 | | | | 0.00 | 0 | 0.00 |
| IND310 | On 05/03/2013 | Spot Bond | 98.88812 | 98.66347 | 98.88812 | 98.40044 | | | | 0.00 | 0 | 0.00 |
| IND311 | On 12/03/2013 | Spot Bond | 98.78695 | 96.85437 | 98.78695 | 96.60115 | | | | 0.00 | 0 | 0.00 |
| IND312 | On 19/03/2013 | Spot Bond | 98.68599 | 95.11392 | 98.68599 | 94.86995 | | | | 0.00 | 0 | 0.00 |
| IND313 | On 26/03/2013 | Spot Bond | 100.00000 | 93.35038 | 100.00000 | 93.11224 | | | | 0.00 | 0 | 0.00 |
| IND314 | On 02/04/2013 | Spot Bond | 100.00000 | 91.70854 | 100.00000 | 91.47870 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND315 | On 09/04/2013 | Spot Bond | 100.00000 | 90.12346 | 100.00000 | 89.90148 | | | 0.00 | 0 | 0.00 |
| IND316 | On 16/04/2013 | Spot Bond | 100.00000 | 88.59223 | 100.00000 | 88.37772 | | | 0.00 | 0 | 0.00 |
| IND317 | On 23/04/2013 | Spot Bond | 100,000.00000 | 0.67139 | 100,000.00000 | 0.65926 | | | 0.00 | 0 | 0.00 |
| IND318 | On 30/04/2013 | Spot Bond | 100.00000 | 85.68075 | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| IND319 | On 07/05/2013 | Spot Bond | 100.00000 | 84.29561 | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IND320 | On 14/05/2013 | Spot Bond | 100.00000 | 82.95455 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| IND321 | On 21/05/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| IND322 | On 28/04/2013 | Spot Bond | 100.00000 | 86.08491 | 100.00000 | 85.88235 | | | 0.00 | 0 | 0.00 |
| IND323 | On 29/04/2013 | Spot Bond | 100.00000 | 85.88235 | 100.00000 | 85.68075 | | | 0.00 | 0 | 0.00 |
| IND324 | On 30/04/2013 | Spot Bond | 100.00000 | 85.68075 | 100.00000 | 85.48009 | | | 0.00 | 0 | 0.00 |
| IND325 | On 01/05/2013 | Spot Bond | 100.00000 | 85.48009 | 100.00000 | 85.28037 | | | 0.00 | 0 | 0.00 |
| IND326 | On 02/05/2013 | Spot Bond | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | 0.00 | 0 | 0.00 |
| IND327 | On 03/05/2013 | Spot Bond | 100.00000 | 85.08159 | 100.00000 | 84.88372 | | | 0.00 | 0 | 0.00 |
| IND328 | On 04/05/2013 | Spot Bond | 100.00000 | 84.88372 | 100.00000 | 84.68677 | | | 0.00 | 0 | 0.00 |
| IND329 | On 05/05/2013 | Spot Bond | 100.00000 | 84.68677 | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |
| IND330 | On 06/05/2013 | Spot Bond | 100.00000 | 84.49074 | 100.00000 | 84.29561 | | | 0.00 | 0 | 0.00 |
| IND331 | On 07/05/2013 | Spot Bond | 100.00000 | 84.29561 | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IND332 | On 08/05/2013 | Spot Bond | 100.00000 | 84.10138 | 100.00000 | 83.90805 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND333 | On 09/05/2013 | Spot Bond | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | | | 0.00 | 0 | 0.00 |
| IND334 | On 20/08/2013 | Spot Bond | 100.00000 | 67.84387 | 100.00000 | 67.71800 | | | | 0.00 | 0 | 0.00 |
| IND335 | On 27/08/2013 | Spot Bond | 100.00000 | 66.97248 | 100.00000 | 66.84982 | | | | 0.00 | 0 | 0.00 |
| IND336 | On 03/09/2013 | Spot Bond | 100.00000 | 70.10898 | 100.00000 | 69.97597 | | | | 0.00 | 0 | 0.00 |
| IND337 | On 10/09/2013 | Spot Bond | 100.00000 | 69.18318 | 100.00000 | 69.05192 | | | | 0.00 | 0 | 0.00 |
| IND338 | On 17/09/2013 | Spot Bond | 100.00000 | 68.26959 | 100.00000 | 68.14007 | | | | 0.00 | 0 | 0.00 |
| IND339 | On 25/09/2013 | Spot Bond | 100.00000 | 67.24026 | 100.00000 | 67.11269 | | | | 0.00 | 0 | 0.00 |
| IND340 | On 01/10/2013 | Spot Bond | 100.00000 | 66.47846 | 100.00000 | 66.35234 | | | | 0.00 | 0 | 0.00 |
| IND341 | On 08/10/2013 | Spot Bond | 100.00000 | 65.60060 | 100.00000 | 65.47614 | | | | 0.00 | 0 | 0.00 |
| IND342 | On 15/10/2013 | Spot Bond | 100.00000 | 64.73432 | 100.00000 | 64.61151 | | | | 0.00 | 0 | 0.00 |
| IND343 | On 22/10/2013 | Spot Bond | 100.00000 | 63.87949 | 100.00000 | 63.75829 | | | | 0.00 | 0 | 0.00 |
| IND344 | On 29/10/2013 | Spot Bond | 100.00000 | 63.03594 | 100.00000 | 62.91635 | | | | 0.00 | 0 | 0.00 |
| IND345 | On 05/11/2013 | Spot Bond | 100.00000 | 62.20354 | 100.00000 | 62.08552 | | | | 0.00 | 0 | 0.00 |
| IND346 | On 12/11/2013 | Spot Bond | 100.00000 | 61.38212 | 100.00000 | 61.26567 | | | | 0.00 | 0 | 0.00 |
| IND347 | On 19/11/2013 | Spot Bond | 100.00000 | 60.57155 | 100.00000 | 60.45664 | | | | 0.00 | 0 | 0.00 |
| IND348 | On 26/11/2013 | Spot Bond | 100.00000 | 59.77169 | 100.00000 | 59.65829 | | | | 0.00 | 0 | 0.00 |
| IND349 | On 03/12/2013 | Spot Bond | 100.00000 | 58.98239 | 100.00000 | 58.87049 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND350 | On 10/12/2013 | Spot Bond | 100.00000 | 58.20351 | 100.00000 | 58.09309 | | | 0.00 | 0 | 0.00 |
| IND351 | On 17/12/2013 | Spot Bond | 100.00000 | 57.43492 | 100.00000 | 57.32595 | | | 0.00 | 0 | 0.00 |
| INF001 | On 30/07/2013 | Spot Bond | 100.81810 | 82.55103 | 100.81810 | 82.29922 | | | 0.00 | 0 | 0.00 |
| INF073 | On 30/07/2013 | Spot Bond | 100.00000 | 82.36994 | 100.00000 | 82.13256 | | | 0.00 | 0 | 0.00 |
| ING100 | On 19/05/2013 | Spot Bond | 100.70818 | 84.96267 | 100.70818 | 84.77107 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 101.98370 | 18.29066 | 101.98370 | 18.24456 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 106.31357 | 18.08175 | 106.31357 | 18.03446 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 104.39662 | 17.38189 | 104.39662 | 17.33716 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 99.99991 | 9.78838 | 99.99991 | 9.76414 | | | 0.00 | 0 | 0.00 |
| ING133 | On 28/02/2013 | Spot Bond | 100.00000 | 52.91250 | 100.00000 | 99.72677 | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 100.36848 | 34.71747 | 100.36848 | 34.63121 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 100.00021 | 11.40636 | 100.00021 | 11.37811 | | | 0.00 | 0 | 0.00 |
| ING148 | On 18/03/2013 | Spot Bond | 100.00000 | 100.58466 | 100.00000 | 100.32272 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | 102.63494 | 6.50000 | 102.61690 | | | 0.00 | 0 | 0.00 |
| ING154 | On 03/04/2013 | Spot Bond | 101.36114 | 94.16827 | 101.36114 | 93.92992 | | | 0.00 | 0 | 0.00 |
| ING157 | On 12/04/2013 | Spot Bond | 101.10456 | 91.84132 | 101.10456 | 91.61457 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 100.08473 | 11.82187 | 100.08473 | 11.79258 | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | 101.44140 | 29.58047 | 101.44140 | 29.50627 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING168 | On 07/03/2013 | Spot Bond | 100.25042 | 103.39707 | 100.25042 | 103.11919 | | | 0.00 | 0 | 0.00 |
| ING169 | On 07/06/2013 | Spot Bond | 100.25042 | 98.88244 | 100.25042 | 98.35521 | | | 0.00 | 0 | 0.00 |
| ING170 | On 18/03/2013 | Spot Bond | 100.08567 | 100.32331 | 100.08567 | 100.06184 | | | 0.00 | 0 | 0.00 |
| ING171 | On 19/03/2013 | Spot Bond | 100.07206 | 100.11004 | 100.07206 | 99.84983 | | | 0.00 | 0 | 0.00 |
| ING173 | On 28/02/2013 | Spot Bond | 100.37849 | 52.58299 | 100.37849 | 99.72574 | | | 0.00 | 0 | 0.00 |
| ING174 | On 28/05/2013 | Spot Bond | 100.38408 | 82.52314 | 100.38408 | 99.45739 | | | 0.00 | 0 | 0.00 |
| ING175 | On 28/08/2013 | Spot Bond | 100.38408 | 76.33296 | 100.38408 | 65.86759 | | | 0.00 | 0 | 0.00 |
| ING176 | On 28/02/2013 | Spot Bond | 100.37919 | 52.58780 | 100.37919 | 99.72574 | | | 0.00 | 0 | 0.00 |
| ING177 | On 28/02/2015 | Spot Bond | 100.00000 | 20.97152 | 100.00000 | 16.73657 | | | 0.00 | 0 | 0.00 |
| ING178 | On 28/08/2015 | Spot Bond | 100.00000 | 13.42177 | 100.00000 | 10.71141 | | | 0.00 | 0 | 0.00 |
| ING183 | On 11/06/2013 | Spot Bond | 100.27920 | 94.56697 | 100.27920 | 94.10219 | | | 0.00 | 0 | 0.00 |
| ING185 | On 18/06/2013 | Spot Bond | 100.08647 | 90.90195 | 100.08647 | 90.44479 | | | 0.00 | 0 | 0.00 |
| ING187 | On 01/07/2013 | Spot Bond | 100.00000 | 90.92734 | 100.00000 | 90.62425 | | | 0.00 | 0 | 0.00 |
| ING188 | On 01/07/2013 | Spot Bond | 100.00000 | 88.83053 | 100.00000 | 88.47803 | | | 0.00 | 0 | 0.00 |
| ING190 | On 24/04/2013 | Spot Bond | 100.00000 | 89.22121 | 100.00000 | 89.00928 | | | 0.00 | 0 | 0.00 |
| ING192 | On 18/02/2014 | Spot Bond | 100.00000 | 52.38190 | 100.00000 | 52.24924 | | | 0.00 | 0 | 0.00 |
| ING193 | On 18/02/2014 | Spot Bond | 100.00000 | 52.38190 | 100.00000 | 52.24924 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING194 | On 11/02/2014 | Spot Bond | 100.00000 | 52.48531 | 100.00000 | 52.34092 | | | 0.00 | 0 | 0.00 |
| ING195 | On 04/02/2014 | Spot Bond | 100.00000 | 52.60855 | 100.00000 | 52.45015 | | | 0.00 | 0 | 0.00 |
| ING32 | On 30/04/2013 | Spot Bond | 100.90615 | 88.15007 | 100.90615 | 87.94204 | | | 0.00 | 0 | 0.00 |
| ING33 | On 31/10/2013 | Spot Bond | 100.92542 | 57.79969 | 100.92542 | 57.65376 | | | 0.00 | 0 | 0.00 |
| ING34 | On 31/10/2013 | Spot Bond | 100.92542 | 57.79969 | 100.92542 | 57.65376 | | | 0.00 | 0 | 0.00 |
| ING46 | On 16/10/2013 | Spot Bond | 101.29332 | 60.28569 | 101.29332 | 60.13467 | | | 0.00 | 0 | 0.00 |
| ING60U | On 28/02/2014 | Spot Bond | 100.00000 | 57.06820 | 100.00000 | 47.94055 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | 102.06095 | 31.82177 | 102.06095 | 31.74151 | | | 0.00 | 0 | 0.00 |
| INJ02 | On 30/04/2015 | Spot Bond | 101.68471 | 24.48330 | 101.68471 | 24.42107 | | | 0.00 | 0 | 0.00 |
| IPB3 | On 04/12/2013 | Spot Bond | 100.42003 | 67.86161 | 100.42003 | 67.69292 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | 101.24581 | 20.96968 | 101.24581 | 20.91718 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | 101.27443 | 12.92621 | 101.27443 | 12.89383 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | 101.29354 | 9.71553 | 101.29354 | 9.69119 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | 107.00679 | 14.06540 | 107.00679 | 14.03232 | | | 0.00 | 0 | 0.00 |
| IPL4 | On 29/03/2014 | Spot Bond | 105.51634 | 48.83939 | 105.51634 | 48.72521 | | | 0.00 | 0 | 41,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | 100.55058 | 17.44453 | 100.55058 | 17.40111 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 111.16948 | 14.37717 | 111.16948 | 14.34211 | | | 0.00 | 0 | 12,737,000.00 |
| IV012 | On 26/11/2014 | Spot Bond | 100.64446 | 27.51361 | 100.64446 | 27.44432 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| IV013 | On 22/06/2015 | Spot Bond | 100.00026 | 23.95663 | 100.00026 | 23.89731 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 106.83400 | 24.02565 | 106.83400 | 23.96922 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | 100.08056 | 10.81877 | 100.08056 | 10.79195 | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 100.38986 | 7.77302 | 100.38986 | 7.75370 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 117.02647 | 2.54974 | 117.02647 | 2.54325 | | | 0.00 | 0 | 100,000.00 |
| IV019 | On 31/03/2028 | Spot Bond | 129.51692 | 3.20162 | 129.51692 | 3.19257 | | | 0.00 | 0 | 0.00 |
| IV01E | On 29/08/2013 | Spot Bond | 100.38643 | 76.33875 | 100.38643 | 65.87012 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 99.81973 | 8.81738 | 99.81973 | 8.79557 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 101.53934 | 8.44763 | 101.53934 | 8.42642 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 101.19270 | 8.35504 | 101.19270 | 8.33413 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 100.25130 | 0.28954 | 100.25130 | 0.28883 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 99.94061 | 8.86319 | 99.94061 | 8.84125 | | | 0.00 | 0 | 0.00 |
| IV02E | On 17/10/2013 | Spot Bond | 100.95973 | 59.57169 | 100.95973 | 59.42292 | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 92.45654 | 2.35525 | 92.45654 | 2.35013 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 95.34778 | 2.28333 | 95.34778 | 2.27823 | | | 0.00 | 0 | 0.00 |
| IV03E | On 18/11/2013 | Spot Bond | 100.52241 | 55.13046 | 100.52241 | 54.99176 | | | 0.00 | 0 | 0.00 |
| IV04 | On 31/03/2013 | Spot Bond | 103.46133 | 101.80432 | 103.46133 | 101.53975 | | | 206,922,660,000.00 | 2,000,000 | 1,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IV07 | On 31/03/2013 | Spot Bond | 99.88087 | 98.19508 | 99.88087 | 97.94801 | | 3,995,234,800,000.00 | 40,000,000 | 10,000,000.00 | |
| IV08 | On 30/04/2018 | Spot Bond | 114.89453 | 16.95910 | 114.89453 | 16.91662 | | 0.00 | 0 | 0.00 | |
| IV09 | On 30/04/2018 | Spot Bond | 101.30356 | 10.21481 | 101.30356 | 10.18893 | | 0.00 | 0 | 0.00 | |
| IV19A | On 31/03/2028 | Spot Bond | 129.51692 | 3.16764 | 129.51692 | 3.15869 | | 0.00 | 0 | 0.00 | |
| IVA229 | On 19/07/2013 | Spot Bond | 100.00000 | 72.13439 | 100.00000 | 71.99211 | | 0.00 | 0 | 0.00 | |
| IVA234 | On 23/08/2013 | Spot Bond | 100.00000 | 67.46765 | 100.00000 | 67.34317 | | 0.00 | 0 | 0.00 | |
| IVA309 | On 28/02/2013 | Spot Bond | 98.96527 | 50.26003 | 98.96527 | 99.72960 | | 0.00 | 0 | 0.00 | |
| IVA310 | On 07/03/2013 | Spot Bond | 98.85919 | 98.13935 | 98.85919 | 97.87918 | | 0.00 | 0 | 0.00 | |
| IVA311 | On 14/03/2013 | Spot Bond | 98.75808 | 96.35027 | 98.75808 | 96.09974 | | 0.00 | 0 | 0.00 | |
| IVA312 | On 22/03/2013 | Spot Bond | 100.00000 | 94.31525 | 100.00000 | 94.07216 | | 0.00 | 0 | 0.00 | |
| IVA313 | On 28/03/2013 | Spot Bond | 100.00000 | 92.87532 | 100.00000 | 92.63959 | | 0.00 | 0 | 0.00 | |
| IVA314 | On 04/04/2013 | Spot Bond | 100.00000 | 91.25000 | 100.00000 | 91.02244 | | 0.00 | 0 | 0.00 | |
| IVA315 | On 11/04/2013 | Spot Bond | 100.00000 | 89.68059 | 100.00000 | 89.46078 | | 0.00 | 0 | 0.00 | |
| IVA316 | On 18/04/2013 | Spot Bond | 100.00000 | 88.16425 | 100.00000 | 87.95181 | | 0.00 | 0 | 0.00 | |
| IVA317 | On 25/04/2013 | Spot Bond | 100.00000 | 86.69834 | 100.00000 | 86.49289 | | 0.00 | 0 | 0.00 | |
| IVA318 | On 02/05/2013 | Spot Bond | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | 0.00 | 0 | 0.00 | |
| IVA319 | On 09/05/2013 | Spot Bond | 100.00000 | 83.90805 | 100.00000 | 83.71560 | | 0.00 | 0 | 0.00 | |
| IVA320 | On 13/05/2013 | Spot Bond | 100.00000 | 83.14351 | 100.00000 | 82.95455 | | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA321 | On 23/05/2013 | Spot Bond | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| IVA322 | On 30/05/2013 | Spot Bond | 100.00000 | 80.04386 | 100.00000 | 79.86871 | | | 0.00 | 0 | 0.00 |
| IVA323 | On 16/05/2013 | Spot Bond | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| IVA324 | On 17/05/2013 | Spot Bond | 100.00000 | 82.39278 | 100.00000 | 82.20721 | | | 0.00 | 0 | 0.00 |
| IVA325 | On 18/05/2013 | Spot Bond | 100.00000 | 82.20721 | 100.00000 | 82.02247 | | | 0.00 | 0 | 0.00 |
| IVA326 | On 19/05/2013 | Spot Bond | 100.00000 | 82.02247 | 100.00000 | 81.83857 | | | 0.00 | 0 | 0.00 |
| IVA327 | On 20/05/2013 | Spot Bond | 100.00000 | 81.83857 | 100.00000 | 81.65548 | | | 0.00 | 0 | 0.00 |
| IVA328 | On 21/05/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| IVA329 | On 22/05/2013 | Spot Bond | 100.00000 | 81.47321 | 100.00000 | 81.29176 | | | 0.00 | 0 | 0.00 |
| IVA330 | On 23/05/2013 | Spot Bond | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | 0.00 | 0 | 0.00 |
| IVA331 | On 24/05/2013 | Spot Bond | 100.00000 | 81.11111 | 100.00000 | 80.93126 | | | 0.00 | 0 | 0.00 |
| IVA332 | On 25/05/2013 | Spot Bond | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | | 0.00 | 0 | 0.00 |
| IVA333 | On 15/08/2013 | Spot Bond | 100.00000 | 68.48030 | 100.00000 | 68.35206 | | | 0.00 | 0 | 0.00 |
| IVA334 | On 22/08/2013 | Spot Bond | 100.00000 | 67.59259 | 100.00000 | 67.46765 | | | 0.00 | 0 | 0.00 |
| IVA335 | On 29/08/2013 | Spot Bond | 100.00000 | 66.72761 | 100.00000 | 70.64357 | | | 0.00 | 0 | 0.00 |
| IVA336 | On 05/09/2013 | Spot Bond | 100.00000 | 69.84321 | 100.00000 | 69.71070 | | | 0.00 | 0 | 0.00 |
| IVA337 | On 12/09/2013 | Spot Bond | 100.00000 | 68.92091 | 100.00000 | 68.79015 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA338 | On 19/09/2013 | Spot Bond | 100.00000 | 68.01079 | 100.00000 | 67.88176 | | | 0.00 | 0 | 0.00 |
| IVA339 | On 26/09/2013 | Spot Bond | 100.00000 | 67.11269 | 100.00000 | 66.98536 | | | 0.00 | 0 | 0.00 |
| IVA340 | On 03/10/2013 | Spot Bond | 100.00000 | 66.22645 | 100.00000 | 66.10080 | | | 0.00 | 0 | 0.00 |
| IVA341 | On 10/10/2013 | Spot Bond | 100.00000 | 65.35191 | 100.00000 | 65.22793 | | | 0.00 | 0 | 0.00 |
| IVA342 | On 17/10/2013 | Spot Bond | 100.00000 | 64.48892 | 100.00000 | 64.36657 | | | 0.00 | 0 | 0.00 |
| IVA343 | On 24/10/2013 | Spot Bond | 100.00000 | 63.63733 | 100.00000 | 63.51659 | | | 0.00 | 0 | 0.00 |
| IVA344 | On 31/10/2013 | Spot Bond | 100.00000 | 62.79698 | 100.00000 | 62.67784 | | | 0.00 | 0 | 0.00 |
| IVA345 | On 07/11/2013 | Spot Bond | 100.00000 | 61.96773 | 100.00000 | 61.85016 | | | 0.00 | 0 | 0.00 |
| IVA346 | On 14/11/2013 | Spot Bond | 100.00000 | 61.14943 | 100.00000 | 61.03342 | | | 0.00 | 0 | 0.00 |
| IVA347 | On 21/11/2013 | Spot Bond | 100.00000 | 60.34194 | 100.00000 | 60.22745 | | | 0.00 | 0 | 0.00 |
| IVA348 | On 28/11/2013 | Spot Bond | 100.00000 | 59.54510 | 100.00000 | 59.43213 | | | 0.00 | 0 | 0.00 |
| IVA349 | On 05/12/2013 | Spot Bond | 100.00000 | 58.75879 | 100.00000 | 58.64732 | | | 0.00 | 0 | 0.00 |
| IVA350 | On 12/12/2013 | Spot Bond | 100.00000 | 57.98287 | 100.00000 | 57.87286 | | | 0.00 | 0 | 0.00 |
| IVA351 | On 19/12/2013 | Spot Bond | 100.00000 | 57.21719 | 100.00000 | 57.10864 | | | 0.00 | 0 | 0.00 |
| IVC001 | On 05/07/2013 | Spot Bond | 99.74330 | 90.31227 | 99.74330 | 90.01876 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 100.81205 | 7.53763 | 100.81205 | 7.51862 | | | 0.00 | 0 | 0.00 |
| IVC004 | On 29/04/2014 | Spot Bond | 101.01716 | 39.74578 | 101.01716 | 39.64647 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 101.02507 | 20.49551 | 101.02507 | 20.44430 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVC006 | On 28/01/2016 | Spot Bond | 100.00000 | 9.27620 | 100.00000 | 9.25323 | | | | 0.00 | 0 | 0.00 |
| IVF002 | On 01/08/2013 | Spot Bond | 100.81807 | 82.55103 | 100.81807 | 82.29922 | | | | 0.00 | 0 | 0.00 |
| IVF004 | On 09/05/2013 | Spot Bond | 100.65963 | 86.05327 | 100.65963 | 85.85481 | | | | 0.00 | 0 | 0.00 |
| IVF073 | On 25/07/2013 | Spot Bond | 100.00000 | 82.82209 | 100.00000 | 82.56881 | | | | 0.00 | 0 | 0.00 |
| JDC01U | On 14/05/2013 | Spot Bond | 100.00000 | 87.64148 | 100.00000 | 87.44274 | | | | 0.00 | 0 | 0.00 |
| JDC02U | On 14/11/2013 | Spot Bond | 100.00000 | 53.02910 | 100.00000 | 52.89631 | | | | 0.00 | 0 | 0.00 |
| JDC03U | On 29/01/2014 | Spot Bond | 100.00000 | 55.15353 | 100.00000 | 55.01695 | | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 101.04078 | 15.76480 | 101.04078 | 15.72540 | | | | 0.00 | 0 | 0.00 |
| JDG02 | On 20/02/2016 | Spot Bond | 100.00000 | 8.76397 | 100.00000 | 8.74202 | | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | 28.47037 | 100.00000 | 28.39988 | | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | 8.74202 | 100.00000 | 8.72013 | | | | 0.00 | 0 | 0.00 |
| KCF01U | On 30/04/2013 | Spot Bond | 100.00000 | 90.26467 | 100.00000 | 90.05328 | | | | 0.00 | 0 | 0.00 |
| KCF02U | On 30/04/2013 | Spot Bond | 100.00000 | 89.97336 | 100.00000 | 89.76265 | | | | 0.00 | 0 | 0.00 |
| KSB005 | On 28/02/2013 | Spot Bond | 104.62962 | 55.00425 | 104.62962 | 112.23328 | | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 102.42188 | 2.41964 | 102.42188 | 2.41412 | | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 101.21431 | 10.21861 | 101.21431 | 10.19274 | | | | 0.00 | 0 | 0.00 |
| KSP004 | On 01/04/2013 | Spot Bond | 100.00000 | 98.43048 | 100.00000 | 98.18317 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| KW01 | On 31/10/2027 | Spot Bond | 153.49881 | 12.82990 | 153.49881 | 12.78959 | | | 0.00 | 0 | 0.00 |
| LBK01 | On 25/10/2013 | Spot Bond | 101.46222 | 58.81018 | 101.46222 | 58.66265 | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 100.47188 | 22.15936 | 100.47188 | 22.10426 | | 502,359,400,000.00 | 5,000,000 | 5,000,000.00 | |
| LGL02 | On 13/08/2017 | Spot Bond | 103.08494 | 9.97412 | 103.08494 | 9.95124 | | | 0.00 | 0 | 4,567,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 101.72477 | 1.51645 | 101.72477 | 1.51303 | | | 0.00 | 0 | 0.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 100.30391 | 10.33296 | 100.30391 | 10.30730 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 100.60223 | 21.84699 | 100.60223 | 21.79814 | | | 0.00 | 0 | 9,800,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 100.33330 | 4.21860 | 100.33330 | 4.20812 | | | 0.00 | 0 | 0.00 |
| MAQ015 | On 23/08/2013 | Spot Bond | 100.00000 | 67.46765 | 100.00000 | 67.34317 | | | 0.00 | 0 | 0.00 |
| MAQ01U | On 24/04/2013 | Spot Bond | 100.00000 | 86.90476 | 100.00000 | 86.69834 | | | 0.00 | 0 | 0.00 |
| MAQ020 | On 02/08/2013 | Spot Bond | 100.80210 | 82.30011 | 100.80210 | 82.04986 | | | 0.00 | 0 | 0.00 |
| MAQ024 | On 11/03/2013 | Spot Bond | 98.89515 | 97.10586 | 98.89515 | 96.85104 | | | 0.00 | 0 | 0.00 |
| MAQ025 | On 11/10/2013 | Spot Bond | 101.14527 | 60.43206 | 101.14527 | 60.28087 | | | 0.00 | 0 | 0.00 |
| MAQ027 | On 07/03/2013 | Spot Bond | 98.95948 | 98.13749 | 98.95948 | 97.87707 | | | 0.00 | 0 | 0.00 |
| MAQ028 | On 12/04/2013 | Spot Bond | 98.43044 | 89.60901 | 98.43044 | 89.39300 | | | 0.00 | 0 | 0.00 |
| MAQ029 | On 23/04/2013 | Spot Bond | 100.00000 | 87.11217 | 100.00000 | 86.90476 | | | 0.00 | 0 | 0.00 |
| MAQ02U | On 22/04/2013 | Spot Bond | 100.00000 | 87.32057 | 100.00000 | 87.11217 | | | 0.00 | 0 | 0.00 |
| MAQ030 | On 11/07/2013 | Spot Bond | 100.00000 | 73.29317 | 100.00000 | 73.14629 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|----------------|-------|------------------|---------------|
| MAQ031 | On 13/05/2013 | Spot Bond | 100.00000 | 83.14351 | 100.00000 | 82.95455 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MAQ03U | On 04/04/2013 | Spot Bond | 100.00000 | 91.25000 | 100.00000 | 91.02244 | 0.00 | 0 | 400,000,000.00 | 0 | 0.00 | |
| MBC19 | On 08/05/2013 | Spot Bond | 100.00000 | 84.10138 | 100.00000 | 83.90805 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBC20 | On 20/06/2013 | Spot Bond | 100.00000 | 76.51992 | 100.00000 | 76.35983 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBF018 | On 15/04/2013 | Spot Bond | 101.29323 | 91.66394 | 101.29323 | 91.43891 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBF019 | On 15/04/2014 | Spot Bond | 101.31233 | 41.20968 | 101.31233 | 41.10644 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBF024 | On 26/05/2013 | Spot Bond | 100.54173 | 83.05790 | 100.54173 | 82.87374 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBF025 | On 26/05/2014 | Spot Bond | 100.58073 | 36.85600 | 100.58073 | 36.76323 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBF027 | On 07/10/2014 | Spot Bond | 101.30733 | 29.01444 | 101.30733 | 28.94176 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBF028 | On 16/04/2015 | Spot Bond | 101.17095 | 20.54721 | 101.17095 | 20.49580 | 0.00 | 0 | 133,350,000.00 | 0 | 0.00 | |
| MBF029 | On 01/10/2015 | Spot Bond | 99.84625 | 16.52718 | 99.84625 | 16.48585 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBF030 | On 01/10/2017 | Spot Bond | 99.84060 | 9.03717 | 99.84060 | 9.01457 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBF031 | On 06/12/2013 | Spot Bond | 100.25866 | 62.97706 | 100.25866 | 62.81899 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBP013 | On 29/01/2014 | Spot Bond | 101.08567 | 58.54556 | 101.08567 | 58.39917 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBP18U | On 28/01/2014 | Spot Bond | 100.00000 | 58.96618 | 100.00000 | 58.82016 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBP20U | On 17/02/2014 | Spot Bond | 100.00000 | 56.05545 | 100.00000 | 55.91510 | 0.00 | 0 | 0.00 | 0 | 0.00 | |
| MBP21U | On 11/04/2014 | Spot Bond | 100.00000 | 41.96416 | 100.00000 | 41.86024 | 0.00 | 0 | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | 25.63592 | 100.00000 | 25.57244 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | 27.49955 | 100.00000 | 27.43069 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | 6.50715 | 100.00000 | 6.49104 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | 15.88659 | 100.00000 | 15.84725 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 109.95029 | 11.79966 | 109.95029 | 11.77130 | | | 0.00 | 0 | 64,000.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 100.21678 | 32.12389 | 100.21678 | 32.04419 | | | 0.00 | 0 | 0.00 |
| MCB4M | On 13/12/2013 | Spot Bond | 100.18427 | 61.92110 | 100.18427 | 61.76752 | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 100.20050 | 25.32048 | 100.20050 | 25.25767 | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | 101.34831 | 33.94534 | 101.34831 | 33.86897 | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | 101.35889 | 33.99727 | 101.35889 | 33.92076 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 101.41174 | 13.95912 | 101.41174 | 13.92770 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 103.44664 | 8.17567 | 103.44664 | 8.15687 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 103.61067 | 7.83816 | 103.61067 | 7.82011 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 101.86568 | 16.46268 | 101.86568 | 16.42548 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 104.35890 | 10.81328 | 104.35890 | 10.78822 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 104.67108 | 10.89542 | 104.67108 | 10.87011 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | 106.18586 | 30.18911 | 106.18586 | 30.11855 | | | 0.00 | 0 | 48,600,000.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | 100.06286 | 16.86218 | 100.06286 | 16.82040 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| MFS1A2 | On 20/12/2018 | Spot Bond | 100.06556 | 8.23457 | 100.06556 | 8.21417 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 110.15502 | 11.39705 | 110.15502 | 11.36629 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 107.16233 | 22.15500 | 107.16233 | 22.10255 | | 4,179,330,870,000.00 | 39,000,000 | 44,800,000.00 | |
| MIIL01 | On 31/05/2015 | Spot Bond | 100.44922 | 19.11731 | 100.44922 | 22.18158 | | | 0.00 | 0 | 0.00 |
| MIIL02 | On 31/05/2017 | Spot Bond | 104.78971 | 12.87050 | 104.78971 | 12.84075 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2013 | Spot Bond | 100.42970 | 82.36324 | 100.42970 | 99.44516 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 104.79935 | 12.52442 | 104.79935 | 12.49547 | | | 0.00 | 0 | 6,339,000.00 |
| MTN02 | On 13/07/2014 | Spot Bond | 110.61908 | 37.40593 | 110.61908 | 37.31506 | | | 0.00 | 0 | 751,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 110.59153 | 20.79920 | 110.59153 | 20.74867 | | | 0.00 | 0 | 9,700,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | 115.34633 | 11.55999 | 115.34633 | 11.53094 | | | 0.00 | 0 | 2,811,000.00 |
| MTN05 | On 28/10/2013 | Spot Bond | 102.81634 | 63.39754 | 102.81634 | 63.25321 | | | 0.00 | 0 | 0.00 |
| MTNC12 | On 20/03/2013 | Spot Bond | 98.77372 | 94.86563 | 98.77372 | 94.62271 | | | 0.00 | 0 | 0.00 |
| MTNC13 | On 09/04/2013 | Spot Bond | 98.48888 | 90.25816 | 98.48888 | 90.03888 | | | 0.00 | 0 | 0.00 |
| MTNC14 | On 26/04/2013 | Spot Bond | 100.00000 | 86.49289 | 100.00000 | 86.28842 | | | 0.00 | 0 | 0.00 |
| N4A111 | On 14/08/2020 | Spot Bond | 100.00000 | 6.04960 | 100.00000 | 6.03445 | | | 0.00 | 0 | 0.00 |
| N4A202 | On 14/08/2020 | Spot Bond | 100.00000 | 0.16027 | 100.00000 | 0.15987 | | | 0.00 | 0 | 0.00 |
| N4A205 | On 14/08/2020 | Spot Bond | 100.00000 | 6.33398 | 100.00000 | 6.31812 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| N4A208 | On 14/08/2020 | Spot Bond | 100.00000 | 6.41153 | 100.00000 | 6.39548 | | | 0.00 | 0 | 0.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | 5.88869 | 100.89771 | 5.87382 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | 5.96810 | 100.61875 | 5.95307 | | | 0.00 | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | 100.62967 | 6.07636 | 100.62967 | 6.06106 | | | 0.00 | 0 | 0.00 |
| N4A308 | On 14/08/2020 | Spot Bond | 100.63509 | 6.12740 | 100.63509 | 6.11197 | | | 0.00 | 0 | 0.00 |
| N4A311 | On 14/08/2020 | Spot Bond | 100.64159 | 6.18864 | 100.64159 | 6.17304 | | | 0.00 | 0 | 0.00 |
| N4A402 | On 14/08/2020 | Spot Bond | 100.65787 | 6.34170 | 100.65787 | 6.32573 | | | 0.00 | 0 | 0.00 |
| N4A405 | On 14/08/2020 | Spot Bond | 100.66881 | 6.44371 | 100.66881 | 6.42748 | | | 0.00 | 0 | 0.00 |
| N4A408 | On 14/08/2020 | Spot Bond | 100.68074 | 6.55591 | 100.68074 | 6.53939 | | | 0.00 | 0 | 0.00 |
| N4A411 | On 14/08/2020 | Spot Bond | 100.69157 | 6.65787 | 100.69157 | 6.64110 | | | 0.00 | 0 | 0.00 |
| N4A502 | On 14/08/2020 | Spot Bond | 100.69687 | 6.70886 | 100.69687 | 6.69196 | | | 0.00 | 0 | 0.00 |
| N4B508 | On 14/08/2020 | Spot Bond | 100.76218 | 7.32017 | 100.76218 | 7.30172 | | | 0.00 | 0 | 0.00 |
| N4C508 | On 14/08/2020 | Spot Bond | 100.83813 | 8.03243 | 100.83813 | 8.01217 | | | 0.00 | 0 | 0.00 |
| N4D68U | On 14/08/2020 | Spot Bond | 100.00000 | 0.16027 | 100.00000 | 0.15987 | | | 0.00 | 0 | 0.00 |
| N4E68U | On 14/08/2020 | Spot Bond | 100.00000 | 0.16027 | 100.00000 | 0.15987 | | | 0.00 | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | 103.67668 | 10.08539 | 103.67668 | 10.06214 | | | 0.00 | 0 | 0.00 |
| NBK10B | On 21/04/2014 | Spot Bond | 101.36748 | 40.02416 | 101.36748 | 39.92383 | | | 0.00 | 0 | 0.00 |
| NBK11B | On 27/10/2014 | Spot Bond | 100.92433 | 27.55107 | 100.92433 | 27.48228 | | | 0.00 | 0 | 600,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|----------------|
| NBK12B | On 20/02/2015 | Spot Bond | 100.76441 | 26.04721 | 100.76441 | 25.98155 | | | | 0.00 | 0 | 0.00 |
| NBK13B | On 21/02/2017 | Spot Bond | 100.97362 | 9.69277 | 100.97362 | 9.66829 | | | | 0.00 | 0 | 1,500,000.00 |
| NBK14B | On 27/08/2015 | Spot Bond | 100.60434 | 18.60338 | 100.60434 | 18.55654 | | | | 0.00 | 0 | 0.00 |
| NBK15B | On 27/08/2017 | Spot Bond | 100.47967 | 8.49917 | 100.47967 | 8.47779 | | | | 0.00 | 0 | 125,000,000.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 112.76469 | 23.43772 | 112.76469 | 23.37989 | | | | 0.00 | 0 | 8,409,000.00 |
| NBK2B | On 15/09/2015 | Spot Bond | 100.61353 | 18.25054 | 100.61353 | 18.20510 | | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 122.79495 | 14.79417 | 122.79495 | 14.75510 | | | | 0.00 | 0 | 4,204,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 32.99078 | 3.59640 | 32.99078 | 3.59359 | | | | 0.00 | 0 | 0.00 |
| NBK5B | On 19/04/2013 | Spot Bond | 101.43082 | 90.68074 | 101.43082 | 90.46003 | | | 4,097,805,128,000.00 | 40,400,000 | 10,100,000.00 | |
| NBK6A | On 19/04/2015 | Spot Bond | 108.29303 | 26.55513 | 108.29303 | 26.49207 | | | | 0.00 | 0 | 9,400,000.00 |
| NBK6B | On 19/04/2015 | Spot Bond | 101.23516 | 20.99169 | 101.23516 | 20.93914 | | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 101.30698 | 8.03832 | 101.30698 | 8.01818 | | | | 0.00 | 0 | 0.00 |
| NBK8A | On 24/03/2014 | Spot Bond | 104.56520 | 49.06678 | 104.56520 | 48.95290 | | | | 0.00 | 0 | 0.00 |
| NBK8B | On 24/03/2014 | Spot Bond | 100.00004 | 43.48345 | 100.00004 | 43.37577 | | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 109.74955 | 18.76422 | 109.74955 | 18.71892 | | | | 0.00 | 0 | 5,551,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 100.00006 | 13.60427 | 100.00006 | 13.57057 | | | | 0.00 | 0 | 0.00 |
| NBK11 | On 31/03/2013 | Spot Bond | 119.17407 | 111.75361 | 119.17407 | 111.41381 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN19 | On 07/03/2013 | Spot Bond | 100.33399 | 105.10261 | 100.33399 | 104.81990 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | 100.00000 | 35.45619 | 100.00000 | 35.38893 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On 17/09/2014 | Spot Bond | 100.00000 | 44.78486 | 100.00000 | 44.69988 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | 100.00000 | 33.81222 | 100.00000 | 33.74807 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | 100.00000 | 32.06128 | 100.00000 | 32.00046 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | 100.55018 | 26.62253 | 100.55018 | 26.55554 | | | 0.00 | 0 | 0.00 |
| NCLN49 | On 12/03/2013 | Spot Bond | 100.22266 | 103.28188 | 100.22266 | 103.00805 | | | 0.00 | 0 | 0.00 |
| NCLN50 | On 25/03/2013 | Spot Bond | 99.94761 | 99.90572 | 99.94761 | 99.65033 | | | 0.00 | 0 | 0.00 |
| NCLN51 | On 26/03/2013 | Spot Bond | 99.94811 | 99.58496 | 99.94811 | 99.33103 | | | 0.00 | 0 | 0.00 |
| NCLN52 | On 26/03/2013 | Spot Bond | 99.94811 | 99.58496 | 99.94811 | 99.33103 | | | 0.00 | 0 | 0.00 |
| NCLN53 | On 26/03/2013 | Spot Bond | 99.94811 | 99.58496 | 99.94811 | 99.33103 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 99.86407 | 23.01835 | 99.86407 | 22.96141 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 101.50309 | 21.86523 | 101.50309 | 21.81035 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 101.36582 | 21.43355 | 101.36582 | 21.37982 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | 100.40506 | 24.14138 | 100.40506 | 24.08138 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 80.20911 | 19.75777 | 80.20911 | 19.72592 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 100.38119 | 18.06163 | 100.38119 | 18.01674 | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | 100.00000 | 14.60625 | 100.00000 | 14.57854 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN64 | On 25/01/2016 | Spot Bond | 101.10639 | 15.76980 | 101.10639 | 15.73037 | | | 0.00 | 0 | 0.00 |
| NCLN65 | On 25/01/2016 | Spot Bond | 101.21257 | 16.38511 | 101.21257 | 16.34408 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 101.03995 | 15.67745 | 101.03995 | 15.63827 | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | 101.41775 | 13.68364 | 101.41775 | 13.64932 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 76.11506 | 15.97166 | 76.11506 | 15.94691 | | | 0.00 | 0 | 0.00 |
| NCLN70 | On 30/08/2013 | Spot Bond | 100.41337 | 76.46473 | 100.41337 | 65.97422 | | | 0.00 | 0 | 0.00 |
| NCLN71 | On 17/03/2014 | Spot Bond | 100.10537 | 44.40960 | 100.10537 | 44.29952 | | | 0.00 | 0 | 0.00 |
| NCLN72 | On 17/03/2014 | Spot Bond | 100.10374 | 44.32962 | 100.10374 | 44.21974 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 99.82783 | 21.72778 | 99.82783 | 21.67406 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 100.74066 | 9.25460 | 100.74066 | 9.23127 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 100.07228 | 9.56028 | 100.07228 | 9.53660 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 100.06803 | 17.05108 | 100.06803 | 17.00883 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 101.43571 | 9.16107 | 101.43571 | 9.13810 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 110.75661 | 23.77294 | 110.75661 | 23.71512 | | | 0.00 | 0 | 0.00 |
| NED6 | On 20/09/2013 | Spot Bond | 105.36061 | 70.27468 | 105.36061 | 70.11057 | | | 0.00 | 0 | 0.00 |
| NED8 | On 08/02/2014 | Spot Bond | 106.42411 | 49.68880 | 106.42411 | 49.57181 | | | 0.00 | 0 | 3,320,000.00 |
| NED9 | On 06/07/2017 | Spot Bond | 101.17472 | 8.64308 | 101.17472 | 8.62145 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| NEDH1A | On 20/11/2018 | Spot Bond | | | 119.90407 | 16.67480 | 119.90407 | 16.63158 | | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | | | 108.97397 | 9.57784 | 108.97397 | 9.55195 | | | | 0.00 | 0 | 0.00 |
| NET45 | On 13/03/2013 | Spot Bond | | | 98.87170 | 96.59833 | 98.87170 | 96.34622 | | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | | | 100.47393 | 18.12602 | 100.47393 | 18.08094 | | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | | | 156.96491 | 5.64713 | 156.96491 | 5.62871 | | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | | | 115.40836 | 8.95585 | 115.40836 | 8.93333 | | | | 0.00 | 0 | 0.00 |
| NPL01 | On 14/03/2013 | Spot Bond | | | 98.83767 | 96.34744 | 98.83767 | 96.09672 | | | | 0.00 | 0 | 0.00 |
| NPL02 | On 13/06/2013 | Spot Bond | | | 97.39714 | 78.11380 | 97.39714 | 77.95132 | | | | 0.00 | 0 | 0.00 |
| NPL03 | On 12/12/2013 | Spot Bond | | | 100.19307 | 62.07274 | 100.19307 | 61.91877 | | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | | | 114.59979 | 9.32366 | 114.59979 | 9.29731 | | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | | | 100.55569 | 11.54875 | 100.55569 | 11.51969 | | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On 22/05/2014 | Spot Bond | | | 100.53494 | 37.23714 | 100.53494 | 37.14345 | | | | 0.00 | 0 | 0.00 |
| NQ1A14 | On 22/05/2013 | Spot Bond | | | 100.49411 | 83.68722 | 100.49411 | 83.50009 | | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | | | 100.52625 | 18.74551 | 100.52625 | 18.69835 | | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | | | 116.99821 | 9.30276 | 116.99821 | 9.27598 | | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On 22/05/2014 | Spot Bond | | | 100.56446 | 37.45830 | 100.56446 | 37.36403 | | | | 0.00 | 0 | 0.00 |
| NQ1B13 | On 22/05/2013 | Spot Bond | | | 100.52540 | 83.82889 | 100.52540 | 83.64139 | | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | | | 100.54276 | 18.90727 | 100.54276 | 18.85970 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NQ1C10 | On 22/05/2020 | Spot Bond | 114.44931 | 9.69141 | 114.44931 | 9.66405 | | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On 22/05/2014 | Spot Bond | 100.59918 | 37.72590 | 100.59918 | 37.63093 | | | | 0.00 | 0 | 0.00 |
| NQ1C13 | On 22/05/2013 | Spot Bond | 100.56709 | 84.02222 | 100.56709 | 83.83423 | | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 100.57314 | 19.21480 | 100.57314 | 19.16644 | | | | 0.00 | 0 | 0.00 |
| NQF1A9 | On 22/05/2013 | Spot Bond | 100.57316 | 84.04976 | 100.57316 | 83.86170 | | | | 0.00 | 0 | 0.00 |
| NQF1B9 | On 22/05/2013 | Spot Bond | 100.58790 | 84.21025 | 100.58790 | 84.02179 | | | | 0.00 | 0 | 0.00 |
| NQF1C9 | On 22/05/2013 | Spot Bond | 100.65124 | 84.40381 | 100.65124 | 84.21483 | | | | 0.00 | 0 | 0.00 |
| NQF1D4 | On 22/05/2013 | Spot Bond | 100.70756 | 84.65945 | 100.70756 | 84.46983 | | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 100.72887 | 8.54813 | 100.72887 | 8.52659 | | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 100.67612 | 12.86210 | 100.67612 | 12.82971 | | | | 0.00 | 0 | 0.00 |
| NRA013 | On 31/10/2013 | Spot Bond | 134.34526 | 69.30601 | 134.34526 | 69.10367 | | | | 0.00 | 0 | 30,000,000.00 |
| NRA014 | On 30/04/2014 | Spot Bond | 108.59837 | 46.34148 | 108.59837 | 46.23057 | | | | 0.00 | 0 | 24,200,000.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 125.30314 | 12.76963 | 125.30314 | 12.73555 | | | | 0.00 | 0 | 7,500,000.00 |
| NRA01U | On 31/03/2013 | Spot Bond | 100.00000 | 97.93245 | 100.00000 | 97.68577 | | | | 0.00 | 0 | 0.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 134.80590 | 12.79157 | 134.80590 | 12.75521 | | | | 0.00 | 0 | 4,723,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 171.14853 | 5.01958 | 171.14853 | 5.00212 | | | | 0.00 | 0 | 84,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 135.14144 | 11.70079 | 135.14144 | 11.66765 | | | | 0.00 | 0 | 7,100,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NTC09 | On 18/04/2013 | Spot Bond | 101.23304 | 90.86216 | 101.23304 | 90.64084 | | | 0.00 | 0 | 0.00 |
| NTC10 | On 18/04/2014 | Spot Bond | 101.21485 | 40.77158 | 101.21485 | 40.66951 | | | 0.00 | 0 | 0.00 |
| NTC11 | On 18/04/2014 | Spot Bond | 101.18197 | 40.64965 | 101.18197 | 40.54793 | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 101.47481 | 11.88186 | 101.47481 | 11.85171 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 100.95122 | 27.63539 | 100.95122 | 27.56559 | | | 0.00 | 0 | 0.00 |
| NTC14 | On 26/07/2013 | Spot Bond | 100.91565 | 83.99282 | 100.91565 | 83.73482 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | 101.05067 | 20.37153 | 101.05067 | 20.32062 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | 15.56029 | 100.00000 | 15.52175 | | | 0.00 | 0 | 0.00 |
| OCT1A4 | On 18/10/2015 | Spot Bond | 100.00000 | 15.61088 | 100.00000 | 15.57222 | | | 0.00 | 0 | 0.00 |
| OCT1B1 | On 18/10/2015 | Spot Bond | 100.00000 | 15.64124 | 100.00000 | 15.60251 | | | 0.00 | 0 | 0.00 |
| OCT1C1 | On 18/10/2015 | Spot Bond | 100.00000 | 16.36981 | 100.00000 | 16.32927 | | | 0.00 | 0 | 0.00 |
| OCT1D1 | On 18/10/2015 | Spot Bond | 100.00000 | 17.17934 | 100.00000 | 17.13680 | | | 0.00 | 0 | 0.00 |
| OCT1E1 | On 18/10/2015 | Spot Bond | 100.00000 | 22.23890 | 100.00000 | 22.18382 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 108.19161 | 20.27015 | 108.19161 | 20.22205 | | | 0.00 | 0 | 36,452,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | 5.89737 | 100.00000 | 5.88260 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 104.37000 | 16.27892 | 104.37000 | 16.24707 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | 23.77821 | 100.00000 | 23.71933 | | | 0.00 | 0 | 0.00 |
| PCF03U | On 02/03/2016 | Spot Bond | 100.00000 | 6.83796 | 100.00000 | 6.82102 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| PMM02 | On 13/06/2013 | Spot Bond | 100.19068 | 96.22002 | 100.19068 | 95.72317 | | | | 0.00 | 0 | 0.00 |
| PMM05 | On 27/02/2013 | Spot Bond | 100.38733 | 52.72541 | 100.38733 | 52.72539 | | | | 0.00 | 0 | 0.00 |
| PMM06 | On 25/01/2014 | Spot Bond | 100.00000 | 53.33486 | 100.00000 | 53.23367 | | | | 0.00 | 0 | 0.00 |
| PMM07 | On 13/06/2013 | Spot Bond | 100.00000 | 77.65957 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| PNP05 | On 21/08/2013 | Spot Bond | 100.00000 | 71.65241 | 100.00000 | 71.51972 | | | | 0.00 | 0 | 0.00 |
| PNP08 | On 23/05/2013 | Spot Bond | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | | 0.00 | 0 | 0.00 |
| PR2A1F | On 15/06/2014 | Spot Bond | 100.10564 | 44.57381 | 100.10564 | 44.46333 | | | | 0.00 | 0 | 0.00 |
| PR2A1G | On 15/06/2014 | Spot Bond | 100.09773 | 39.38195 | 100.09773 | 39.28098 | | | | 0.00 | 0 | 0.00 |
| PR2A4D | On 15/06/2013 | Spot Bond | 100.09376 | 94.89700 | 100.09376 | 94.41242 | | | | 0.00 | 0 | 0.00 |
| PR2A9D | On 15/06/2013 | Spot Bond | 100.09863 | 95.03510 | 100.09863 | 94.54978 | | | | 0.00 | 0 | 0.00 |
| PR2A9E | On 15/09/2013 | Spot Bond | 100.10500 | 64.92405 | 100.10500 | 64.71667 | | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | 100.10840 | 44.71046 | 100.10840 | 44.59964 | | | | 0.00 | 0 | 0.00 |
| PR2B1G | On 15/06/2014 | Spot Bond | 100.10173 | 39.38063 | 100.10173 | 39.27966 | | | | 0.00 | 0 | 0.00 |
| PR2B4D | On 15/06/2013 | Spot Bond | 100.10673 | 95.26526 | 100.10673 | 94.77873 | | | | 0.00 | 0 | 0.00 |
| PR2B5E | On 15/09/2013 | Spot Bond | 100.10663 | 64.97176 | 100.10663 | 64.76422 | | | | 0.00 | 0 | 0.00 |
| PR2C1F | On 15/06/2014 | Spot Bond | 100.11457 | 45.01590 | 100.11457 | 44.90431 | | | | 0.00 | 0 | 0.00 |
| PR2C1G | On 15/06/2014 | Spot Bond | 100.10653 | 39.37905 | 100.10653 | 39.27809 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| PR2C4D | On 15/06/2013 | Spot Bond | 100.12130 | 95.67954 | 100.12130 | 95.19083 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On 15/06/2014 | Spot Bond | 100.12138 | 45.35346 | 100.12138 | 45.24103 | | | 0.00 | 0 | 0.00 |
| PR2D1G | On 15/06/2014 | Spot Bond | 100.11212 | 39.37722 | 100.11212 | 39.27625 | | | 0.00 | 0 | 0.00 |
| PR2D4D | On 15/06/2013 | Spot Bond | 100.13423 | 96.04777 | 100.13423 | 95.55713 | | | 0.00 | 0 | 0.00 |
| PRM1A4 | On 15/02/2014 | Spot Bond | 100.68448 | 55.92594 | 100.68448 | 55.78504 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | 116.98567 | 38.97502 | 116.98567 | 38.87488 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 91.25497 | 31.38640 | 91.25497 | 31.32129 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 40.60007 | 0.87805 | 40.60007 | 0.87716 | | | 0.00 | 0 | 0.00 |
| R155 | On 31/08/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | 5.24000 | 125.60168 | 5.27500 | 125.49146 | | 128,227,605,824,080.00 | 470,917,142 | 8,370,818,948.00 | |
| R158 | On 15/09/2015 | Spot Bond | 124.15418 | 24.57751 | 124.15418 | 24.51130 | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | 86.87026 | 15.98600 | 86.87026 | 15.95417 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 130.95502 | 18.88460 | 130.95502 | 18.83154 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | 82.70497 | 8.61826 | 82.70497 | 8.60180 | | | 0.00 | 0 | 0.00 |
| R179 | On 01/08/2013 | Spot Bond | 107.05466 | 72.32986 | 107.05466 | 72.18402 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 7.20000 | 130.54624 | 7.23000 | 130.21139 | | 47,406,919,456,800.00 | 584,294,369 | 0,374,837,734.00 | |
| R187P | On 21/12/2026 | Spot Bond | 38.29047 | 0.79195 | 38.29047 | 0.79118 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 36.16829 | 0.72715 | 36.16829 | 0.72648 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------|------------------|------------------|
| R189 | On 31/03/2013 | Spot Bond | 217.57672 | 189.53029 | 217.54266 | 188.57023 | | | 0.00 | 0 | 590,469,678.00 |
| R197 | On 07/12/2023 | Spot Bond | 0.99000 | 286.05101 | 0.98500 | 286.14274 | | 128,665,944,000.00 | | 129,965,600 | 247,524,100.00 |
| R201 | On 21/12/2014 | Spot Bond | 5.14000 | 107.81113 | 5.17500 | 107.73377 | | 1,259,347,730,040.00 | | 245,009,286 | 951,754,640.00 |
| R202 | On 07/12/2033 | Spot Bond | 1.78000 | 213.34635 | 1.78000 | 213.31789 | | 795,390,508,000.00 | | 446,848,600 | 1,076,408,800.00 |
| R2023 | On 28/02/2023 | Spot Bond | 6.65000 | 107.94206 | 6.69000 | 107.61976 | | 37,362,196,177,250.00 | | 618,375,365 | 2,585,959,521.00 |
| R203 | On 15/09/2017 | Spot Bond | 5.66500 | 114.00341 | 5.72500 | 113.73419 | | 19,390,030,130,130.00 | | 422,776,722 | 6,655,816,506.00 |
| R204 | On 21/12/2018 | Spot Bond | 5.96000 | 111.39851 | 6.01000 | 111.12376 | | 17,650,346,043,720.00 | | 961,467,457 | 4,714,045,979.00 |
| R2048 | On 28/02/2048 | Spot Bond | 108.88836 | 8.03575 | 108.88836 | 8.01648 | | 327,135,493,286,235.00 | | 004,320,143 | 4,032,000,000.00 |
| R205 | On 31/03/2014 | Spot Bond | 100.00000 | 42.24889 | 100.00000 | 42.14427 | | 0.00 | | 0 | 0.00 |
| R206 | On 15/01/2014 | Spot Bond | 5.13500 | 102.90918 | 5.17000 | 102.86446 | | 2,960,327,500,000.00 | | 576,500,000 | 1,730,425,000.00 |
| R207 | On 15/01/2020 | Spot Bond | 6.23000 | 106.50735 | 6.26000 | 106.31794 | | 10,452,438,327,030.00 | | 677,758,961 | 6,676,758,416.00 |
| R208 | On 31/03/2021 | Spot Bond | 6.34000 | 105.35536 | 6.38000 | 105.08361 | | 30,879,287,811,520.00 | | 870,550,128 | 8,956,112,800.00 |
| R209 | On 31/03/2036 | Spot Bond | 8.09500 | 83.44120 | 8.10500 | 83.33486 | | 7,972,129,257,285.00 | | 984,821,403 | 9,168,054,495.00 |
| R210 | On 31/03/2028 | Spot Bond | 1.48500 | 164.36249 | 1.48500 | 164.34186 | | 1,202,850,000.00 | | 810,000 | 84,616,600.00 |
| R211 | On 31/01/2017 | Spot Bond | 0.28000 | 114.44158 | -0.28000 | 114.43188 | | (4,144,000,000.00) | | 14,800,000 | 1,083,375,000.00 |
| R212 | On 31/01/2022 | Spot Bond | 0.86000 | 132.93470 | 0.86000 | 132.92027 | | 152,803,080,000.00 | | 177,678,000 | 2,100,632,400.00 |
| R213 | On 28/02/2031 | Spot Bond | 7.79000 | 92.42140 | 7.80000 | 92.31131 | | 23,289,019,857,370.00 | | 989,604,603 | 6,013,599,169.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| R214 | On 28/02/2041 | Spot Bond | 84.68795 | 7.67524 | 84.68795 | 7.66028 | | 197,217,405,024,314.00 | 328,754,032 | 5,766,024,950.00 | |
| R223C | On 15/03/2013 | Spot Bond | 98.99493 | 96.09075 | 98.99493 | 95.84098 | | 0.00 | 0 | 0.00 | |
| R224C | On 15/09/2013 | Spot Bond | 96.64575 | 65.25343 | 96.64575 | 65.11146 | | 0.00 | 0 | 0.00 | |
| R225C | On 15/03/2014 | Spot Bond | 94.28171 | 44.73350 | 94.28171 | 44.63815 | | 0.00 | 0 | 0.00 | |
| R226C | On 15/09/2014 | Spot Bond | 91.87036 | 31.18283 | 91.87036 | 31.11778 | | 0.00 | 0 | 0.00 | |
| R227C | On 15/03/2015 | Spot Bond | 88.83566 | 22.29916 | 88.83566 | 22.25392 | | 0.00 | 0 | 0.00 | |
| R228C | On 15/09/2015 | Spot Bond | 86.87026 | 15.98600 | 86.87026 | 15.95417 | | 0.00 | 0 | 0.00 | |
| R229C | On 15/03/2016 | Spot Bond | 84.86749 | 11.63034 | 84.86749 | 11.60763 | | 0.00 | 0 | 0.00 | |
| R230C | On 15/09/2016 | Spot Bond | 82.70497 | 8.61826 | 82.70497 | 8.60180 | | 0.00 | 0 | 0.00 | |
| R323C | On 21/06/2013 | Spot Bond | 97.62766 | 76.79049 | 97.62766 | 76.63309 | | 0.00 | 0 | 0.00 | |
| R324C | On 21/12/2013 | Spot Bond | 95.17874 | 53.20864 | 95.17874 | 53.09496 | | 0.00 | 0 | 0.00 | |
| R325C | On 21/06/2014 | Spot Bond | 92.80992 | 36.82123 | 92.80992 | 36.74419 | | 0.00 | 0 | 0.00 | |
| R326C | On 21/12/2014 | Spot Bond | 90.60553 | 25.84794 | 90.60553 | 25.79493 | | 0.00 | 0 | 0.00 | |
| R327C | On 21/06/2015 | Spot Bond | 87.76872 | 18.61394 | 87.76872 | 18.57677 | | 0.00 | 0 | 0.00 | |
| R328C | On 21/12/2015 | Spot Bond | 85.82547 | 13.43894 | 85.82547 | 13.41260 | | 0.00 | 0 | 0.00 | |
| R329C | On 21/06/2016 | Spot Bond | 83.71772 | 9.87590 | 83.71772 | 9.85694 | | 0.00 | 0 | 0.00 | |
| R330C | On 21/12/2016 | Spot Bond | 81.42381 | 7.40608 | 81.42381 | 7.39220 | | 0.00 | 0 | 0.00 | |
| R331C | On 21/06/2017 | Spot Bond | 77.48625 | 5.94309 | 77.48625 | 5.93240 | | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|---------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R332C | On 21/12/2017 | Spot Bond | 75.13464 | 4.64902 | 75.13464 | 4.64088 | | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 72.16183 | 3.79276 | 72.16183 | 3.78635 | | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 70.13136 | 3.04055 | 70.13136 | 3.03553 | | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 68.17127 | 2.46788 | 68.17127 | 2.46391 | | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 66.23386 | 2.03158 | 66.23386 | 2.02839 | | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 63.06100 | 1.81856 | 63.06100 | 1.81583 | | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 61.24492 | 1.54063 | 61.24492 | 1.53837 | | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 59.05342 | 1.35672 | 59.05342 | 1.35479 | | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 57.39997 | 1.17255 | 57.39997 | 1.17092 | | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 55.80907 | 1.02256 | 55.80907 | 1.02118 | | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 54.27807 | 0.89941 | 54.27807 | 0.89822 | | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 52.85822 | 0.79401 | 52.85822 | 0.79298 | | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 51.49553 | 0.70586 | 51.49553 | 0.70497 | | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 44.45722 | 1.06678 | 44.45722 | 1.06560 | | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 43.11572 | 0.99392 | 43.11572 | 0.99285 | | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 41.83089 | 0.93159 | 41.83089 | 0.93062 | | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 40.60007 | 0.87805 | 40.60007 | 0.87716 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R349C | On 21/06/2026 | Spot Bond | 39.42073 | 0.83189 | 39.42073 | 0.83106 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 38.29047 | 0.79195 | 38.29047 | 0.79118 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 37.20704 | 0.75729 | 37.20704 | 0.75658 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 36.16829 | 0.72715 | 36.16829 | 0.72648 | | | 0.00 | 0 | 0.00 |
| RCSB01 | On 16/03/2014 | Spot Bond | 100.16140 | 47.28557 | 100.16140 | 47.16831 | | | 0.00 | 0 | 0.00 |
| RCSB02 | On 15/07/2013 | Spot Bond | 101.36584 | 87.29476 | 101.36584 | 87.01618 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 101.68455 | 15.01769 | 101.68455 | 14.97994 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 100.60342 | 20.17424 | 100.60342 | 20.12345 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 2.45594 | 100.00000 | 2.44985 | | | 0.00 | 0 | 0.00 |
| RCSC08 | On 08/03/2013 | Spot Bond | 100.25681 | 104.33239 | 100.25681 | 104.05272 | | | 0.00 | 0 | 0.00 |
| RCSC09 | On 06/06/2013 | Spot Bond | 100.32689 | 99.94511 | 100.32689 | 99.40896 | | | 0.00 | 0 | 0.00 |
| RCSC10 | On 06/06/2013 | Spot Bond | 100.32010 | 99.94532 | 100.32010 | 99.40921 | | | 0.00 | 0 | 0.00 |
| RCSC11 | On 06/09/2013 | Spot Bond | 100.32441 | 66.86828 | 100.32441 | 66.65428 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 101.54349 | 21.67606 | 101.54349 | 21.62165 | | | 0.00 | 0 | 0.00 |
| RDFC04 | On 06/09/2013 | Spot Bond | 100.00000 | 87.26250 | 100.00000 | 87.12721 | | | 0.00 | 0 | 0.00 |
| RDFC06 | On 07/03/2013 | Spot Bond | 100.26310 | 98.11342 | 100.26310 | 97.84971 | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | 101.21857 | 28.61193 | 101.21857 | 28.54030 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 100.60466 | 19.28630 | 100.60466 | 19.23775 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RES14 | On 04/10/2013 | Spot Bond | 101.28378 | 61.56063 | 101.28378 | 61.40644 | | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 100.77784 | 8.36489 | 100.77784 | 8.34380 | | | | 0.00 | 0 | 0.00 |
| RES17 | On 09/04/2013 | Spot Bond | 100.00000 | 90.12346 | 100.00000 | 89.90148 | | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | 100.00000 | 8.60671 | 100.00000 | 8.58516 | | | | 0.00 | 0 | 0.00 |
| RES19 | On 15/05/2013 | Spot Bond | 100.00000 | 82.76644 | 100.00000 | 82.57919 | | | | 0.00 | 0 | 0.00 |
| RESB01 | On 03/06/2014 | Spot Bond | 100.38116 | 44.37819 | 100.38116 | 45.89539 | | | | 0.00 | 0 | 0.00 |
| RMBI06 | On 24/07/2038 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| RP001 | On 28/02/2013 | Spot Bond | 100.60804 | 54.42205 | 100.60804 | 108.87490 | | | | 0.00 | 0 | 0.00 |
| RP002 | On 28/02/2013 | Spot Bond | 100.65009 | 54.73458 | 100.65009 | 109.52298 | | | | 0.00 | 0 | 0.00 |
| RP004 | On 25/11/2014 | Spot Bond | 102.09902 | 28.67659 | 102.09902 | 28.60344 | | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | 99.79665 | 14.66501 | 99.79665 | 14.62876 | | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 101.65073 | 12.30202 | 101.65073 | 12.27076 | | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 101.46985 | 15.78467 | 101.46985 | 15.74462 | | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 101.46985 | 15.78467 | 101.46985 | 15.74462 | | | | 0.00 | 0 | 0.00 |
| RP009 | On 16/07/2013 | Spot Bond | 101.38750 | 87.07573 | 101.38750 | 86.79869 | | | | 0.00 | 0 | 0.00 |
| RP010 | On 23/08/2013 | Spot Bond | 100.62446 | 77.81728 | 100.62446 | 77.59516 | | | | 0.00 | 0 | 0.00 |
| RP011 | On 12/09/2013 | Spot Bond | 100.24328 | 66.00454 | 100.24328 | 65.79345 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RP012 | On 10/10/2013 | Spot Bond | 101.50905 | 61.41856 | 101.50905 | 61.26441 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 99.91990 | 15.54984 | 99.91990 | 15.51136 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 99.90988 | 13.56005 | 99.90988 | 13.52650 | | | 0.00 | 0 | 0.00 |
| RP015 | On 10/06/2013 | Spot Bond | 100.25061 | 94.28705 | 100.25061 | 93.79989 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 100.36848 | 10.39674 | 100.36848 | 10.37091 | | | 0.00 | 0 | 0.00 |
| RP017 | On 21/01/2014 | Spot Bond | 100.00000 | 56.25842 | 100.00000 | 56.11911 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.95000 | 100.55615 | 12.95000 | 100.52130 | | | 0.00 | 0 | 0.00 |
| RPG01 | On 28/02/2014 | Spot Bond | 100.51732 | 54.82835 | 100.51732 | 47.19678 | | | 0.00 | 0 | 0.00 |
| RPG01U | On 25/02/2014 | Spot Bond | 100.00000 | 51.58656 | 100.00000 | 51.45739 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | 100.62598 | 27.35128 | 100.62598 | 27.28241 | | | 0.00 | 0 | 0.00 |
| RPI01 | On 22/07/2016 | Spot Bond | 5.25000 | 100.53108 | 5.25000 | 100.51670 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | 0.92234 | 100.00000 | 0.73604 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | 4.00260 | 100.00000 | 3.99269 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | 9.21464 | 100.00000 | 9.19157 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 101.48404 | 19.11484 | 101.48404 | 19.07154 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | 115.23085 | 12.03009 | 115.23085 | 12.00005 | | | 0.00 | 0 | 4,986,000.00 |
| SBC2 | On 28/04/2016 | Spot Bond | 104.86804 | 10.35689 | 104.86804 | 10.33656 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | 114.56238 | 15.08360 | 114.56238 | 15.04590 | | | 0.00 | 0 | 29,700,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBK13 | On 24/11/2016 | Spot Bond | 100.56539 | 10.59742 | 100.56539 | 10.57076 | | | 0.00 | 0 | 100,000.00 |
| SBK14 | On 01/12/2017 | Spot Bond | 107.95466 | 12.55209 | 107.95466 | 12.52236 | | | 0.00 | 0 | 15,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | 101.20234 | 7.69543 | 101.20234 | 7.67617 | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | 100.11990 | 8.70463 | 100.11990 | 8.68304 | | | 0.00 | 0 | 0.00 |
| SBK17 | On 31/07/2024 | Spot Bond | 101.08312 | 7.73602 | 101.08312 | 7.71646 | | | 0.00 | 0 | 412,500.00 |
| SBK18 | On 24/10/2020 | Spot Bond | 101.24095 | 8.10580 | 101.24095 | 8.08551 | | | 0.00 | 0 | 300,000.00 |
| SBK19 | On 24/10/2019 | Spot Bond | 101.21627 | 8.08246 | 101.21627 | 8.06223 | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | 107.37565 | 24.59926 | 107.37565 | 24.54092 | | | 0.00 | 0 | 14,626,000.00 |
| SBK8 | On 10/04/2013 | Spot Bond | 102.36256 | 97.04187 | 102.36256 | 96.79841 | | | 0.00 | 0 | 2,700,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | 105.03639 | 12.31906 | 105.03639 | 12.29053 | | | 0.00 | 0 | 6,581,000.00 |
| SBK11 | On 09/04/2014 | Spot Bond | 132.16219 | 46.24870 | 132.16219 | 46.11606 | | | 0.00 | 0 | 100,000.00 |
| SBN18 | On 14/09/2013 | Spot Bond | 162.56493 | 54.97129 | 162.56493 | 54.79092 | | | 0.00 | 0 | 0.00 |
| SBN20 | On 31/03/2013 | Spot Bond | 155.18315 | 91.01436 | 155.18315 | 90.67375 | | | 0.00 | 0 | 0.00 |
| SBN27 | On 15/09/2015 | Spot Bond | 120.12124 | 25.42681 | 120.12124 | 25.36082 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | 120.50039 | 25.34559 | 120.50039 | 25.27963 | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | 120.69056 | 25.30504 | 120.69056 | 25.23911 | | | 0.00 | 0 | 0.00 |
| SBN32 | On 19/03/2013 | Spot Bond | 143.06048 | 96.81984 | 143.06048 | 96.46795 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBN33 | On 15/09/2017 | Spot Bond | 106.46393 | 13.37337 | 106.46393 | 13.34188 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 120.29708 | 25.38908 | 120.29708 | 25.32310 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 120.39190 | 25.36878 | 120.39190 | 25.30281 | | | 0.00 | 0 | 0.00 |
| SBN36 | On 31/03/2013 | Spot Bond | 215.59863 | 89.80560 | 215.59863 | 89.35945 | | | 0.00 | 0 | 0.00 |
| SBN42 | On 31/03/2013 | Spot Bond | 100.00000 | 97.93245 | 100.00000 | 97.68577 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 100.10760 | 9.40836 | 100.10760 | 9.38504 | | | 0.00 | 0 | 0.00 |
| SBN49 | On 02/06/2014 | Spot Bond | 99.06612 | 45.26845 | 99.06612 | 45.15729 | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 100.00010 | 32.52935 | 100.00010 | 32.44879 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 99.81852 | 11.74419 | 99.81852 | 11.71515 | | | 0.00 | 0 | 0.00 |
| SBN52 | On 03/07/2013 | Spot Bond | 99.79990 | 91.09180 | 99.79990 | 90.79367 | | | 0.00 | 0 | 0.00 |
| SBR003 | On 05/11/2013 | Spot Bond | 100.00000 | 57.27650 | 100.00000 | 57.13307 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 109.84578 | 13.59680 | 109.84578 | 13.56394 | | | 0.00 | 0 | 0.00 |
| SBS14 | On 07/02/2014 | Spot Bond | 100.78863 | 56.87908 | 100.78863 | 56.73565 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 100.87410 | 12.28539 | 100.87410 | 12.25474 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 99.99987 | 8.49406 | 99.99987 | 8.47303 | | | 0.00 | 0 | 0.00 |
| SBS17 | On 23/06/2018 | Spot Bond | 100.00000 | 1.34221 | 100.00000 | 1.33922 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 99.99997 | 9.13155 | 99.99997 | 9.10893 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 113.08735 | 10.66931 | 113.08735 | 10.64307 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| SBS20 | On 15/05/2026 | Spot Bond | 109.22356 | 11.84854 | 109.22356 | 11.82004 | | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 100.77436 | 7.46880 | 100.77436 | 7.44998 | | | | 0.00 | 0 | 0.00 |
| SBS22 | On 23/05/2015 | Spot Bond | 100.47821 | 25.95716 | 100.47821 | 25.89188 | | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 100.50480 | 8.62126 | 100.50480 | 8.59958 | | | 2,412,115,200,000.00 | 24,000,000 | 24,100,000.00 | |
| SBS24 | On 23/05/2019 | Spot Bond | 100.51996 | 7.30120 | 100.51996 | 7.28283 | | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 106.95022 | 10.84823 | 106.95022 | 10.82259 | | | | 0.00 | 0 | 3,458,000.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 102.76906 | 9.92061 | 102.76906 | 9.89790 | | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 104.14309 | 10.56849 | 104.14309 | 10.54405 | | | | 0.00 | 0 | 133,000.00 |
| SBS7 | On 26/03/2013 | Spot Bond | 103.79928 | 103.36246 | 103.79928 | 103.08948 | | | 352,917,552,000.00 | 3,400,000 | 1,700,000.00 | |
| SBS9 | On 07/07/2016 | Spot Bond | 120.54819 | 14.66412 | 120.54819 | 14.62595 | | | | 0.00 | 0 | 1,309,000.00 |
| SBSI10 | On 03/07/2013 | Spot Bond | 120.15971 | 86.38140 | 120.15971 | 86.17309 | | | | 0.00 | 0 | 0.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 272.67152 | 2.98585 | 272.67152 | 2.97178 | | | | 0.00 | 0 | 33,700,000.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 123.12082 | 4.46015 | 123.12082 | 4.44835 | | | | 0.00 | 0 | 2,000,000.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 114.44000 | 10.92275 | 114.44000 | 10.89225 | | | | 0.00 | 0 | 0.00 |
| SF1AU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SF1BU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SF1CU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| SF1DU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF1EU | On 11/02/2043 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2A1U | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | 4.23748 | 100.00000 | 100.00000 | 4.22699 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 82.63494 | 0.23403 | 82.63494 | 82.63494 | 0.23352 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 120.42805 | 4.75340 | 120.42805 | 120.42805 | 4.74063 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | 102.63494 | 6.50000 | 6.50000 | 102.61690 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 100.12305 | 12.84284 | 100.12305 | 100.12305 | 12.81100 | | | 0.00 | 0 | 0.00 |
| SHS02 | On 29/06/2013 | Spot Bond | 99.88484 | 88.86228 | 99.88484 | 99.88484 | 88.43955 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 99.87542 | 22.52445 | 99.87542 | 99.87542 | 22.46873 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 100.24421 | 11.02534 | 100.24421 | 100.24421 | 10.99798 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 103.11523 | 12.24810 | 103.11523 | 103.11523 | 12.22015 | | | 0.00 | 0 | 20,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 100.24161 | 1.73338 | 100.24161 | 100.24161 | 1.72908 | | 559,849,391,850.00 | 5,585,000 | 26,311,900.00 | |
| SLI1 | On 15/08/2013 | Spot Bond | 105.71322 | 70.47766 | 105.71322 | 105.71322 | 70.34061 | | | 0.00 | 0 | 8,469,500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| SLI2 | On 15/08/2016 | Spot Bond | 112.32955 | 13.02838 | 112.32955 | 12.99633 | | | | 0.00 | 0 | 8,400,000.00 |
| SMF1 | On 27/06/2013 | Spot Bond | 101.56711 | 82.14033 | 101.56711 | 81.96898 | | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 105.65786 | 13.47798 | 105.65786 | 13.44644 | | | | 0.00 | 0 | 18,600,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 100.80059 | 37.36857 | 100.80059 | 37.27432 | | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 100.58343 | 11.71612 | 100.58343 | 11.68663 | | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 100.81342 | 19.01098 | 100.81342 | 18.96303 | | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 100.58796 | 8.71105 | 100.58796 | 8.68913 | | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 107.52630 | 15.55693 | 107.52630 | 15.52020 | | | 215,052,600,000.00 | | 2,000,000 | 1,000,000.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 101.25454 | 20.64024 | 101.25454 | 20.58856 | | | 1,518,818,100,000.00 | | 15,000,000 | 15,000,000.00 |
| SSA03 | On 22/04/2013 | Spot Bond | 100.00000 | 87.32057 | 100.00000 | 87.11217 | | | | 0.00 | 0 | 0.00 |
| SSCP01 | On 01/03/2013 | Spot Bond | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | | 0.00 | 0 | 0.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 100.41357 | 9.65226 | 100.41357 | 9.62827 | | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 99.94314 | 10.98166 | 99.94314 | 10.95447 | | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 101.14726 | 9.71087 | 101.14726 | 9.68659 | | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 94.17275 | 10.05321 | 94.17275 | 10.03191 | | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 93.82087 | 10.08389 | 93.82087 | 10.06259 | | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 104.67610 | 29.76551 | 104.67610 | 29.69675 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN007 | On 15/01/2020 | Spot Bond | 101.56575 | 8.21442 | 101.56575 | 8.19581 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 100.11486 | 10.88358 | 100.11486 | 10.85661 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 107.35953 | 13.25951 | 107.35953 | 13.22807 | | | 0.00 | 0 | 0.00 |
| SSN010 | On 15/09/2015 | Spot Bond | 121.64737 | 25.10296 | 121.64737 | 25.03715 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 105.50721 | 2.08194 | 105.50721 | 2.07690 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 100.00000 | 10.66242 | 100.00000 | 10.64291 | | | 0.00 | 0 | 0.00 |
| SYN882 | On 27/02/2013 | Spot Bond | 100.00000 | 50.00001 | 100.00000 | 50.00000 | | | 0.00 | 0 | 0.00 |
| SYN911 | On 19/07/2013 | Spot Bond | 100.00000 | 72.13439 | 100.00000 | 71.99211 | | | 0.00 | 0 | 0.00 |
| SYN913 | On 19/07/2013 | Spot Bond | 100.00000 | 72.13439 | 100.00000 | 71.99211 | | | 0.00 | 0 | 0.00 |
| SYN923 | On 21/08/2013 | Spot Bond | 100.00000 | 67.71800 | 100.00000 | 67.59259 | | | 0.00 | 0 | 0.00 |
| SYN924 | On 22/08/2013 | Spot Bond | 100.00000 | 67.59259 | 100.00000 | 67.46765 | | | 0.00 | 0 | 0.00 |
| SYN925 | On 23/08/2013 | Spot Bond | 100.00000 | 67.46765 | 100.00000 | 67.34317 | | | 0.00 | 0 | 0.00 |
| SYN928 | On 19/07/2013 | Spot Bond | 100.00000 | 72.13439 | 100.00000 | 71.99211 | | | 0.00 | 0 | 0.00 |
| SYN929 | On 19/07/2013 | Spot Bond | 100.00000 | 72.13439 | 100.00000 | 71.99211 | | | 0.00 | 0 | 0.00 |
| SYN963 | On 25/02/2013 | Spot Bond | 99.09929 | 50.22623 | 99.09929 | 50.22622 | | | 0.00 | 0 | 0.00 |
| SYN964 | On 26/02/2013 | Spot Bond | 99.07862 | 50.23143 | 99.07862 | 50.23142 | | | 0.00 | 0 | 0.00 |
| SYN965 | On 01/03/2013 | Spot Bond | 99.03521 | 99.72940 | 99.03521 | 99.46027 | | | 0.00 | 0 | 0.00 |
| SYN967 | On 18/03/2013 | Spot Bond | 98.78368 | 95.35477 | 98.78368 | 95.10932 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| SYN969 | On 16/04/2013 | Spot Bond | 100.00000 | 88.59223 | 100.00000 | 88.37772 | | | | 0.00 | 0 | 0.00 |
| SYN970 | On 19/04/2013 | Spot Bond | 100.00000 | 87.95181 | 100.00000 | 87.74038 | | | | 0.00 | 0 | 0.00 |
| SYN972 | On 26/04/2013 | Spot Bond | 100.00000 | 86.49289 | 100.00000 | 86.28842 | | | | 0.00 | 0 | 0.00 |
| SYN973 | On 03/05/2013 | Spot Bond | 100.00000 | 85.08159 | 100.00000 | 84.88372 | | | | 0.00 | 0 | 0.00 |
| SYN974 | On 13/05/2013 | Spot Bond | 100.00000 | 83.14351 | 100.00000 | 82.95455 | | | | 0.00 | 0 | 0.00 |
| SYN975 | On 14/05/2013 | Spot Bond | 100.00000 | 82.95455 | 100.00000 | 82.76644 | | | | 0.00 | 0 | 0.00 |
| SYN976 | On 16/05/2013 | Spot Bond | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | | | 0.00 | 0 | 0.00 |
| SYN977 | On 16/05/2013 | Spot Bond | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | | | 0.00 | 0 | 0.00 |
| SYN978 | On 20/05/2013 | Spot Bond | 100.00000 | 81.83857 | 100.00000 | 81.65548 | | | | 0.00 | 0 | 0.00 |
| SYN979 | On 20/03/2013 | Spot Bond | 100.00000 | 94.80519 | 100.00000 | 94.55959 | | | | 0.00 | 0 | 0.00 |
| SYN980 | On 22/05/2013 | Spot Bond | 100.00000 | 81.47321 | 100.00000 | 81.29176 | | | | 0.00 | 0 | 0.00 |
| SYN981 | On 23/05/2013 | Spot Bond | 100.00000 | 81.29176 | 100.00000 | 81.11111 | | | | 0.00 | 0 | 0.00 |
| SYN982 | On 22/05/2013 | Spot Bond | 100.00000 | 81.47321 | 100.00000 | 81.29176 | | | 42,200,000,000,000.00 | 422,000,000 | 172,000,000.00 | |
| SYN983 | On 27/05/2013 | Spot Bond | 100.00000 | 80.57395 | 100.00000 | 80.39648 | | | | 0.00 | 0 | 0.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 119.55998 | 23.36237 | 119.55998 | 23.30230 | | | | 0.00 | 0 | 0.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 111.67266 | 11.64651 | 111.67266 | 11.61815 | | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | 41.04732 | 100.00000 | 40.95547 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | 27.78136 | 100.00000 | 27.71255 | | | 0.00 | 0 | 0.00 |
| TF106U | On 06/05/2013 | Spot Bond | 100.00000 | 84.49074 | 100.00000 | 84.29561 | | | 0.00 | 0 | 0.00 |
| TF107U | On 06/05/2013 | Spot Bond | 100.00000 | 84.49074 | 100.00000 | 84.29561 | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 14.22570 | 100.00000 | 14.19007 | | | 0.00 | 0 | 0.00 |
| TFS06 | On 20/03/2014 | Spot Bond | 104.23307 | 49.28837 | 104.23307 | 49.17428 | | | 0.00 | 0 | 0.00 |
| TFS103 | On 14/03/2013 | Spot Bond | 98.86706 | 96.34639 | 98.86706 | 96.09561 | | | 0.00 | 0 | 0.00 |
| TFS106 | On 29/04/2013 | Spot Bond | 100.00000 | 85.88235 | 100.00000 | 85.68075 | | | 0.00 | 0 | 0.00 |
| TFS77 | On 12/04/2013 | Spot Bond | 101.16928 | 91.95569 | 101.16928 | 91.72852 | | | 0.00 | 0 | 0.00 |
| TFS78 | On 18/04/2013 | Spot Bond | 101.07247 | 90.61965 | 101.07247 | 90.39923 | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 100.91059 | 19.78003 | 100.91059 | 19.73065 | | | 0.00 | 0 | 750,000.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 110.02135 | 13.14036 | 110.02135 | 13.10858 | | | 0.00 | 0 | 0.00 |
| TFS90 | On 05/03/2013 | Spot Bond | 100.30600 | 98.64457 | 100.30600 | 104.09856 | | | 0.00 | 0 | 0.00 |
| TFS93 | On 17/02/2014 | Spot Bond | 100.55190 | 55.36047 | 100.55190 | 55.22116 | | | 0.00 | 0 | 0.00 |
| TFS97 | On 14/11/2013 | Spot Bond | 100.62855 | 55.74062 | 100.62855 | 55.60025 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 101.17076 | 7.04424 | 101.17076 | 7.02662 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 101.20716 | 7.26094 | 101.20716 | 7.24276 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/10/2038 | Spot Bond | 103.42947 | 8.32000 | 103.42947 | 8.30087 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 100.80622 | 9.22147 | 100.80622 | 9.19846 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TH10A5 | On 18/07/2017 | Spot Bond | 100.83814 | 9.48577 | 100.83814 | 9.46210 | | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 100.90574 | 2.77703 | 100.90574 | 2.77077 | | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 100.17362 | 6.98633 | 100.17362 | 6.96900 | | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 100.18041 | 7.26219 | 100.18041 | 7.24418 | | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 100.00000 | 2.85146 | 100.00000 | 2.84508 | | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 101.28535 | 7.72637 | 101.28535 | 7.70702 | | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 100.89554 | 9.96117 | 100.89554 | 9.93630 | | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 101.45249 | 8.72000 | 101.45249 | 8.69812 | | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 101.00134 | 10.83687 | 101.00134 | 10.80979 | | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 102.14068 | 12.79313 | 102.14068 | 12.76084 | | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 101.44362 | 14.49235 | 101.44362 | 14.45599 | | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 101.20953 | 12.72625 | 101.20953 | 12.69439 | | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | 6.39329 | 101.06155 | 6.37731 | | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 101.14347 | 6.88162 | 101.14347 | 6.86441 | | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 105.45079 | 6.94281 | 105.45079 | 6.92478 | | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 101.30716 | 7.85614 | 101.30716 | 7.83646 | | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 101.37985 | 8.28834 | 101.37985 | 8.26757 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| THE8D1 | On 18/04/2036 | Spot Bond | 102.14790 | 12.83574 | 102.14790 | 12.80334 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 101.15653 | 12.43605 | 101.15653 | 12.40493 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 101.18212 | 15.72921 | 101.18212 | 15.68985 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 101.20040 | 12.67622 | 101.20040 | 12.64450 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 101.18212 | 7.04352 | 101.18212 | 7.02590 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 101.20040 | 7.15187 | 101.20040 | 7.13398 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 101.20953 | 7.20604 | 101.20953 | 7.18800 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 101.17116 | 12.51613 | 101.17116 | 12.48480 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 101.20040 | 12.67622 | 101.20040 | 12.64450 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 101.30089 | 13.22604 | 101.30089 | 13.19291 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 101.30089 | 7.74717 | 101.30089 | 7.72777 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 101.30089 | 13.22604 | 101.30089 | 13.19291 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 101.44699 | 14.02435 | 101.44699 | 13.98917 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 101.48350 | 8.82681 | 101.48350 | 8.80466 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 101.43786 | 13.97451 | 101.43786 | 13.93945 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 102.16719 | 17.94128 | 102.16719 | 17.89600 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 102.21271 | 13.11050 | 102.21271 | 13.07740 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 102.19450 | 18.08923 | 102.19450 | 18.04356 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|----------------|
| TL13 | On 31/12/2013 | Spot Bond | 99.87885 | 62.87275 | 99.87885 | 62.71722 | | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 111.48563 | 27.48439 | 111.48563 | 27.41757 | | | | 0.00 | 0 | 5,033,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 102.36770 | 6.61473 | 102.36770 | 6.60196 | | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 111.51511 | 12.16710 | 111.51511 | 12.13735 | | | | 0.00 | 0 | 994,382,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 120.69176 | 13.41808 | 120.69176 | 13.38312 | | | 16,535,219,731,271.90 | 137,003,717 | 307,033,452.00 | |
| TN23 | On 06/11/2023 | Spot Bond | 122.92168 | 11.88399 | 122.92168 | 11.85258 | | | 471,404,642.80 | 3,835 | 110,739,981.00 | |
| TN25 | On 19/08/2025 | Spot Bond | 112.54971 | 8.63152 | 112.54971 | 8.61025 | | | 16,882,456,500,000.00 | 150,000,000 | 231,700,000.00 | |
| TN27 | On 14/11/2027 | Spot Bond | 105.64973 | 10.79957 | 105.64973 | 10.77428 | | | | 0.00 | 0 | 10,151,000.00 |
| TORQ1 | On 15/04/2022 | Spot Bond | 100.66243 | 6.53852 | 100.66243 | 6.52205 | | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 100.67816 | 6.69139 | 100.67816 | 6.67453 | | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 100.69808 | 6.88496 | 100.69808 | 6.86762 | | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 100.70018 | 6.90533 | 100.70018 | 6.88793 | | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 100.79857 | 7.86188 | 100.79857 | 7.84205 | | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 101.00182 | 13.33542 | 101.00182 | 13.30174 | | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 101.21676 | 20.99808 | 101.21676 | 20.94552 | | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 101.26720 | 9.46033 | 101.26720 | 9.43663 | | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 101.29746 | 8.24870 | 101.29746 | 8.22803 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | 100.00000 | 10.00000 | 99.97036 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | 100.00000 | 9.75000 | 99.97111 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | 10.00000 | 100.00000 | 9.97145 | | | 0.00 | 0 | 0.00 |
| TSP125 | On 23/08/2013 | Spot Bond | 100.00000 | 67.46765 | 100.00000 | 67.34317 | | | 0.00 | 0 | 0.00 |
| TSP129 | On 07/03/2013 | Spot Bond | 98.80121 | 98.14042 | 98.80121 | 97.88039 | | | 0.00 | 0 | 0.00 |
| TSP131 | On 03/05/2013 | Spot Bond | 97.87620 | 85.35201 | 97.87620 | 85.15711 | | | 0.00 | 0 | 0.00 |
| TSP134 | On 27/06/2013 | Spot Bond | 99.82860 | 75.44502 | 99.82860 | 75.28966 | | | 0.00 | 0 | 0.00 |
| TSP136 | On 30/05/2013 | Spot Bond | 97.76060 | 80.40318 | 97.76060 | 80.23040 | | | 0.00 | 0 | 0.00 |
| TSP137 | On 08/08/2013 | Spot Bond | 100.00000 | 69.39163 | 100.00000 | 69.25996 | | | 0.00 | 0 | 0.00 |
| TSP138 | On 06/02/2014 | Spot Bond | 100.00000 | 52.13319 | 100.00000 | 52.03428 | | | 0.00 | 0 | 0.00 |
| TWC001 | On 08/05/2013 | Spot Bond | 100.00000 | 84.10138 | 100.00000 | 83.90805 | | | 0.00 | 0 | 0.00 |
| TWC002 | On 14/05/2013 | Spot Bond | 100.00000 | 82.95455 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| TWC003 | On 16/05/2013 | Spot Bond | 100.00000 | 82.57919 | 100.00000 | 82.39278 | | | 0.00 | 0 | 0.00 |
| TWC004 | On 21/05/2013 | Spot Bond | 100.00000 | 81.65548 | 100.00000 | 81.47321 | | | 0.00 | 0 | 0.00 |
| TWCJ01 | On 14/05/2013 | Spot Bond | 100.00000 | 82.95455 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| TWCM01 | On 14/05/2013 | Spot Bond | 100.00000 | 82.95455 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 120.75743 | 14.18409 | 120.75743 | 14.14711 | | | 0.00 | 0 | 0.00 |
| UTR041 | On 19/04/2014 | Spot Bond | 101.23503 | 40.82502 | 101.23503 | 40.72281 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| UTR042 | On 19/04/2016 | Spot Bond | 101.32511 | 13.44630 | 101.32511 | 13.41261 | | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 101.70719 | 22.80869 | 101.70719 | 22.75135 | | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 110.55481 | 15.61615 | 110.55481 | 15.57823 | | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On 07/11/2013 | Spot Bond | 100.00000 | 57.58154 | 100.00000 | 57.43735 | | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On 07/11/2013 | Spot Bond | 100.00000 | 57.81302 | 100.00000 | 57.66825 | | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On 07/11/2013 | Spot Bond | 100.00000 | 57.89017 | 100.00000 | 57.74521 | | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 100.80302 | 19.69189 | 100.80302 | 19.64223 | | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 100.83292 | 12.19363 | 100.83292 | 12.16287 | | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 100.83423 | 9.06779 | 100.83423 | 9.04492 | | | | 0.00 | 0 | 0.00 |
| VOD002 | On 28/02/2013 | Spot Bond | 100.00000 | 52.83750 | 100.00000 | 99.72677 | | | | 0.00 | 0 | 0.00 |
| VOD006 | On 28/02/2013 | Spot Bond | 100.36906 | 52.49363 | 100.36906 | 99.72577 | | | | 0.00 | 0 | 0.00 |
| VOD007 | On 28/05/2013 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| VOYT01 | On 09/09/2015 | Spot Bond | 128.75000 | 12.33842 | 128.75000 | 12.31048 | | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 121.77342 | 17.07700 | 121.77342 | 17.03220 | | | | 0.00 | 0 | 94,509,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 243.55465 | 4.44468 | 243.55465 | 4.42480 | | | 921,610,795,600.00 | 3,784,000 | 63,784,000.00 | |
| WSP1 | On 28/05/2015 | Spot Bond | 107.94222 | 23.57370 | 107.94222 | 23.51757 | | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 110.97172 | 12.31508 | 110.97172 | 12.28509 | | | | 0.00 | 0 | 80,500,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| WSP3 | On 28/05/2019 | Spot Bond | 113.15781 | 10.32936 | 113.15781 | 10.30381 | | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 112.59168 | 10.17267 | 112.59168 | 10.14761 | | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 113.82178 | 9.99645 | 113.82178 | 9.97160 | | | | 0.00 | 0 | 0.00 |
| Z006 | On 31/08/2013 | Spot Bond | 96.69614 | 67.19088 | 96.69614 | 67.26231 | | | | 0.00 | 0 | 0.00 |
| Z009 | On 30/11/2013 | Spot Bond | 95.45272 | 55.57531 | 95.45272 | 55.45629 | | | | 0.00 | 0 | 0.00 |
| Z014 | On 30/06/2015 | Spot Bond | 87.68655 | 18.28180 | 87.68655 | 18.24512 | | | | 0.00 | 0 | 0.00 |
| Z018 | On 31/03/2014 | Spot Bond | 93.89641 | 43.37090 | 93.89641 | 43.27927 | | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | 92.71091 | 36.11529 | 92.71091 | 36.03937 | | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 86.49267 | 15.02112 | 86.49267 | 14.99149 | | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 90.84932 | 26.93503 | 90.84932 | 26.87936 | | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 87.67412 | 18.24881 | 87.67412 | 18.21219 | | | | 0.00 | 0 | 75,000,000.00 |
| Z083 | On 30/09/2019 | Spot Bond | 67.16812 | 2.20977 | 67.16812 | 2.20623 | | | | 0.00 | 0 | 0.00 |
| ZA001 | On 01/09/2016 | Spot Bond | 100.00000 | 8.79697 | 100.00000 | 8.78028 | | | | 0.00 | 0 | 0.00 |
| ZA002 | On 16/08/2024 | Spot Bond | 100.00000 | 0.03542 | 100.00000 | 0.03536 | | | | 0.00 | 0 | 0.00 |
| ZA003 | On 01/09/2016 | Spot Bond | 100.00000 | 8.79697 | 100.00000 | 8.78028 | | | | 0.00 | 0 | 0.00 |
| ZA007 | On 31/03/2015 | Spot Bond | 100.00000 | 23.57073 | 100.00000 | 23.52601 | | | | 0.00 | 0 | 0.00 |
| ZA008 | On 19/03/2015 | Spot Bond | 100.00000 | 24.11404 | 100.00000 | 24.06829 | | | | 0.00 | 0 | 0.00 |
| ZA009 | On 22/04/2015 | Spot Bond | 100.00000 | 22.60626 | 100.00000 | 22.56338 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA010 | On 22/04/2015 | Spot Bond | 100.00000 | 22.60626 | 100.00000 | 22.56338 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA011 | On 20/05/2015 | Spot Bond | 100.00000 | 21.43562 | 100.00000 | 21.39495 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA012 | On 20/05/2015 | Spot Bond | 100.00000 | 21.43562 | 100.00000 | 21.39495 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA013 | On 18/06/2015 | Spot Bond | 100.00000 | 20.28704 | 100.00000 | 20.24855 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA014 | On 18/06/2015 | Spot Bond | 100.00000 | 20.28704 | 100.00000 | 20.24855 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA015 | On 20/07/2015 | Spot Bond | 100.00000 | 19.09092 | 100.00000 | 19.05471 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA016 | On 20/07/2015 | Spot Bond | 100.00000 | 19.09092 | 100.00000 | 19.05471 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA017 | On 20/08/2015 | Spot Bond | 100.00000 | 17.99948 | 100.00000 | 17.96533 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA018 | On 20/08/2015 | Spot Bond | 100.00000 | 17.99948 | 100.00000 | 17.96533 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA019 | On 21/09/2015 | Spot Bond | 100.00000 | 16.93824 | 100.00000 | 16.90611 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA020 | On 21/09/2015 | Spot Bond | 100.00000 | 16.93824 | 100.00000 | 16.90611 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 16.03064 | 100.00000 | 16.00023 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA022 | On 18/11/2015 | Spot Bond | 100.00000 | 15.17167 | 100.00000 | 15.14289 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA023 | On 20/04/2016 | Spot Bond | 100.00000 | 11.34614 | 100.00000 | 11.32462 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA024 | On 20/05/2016 | Spot Bond | 100.00000 | 10.71781 | 100.00000 | 10.69748 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA025 | On 21/06/2016 | Spot Bond | 100.00000 | 10.08589 | 100.00000 | 10.06676 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| ZA026 | On 21/06/2016 | Spot Bond | 100.00000 | 10.08589 | 100.00000 | 10.06676 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------------|---------------------|---------------------------|
| ZA027 | On 20/07/2016 | Spot Bond | 100.00000 | 9.54546 | 100.00000 | 9.52735 | | | 0.00 | 0 | 0.00 |
| ZA028 | On 19/08/2016 | Spot Bond | 100.00000 | 9.01685 | 100.00000 | 8.99974 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 8.48522 | 100.00000 | 8.46912 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | ,034,365,339,230,820.00 | ,289,068,491 | 101 984 508 069.00 |

Grand Total: **14,365,617,908,220.00 189,155,435 01 986 548 591.00**