



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/09/2013

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-----------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | |
| \$ / R | On 23/09/2013 | Any day expiry | 9.82840 | 9.82840 | | 9.81770 | 9.81770 | | 14.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.28 | 548.68600 | 0.54869 | 538.24620 | 0.53825 | 548.686 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.28 | Put | 0.28600 | 0.00029 | 0.54620 | 0.00055 | 0.286 | 18.71 | 0 | 1,200.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.29 | Call | 538.71570 | 0.53872 | 528.34430 | 0.52834 | 538.716 | 18.60 | 0 | 0.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.29 | Put | 0.31570 | 0.00032 | 0.64430 | 0.00064 | 0.316 | 18.60 | 0 | 0.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.30 | Call | 528.74850 | 0.52875 | 518.45750 | 0.51846 | 528.748 | 18.48 | 0 | 0.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.30 | Put | 0.34850 | 0.00035 | 0.75750 | 0.00076 | 0.349 | 18.48 | 0 | 0.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.31 | Call | 518.78480 | 0.51878 | 508.54280 | 0.50854 | 518.785 | 18.36 | 0 | 0.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.31 | Put | 0.38480 | 0.00038 | 0.84280 | 0.00084 | 0.385 | 18.36 | 0 | 0.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.88 | Call | 45.46370 | 0.04546 | 50.50980 | 0.05051 | 45.464 | 14.82 | 0 | 0.00 |
| \$ / R | On 23/09/2013 | Any day expiry | 9.88 | Put | 97.06370 | 0.09706 | 112.80980 | 0.11281 | 97.064 | 14.82 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | | 9.83080 | 9.83080 | | 9.82110 | 9.82110 | | 14.86 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 8.20 | Call | 1,630.80510 | 1.63081 | 1,621.10000 | 1.62110 | 1,630.805 | 31.58 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 8.20 | Put | 0.00510 | 0.00001 | 0.00000 | 0.00000 | 0.005 | 31.58 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 8.25 | Call | 1,580.80550 | 1.58081 | 1,571.10000 | 1.57110 | 1,580.805 | 30.71 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 8.25 | Put | 0.00550 | 0.00001 | 0.00000 | 0.00000 | 0.006 | 30.71 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 8.30 | Call | 1,530.80590 | 1.53081 | 1,521.10000 | 1.52110 | 1,530.806 | 29.83 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 8.30 | Put | 0.00590 | 0.00001 | 0.00000 | 0.00000 | 0.006 | 29.83 | 0 | 7,500.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.24 | Call | 591.33310 | 0.59133 | 582.01320 | 0.58201 | 591.333 | 16.98 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.24 | Put | 0.53310 | 0.00053 | 0.91320 | 0.00091 | 0.533 | 16.98 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.25 | Call | 581.38370 | 0.58138 | 572.09470 | 0.57209 | 581.384 | 16.89 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.25 | Put | 0.58370 | 0.00058 | 0.99470 | 0.00099 | 0.584 | 16.89 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.26 | Call | 571.43920 | 0.57144 | 562.18330 | 0.56218 | 571.439 | 16.81 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.26 | Put | 0.63920 | 0.00064 | 1.08330 | 0.00108 | 0.639 | 16.81 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.51 | Call | 328.51300 | 0.32851 | 321.90700 | 0.32191 | 328.513 | 15.68 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.51 | Put | 7.71300 | 0.00771 | 10.80700 | 0.01081 | 7.713 | 15.68 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.55 | Call | 291.96150 | 0.29196 | 286.07420 | 0.28607 | 291.962 | 15.58 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.55 | Put | 11.16150 | 0.01116 | 14.97420 | 0.01497 | 11.162 | 15.58 | 0 | 500.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.60 | Call | 248.02840 | 0.24803 | 243.12540 | 0.24313 | 248.028 | 15.46 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.60 | Put | 17.22840 | 0.01723 | 22.02540 | 0.02203 | 17.228 | 15.46 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.70 | Call | 168.25020 | 0.16825 | 165.39440 | 0.16539 | 168.250 | 15.22 | 0 | 7,500.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 9.70 | Put | 37.45020 | 0.03745 | 44.29440 | 0.04429 | 37.450 | 15.22 | 0 | 0.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 10.44 | Call | 2.42630 | 0.00243 | 2.98900 | 0.00299 | 2.426 | 20.11 | 0 | 500.00 |
| \$ / R | On 26/09/2013 | Any day expiry | 10.44 | Put | 611.62630 | 0.61163 | 621.88900 | 0.62189 | 611.626 | 20.11 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----|-------------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 16/10/2013 | | | | 9.85930 | 9.85930 | | 9.84960 | 9.84960 | | 14.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 16/10/2013 | 9.80 | Put | | 125.92630 | 0.12593 | 136.77350 | 0.13677 | | 125.926 | 14.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 16/10/2013 | 9.80 | Call | | 185.22630 | 0.18523 | 186.37350 | 0.18637 | | 185.226 | 14.16 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 22/10/2013 | | | | 9.86860 | 9.86860 | 9.85820 | 9.85820 | | | 14.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/10/2013 | 9.39 | Call | | 498.81150 | 0.49881 | 492.43230 | 0.49243 | | 498.812 | 13.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/10/2013 | 9.39 | Put | | 20.21150 | 0.02021 | 24.23230 | 0.02423 | | 20.212 | 13.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/10/2013 | 9.40 | Call | | 490.08770 | 0.49009 | 483.87310 | 0.48387 | | 490.088 | 13.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/10/2013 | 9.40 | Put | | 21.48770 | 0.02149 | 25.67310 | 0.02567 | | 21.488 | 13.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/10/2013 | 9.41 | Call | | 481.42520 | 0.48143 | 475.37690 | 0.47538 | | 481.425 | 13.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/10/2013 | 9.41 | Put | | 22.82520 | 0.02283 | 27.17690 | 0.02718 | | 22.825 | 13.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/10/2013 | 9.47 | Call | | 430.81690 | 0.43082 | 425.82250 | 0.42582 | | 430.817 | 13.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/10/2013 | 9.47 | Put | | 32.21690 | 0.03222 | 37.62250 | 0.03762 | | 32.217 | 13.37 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 22/10/2013 | 10.07 | Call | | 105.21260 | 0.10521 | 107.76350 | 0.10776 | | 105.213 | 15.58 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 22/10/2013 | 10.07 | Put | | 306.61260 | 0.30661 | 319.56350 | 0.31956 | | 306.613 | 15.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 25/10/2013 | | | | 9.87280 | 9.87280 | 9.86250 | 9.86250 | | | 14.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 25/10/2013 | 9.49 | Call | | 422.57780 | 0.42258 | 418.88050 | 0.41888 | | 422.578 | 13.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 25/10/2013 | 9.49 | Put | | 39.77780 | 0.03978 | 46.38050 | 0.04638 | | 39.778 | 13.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 25/10/2013 | 9.50 | Call | | 414.67550 | 0.41468 | 411.12900 | 0.41113 | | 414.676 | 13.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 25/10/2013 | 9.50 | Put | | 41.87550 | 0.04188 | 48.62900 | 0.04863 | | 41.876 | 13.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 25/10/2013 | 9.51 | Put | | 44.05070 | 0.04405 | 50.95370 | 0.05095 | | 44.051 | 13.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 25/10/2013 | 9.51 | Call | | 406.85070 | 0.40685 | 403.45370 | 0.40345 | | 406.851 | 13.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 25/10/2013 | 9.55 | Call | | 376.35200 | 0.37635 | 373.53460 | 0.37353 | | 376.352 | 13.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 25/10/2013 | 9.55 | Put | | 53.55200 | 0.05355 | 61.03460 | 0.06103 | | 53.552 | 13.61 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 25/10/2013 | 10.10 | Call | | 106.81890 | 0.10682 | 109.56210 | 0.10956 | | 106.819 | 15.79 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 25/10/2013 | 10.10 | Put | | 334.01890 | 0.33402 | 347.06210 | 0.34706 | | 334.019 | 15.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | | | | 9.87710 | 9.87710 | 9.86670 | 9.86670 | | | 14.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 8.25 | Call | | 1,627.30770 | 1.62731 | 1,617.00100 | 1.61700 | | 1,627.308 | 18.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 8.25 | Put | | 0.20770 | 0.00021 | 0.30100 | 0.00030 | | 0.208 | 18.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 8.30 | Call | | 1,577.34710 | 1.57735 | 1,567.05430 | 1.56705 | | 1,577.347 | 17.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 8.30 | Put | | 0.24710 | 0.00025 | 0.35430 | 0.00035 | | 0.247 | 17.84 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 28/10/2013 | 9.43 | Call | | 477.95710 | 0.47796 | 473.41390 | 0.47341 | | 477.957 | 13.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 9.43 | Put | | 30.85710 | 0.03086 | 36.71390 | 0.03671 | | 30.857 | 13.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 9.44 | Call | | 469.68080 | 0.46968 | 465.29090 | 0.46529 | | 469.681 | 13.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 9.44 | Put | | 32.58080 | 0.03258 | 38.59090 | 0.03859 | | 32.581 | 13.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 9.45 | Call | | 461.47380 | 0.46147 | 457.23660 | 0.45724 | | 461.474 | 13.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 9.45 | Put | | 34.37380 | 0.03437 | 40.53660 | 0.04054 | | 34.374 | 13.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 9.60 | Call | | 347.49960 | 0.34750 | 345.38620 | 0.34539 | | 347.500 | 13.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 9.60 | Put | | 70.39960 | 0.07040 | 78.68620 | 0.07869 | | 70.400 | 13.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 28/10/2013 | 9.70 | Call | | 282.01840 | 0.28202 | 281.02690 | 0.28103 | | 282.018 | 13.91 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 28/10/2013 | 9.70 | Put | | 104.91840 | 0.10492 | 114.32690 | 0.11433 | | 104.918 | 13.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 29/10/2013 | | | | 9.87850 | 9.87850 | 9.86810 | 9.86810 | | | 14.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 29/10/2013 | 9.55 | Call | | 386.50130 | 0.38650 | 383.82200 | 0.38382 | | 386.501 | 13.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 29/10/2013 | 9.55 | Put | | 58.00130 | 0.05800 | 65.72200 | 0.06572 | | 58.001 | 13.51 | 0.00 | 0 | 500.00 |
| \$ / R | On | 29/10/2013 | 10.60 | Put | | 762.81280 | 0.76281 | 775.27660 | 0.77528 | | 762.813 | 18.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 29/10/2013 | 10.60 | Call | | 41.31280 | 0.04131 | 43.37660 | 0.04338 | | 41.313 | 18.62 | 0.00 | 0 | 500.00 |
| \$ / R | On | 27/11/2013 | | | | 9.91950 | 9.91950 | 9.90920 | 9.90920 | | | 14.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 27/11/2013 | 8.30 | Call | | 1,620.96760 | 1.62097 | 1,610.92220 | 1.61092 | | 1,620.968 | 16.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 27/11/2013 | 8.30 | Put | | 1.46760 | 0.00147 | 1.72220 | 0.00172 | | 1.468 | 16.52 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 27/11/2013 | 9.43 | Call | | 549.43280 | 0.54943 | 545.25780 | 0.54526 | | 549.433 | 13.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 27/11/2013 | 9.43 | Put | | 59.93280 | 0.05993 | 66.05780 | 0.06606 | | 59.933 | 13.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 27/11/2013 | 9.44 | Call | | 541.78780 | 0.54179 | 537.74540 | 0.53775 | | 541.788 | 13.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 27/11/2013 | 9.44 | Put | | 62.28780 | 0.06229 | 68.54540 | 0.06855 | | 62.288 | 13.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 27/11/2013 | 9.45 | Call | | 534.20400 | 0.53420 | 530.29550 | 0.53030 | | 534.204 | 13.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 27/11/2013 | 9.45 | Put | | 64.70400 | 0.06470 | 71.09550 | 0.07110 | | 64.704 | 13.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 27/11/2013 | 9.55 | Call | | 461.91810 | 0.46192 | 459.33570 | 0.45934 | | 461.918 | 13.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 27/11/2013 | 9.55 | Put | | 92.41810 | 0.09242 | 100.13570 | 0.10014 | | 92.418 | 13.63 | 0.00 | 0 | 500.00 |
| \$ / R | On | 27/11/2013 | 9.70 | Call | | 366.15310 | 0.36615 | 365.41660 | 0.36542 | | 366.153 | 14.04 | 0.00 | 0 | 7,500.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On 27/11/2013 | Any day expiry | 9.70 | Put | 146.65310 | 0.14665 | 156.21660 | 0.15622 | 146.653 | 14.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 10.75 | Call | 72.91800 | 0.07292 | 75.08660 | 0.07509 | 72.918 | 18.70 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/11/2013 | Any day expiry | 10.75 | Put | 903.41800 | 0.90342 | 915.88660 | 0.91589 | 903.418 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | | | 9.94260 | 9.94260 | 9.93230 | 9.93230 | | 14.91 | 266,580,991.20 | 26,812 | 679,505.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 7.40 | Call | 2,542.91360 | 2.54291 | 2,532.65900 | 2.53266 | 2,542.914 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 7.40 | Put | 0.31360 | 0.00031 | 0.35900 | 0.00036 | 0.314 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Put | 1.21490 | 0.00121 | 1.35530 | 0.00136 | 1.215 | 17.43 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.00 | Call | 1,943.81490 | 1.94381 | 1,933.65530 | 1.93366 | 1,943.815 | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Call | 1,201.63770 | 1.20164 | 1,192.30320 | 1.19230 | 1,201.638 | 14.51 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.75 | Put | 9.03770 | 0.00904 | 10.00320 | 0.01000 | 9.038 | 14.51 | 0.00 | 0 | 750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Put | 13.46360 | 0.01346 | 14.84580 | 0.01485 | 13.464 | 13.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.90 | Call | 1,056.06360 | 1.05606 | 1,047.14580 | 1.04715 | 1,056.064 | 13.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Call | 1,029.19770 | 1.02920 | 1,020.37340 | 1.02037 | 1,029.198 | 13.82 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.93 | Put | 14.49770 | 0.01450 | 15.97340 | 0.01597 | 14.498 | 13.82 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Call | 981.77610 | 0.98178 | 973.17060 | 0.97317 | 981.776 | 13.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 8.98 | Put | 17.07610 | 0.01708 | 18.77060 | 0.01877 | 17.076 | 13.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Put | 18.53740 | 0.01854 | 20.34960 | 0.02035 | 18.537 | 13.70 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.00 | Call | 961.13740 | 0.96114 | 952.64960 | 0.95265 | 961.137 | 13.70 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.03 | Call | 935.23080 | 0.93523 | 926.89980 | 0.92690 | 935.231 | 13.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.03 | Put | 20.53080 | 0.02053 | 22.49980 | 0.02250 | 20.531 | 13.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.20 | Call | 779.77170 | 0.77977 | 772.61170 | 0.77261 | 779.772 | 13.60 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.20 | Put | 37.17170 | 0.03717 | 40.31170 | 0.04031 | 37.172 | 13.60 | 305,901,000.00 | 30,750 | 30,750.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.40 | Put | 68.74480 | 0.06874 | 73.65260 | 0.07365 | 68.745 | 13.49 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.40 | Call | 611.34480 | 0.61134 | 605.95260 | 0.60595 | 611.345 | 13.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.50 | Call | 536.00130 | 0.53600 | 0.00000 | 0.00000 | 536.001 | 13.61 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.50 | Put | 93.40130 | 0.09340 | 0.00000 | 0.00000 | 93.401 | 13.61 | 693,375,600.00 | 69,700 | 34,850.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.55 | Call | 501.70060 | 0.50170 | 497.83910 | 0.49784 | 501.701 | 13.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.55 | Put | 109.10060 | 0.10910 | 115.53910 | 0.11554 | 109.101 | 13.76 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.59 | Put | 122.78550 | 0.12279 | 129.63060 | 0.12963 | 122.785 | 13.87 | 0.00 | 0 | 20,000.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.59 | Call | 475.38550 | 0.47539 | 471.93060 | 0.47193 | 475.386 | 13.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.60 | Call | 468.96440 | 0.46896 | 465.60830 | 0.46561 | 468.964 | 13.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.60 | Put | 126.36440 | 0.12636 | 133.30830 | 0.13331 | 126.364 | 13.90 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Call | 414.01480 | 0.41401 | 411.52970 | 0.41153 | 414.015 | 14.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.69 | Put | 161.41480 | 0.16141 | 169.22970 | 0.16923 | 161.415 | 14.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.70 | Put | 165.62330 | 0.16562 | 173.53340 | 0.17353 | 165.623 | 14.19 | 0.00 | 0 | 400.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.70 | Call | 408.22330 | 0.40822 | 405.83340 | 0.40583 | 408.223 | 14.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.75 | Call | 380.21310 | 0.38021 | 378.27310 | 0.37827 | 380.213 | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.75 | Put | 187.61310 | 0.18761 | 195.97310 | 0.19597 | 187.613 | 14.33 | 0.00 | 0 | 5,000.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.80 | Call | 353.75340 | 0.35375 | 352.24100 | 0.35224 | 353.753 | 14.47 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.80 | Put | 211.15340 | 0.21115 | 219.94100 | 0.21994 | 211.153 | 14.47 | 81,573,600.00 | 8,200 | 21,500.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.85 | Put | 236.21620 | 0.23622 | 245.40520 | 0.24541 | 236.216 | 14.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.85 | Call | 328.81620 | 0.32882 | 327.70520 | 0.32771 | 328.816 | 14.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.96 | Call | 279.41700 | 0.27942 | 279.07970 | 0.27908 | 279.417 | 14.95 | 0.00 | 0 | 3,000.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 9.96 | Put | 296.81700 | 0.29682 | 306.77970 | 0.30678 | 296.817 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.00 | Call | 264.21560 | 0.26422 | 264.08090 | 0.26408 | 264.216 | 15.13 | 0.00 | 0 | 200.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.00 | Put | 321.61560 | 0.32162 | 331.78090 | 0.33178 | 321.616 | 15.13 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.10 | Put | 387.24050 | 0.38724 | 397.83150 | 0.39783 | 387.241 | 15.57 | 0.00 | 0 | 300.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.10 | Call | 229.84050 | 0.22984 | 230.13150 | 0.23013 | 229.840 | 15.57 | 0.00 | 0 | 250.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.14 | Call | 217.44320 | 0.21744 | 217.87320 | 0.21787 | 217.443 | 15.74 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.14 | Put | 414.84320 | 0.41484 | 425.57320 | 0.42557 | 414.843 | 15.74 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.15 | Call | 214.45630 | 0.21446 | 214.92040 | 0.21492 | 214.456 | 15.79 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.15 | Put | 421.85630 | 0.42186 | 432.62040 | 0.43262 | 421.856 | 15.79 | 0.00 | 0 | 100.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.20 | Put | 457.57620 | 0.45758 | 468.48730 | 0.46849 | 457.576 | 16.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.20 | Call | 200.17620 | 0.20018 | 200.78730 | 0.20079 | 200.176 | 16.01 | 0.00 | 0 | 500.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.21 | Call | 197.44750 | 0.19745 | 198.08530 | 0.19809 | 197.448 | 16.05 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.21 | Put | 464.84750 | 0.46485 | 475.78530 | 0.47579 | 464.848 | 16.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.25 | Call | 186.92920 | 0.18693 | 187.66700 | 0.18767 | 186.929 | 16.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|----------------|---------------|------------------|---------------|
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.25 | Put | 494.32920 | | 0.49433 | 505.36700 | 0.50537 | 494.329 | 16.23 | 0.00 | 0 | 5,300.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Put | 509.30450 | | 0.50930 | 520.38660 | 0.52039 | 509.304 | 16.32 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.27 | Call | 181.90450 | | 0.18190 | 182.68660 | 0.18269 | 181.905 | 16.32 | 0.00 | 0 | 750.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.30 | Call | 174.64640 | | 0.17465 | 175.49090 | 0.17549 | 174.646 | 16.45 | 0.00 | 0 | 10,200.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.30 | Put | 532.04640 | | 0.53205 | 543.19090 | 0.54319 | 532.046 | 16.45 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.36 | Call | 161.08810 | | 0.16109 | 162.03470 | 0.16203 | 161.088 | 16.72 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.36 | Put | 578.48810 | | 0.57849 | 589.73470 | 0.58973 | 578.488 | 16.72 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.40 | Put | 610.11410 | | 0.61011 | 621.41610 | 0.62142 | 610.114 | 16.89 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.40 | Call | 152.71410 | | 0.15271 | 153.71610 | 0.15372 | 152.714 | 16.89 | 0.00 | 0 | 20,100.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.48 | Call | 137.54730 | | 0.13755 | 138.63210 | 0.13863 | 137.547 | 17.25 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.48 | Put | 674.94730 | | 0.67495 | 686.33210 | 0.68633 | 674.947 | 17.25 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.51 | Call | 132.39900 | | 0.13240 | 133.50460 | 0.13350 | 132.399 | 17.39 | 0.00 | 0 | 3,000.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.51 | Put | 699.79900 | | 0.69980 | 711.20460 | 0.71120 | 699.799 | 17.39 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.55 | Put | 733.29330 | | 0.73329 | 744.72010 | 0.74472 | 733.293 | 17.58 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.55 | Call | 125.89330 | | 0.12589 | 127.02010 | 0.12702 | 125.893 | 17.58 | 0.00 | 0 | 6.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.56 | Call | 124.32820 | | 0.12433 | 125.45900 | 0.12546 | 124.328 | 17.63 | 0.00 | 0 | 18,000.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.56 | Put | 741.72820 | | 0.74173 | 753.15900 | 0.75316 | 741.728 | 17.63 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.60 | Call | 118.30190 | | 0.11830 | 119.44830 | 0.11945 | 118.302 | 17.81 | 203,934,000.00 | 20,500 | 25,500.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.60 | Put | 775.70190 | | 0.77570 | 787.14830 | 0.78715 | 775.702 | 17.81 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.70 | Put | 862.15090 | | 0.86215 | 873.61040 | 0.87361 | 862.151 | 18.28 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.70 | Call | 104.75090 | | 0.10475 | 105.91040 | 0.10591 | 104.751 | 18.28 | 0.00 | 0 | 550.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.80 | Call | 93.09990 | | 0.09310 | 94.25070 | 0.09425 | 93.100 | 18.75 | 0.00 | 0 | 100.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.80 | Put | 950.49990 | | 0.95050 | 961.95070 | 0.96195 | 950.500 | 18.75 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.84 | Call | 88.90790 | | 0.08891 | 90.05000 | 0.09005 | 88.908 | 18.93 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.84 | Put | 986.30790 | | 0.98631 | 997.75000 | 0.99775 | 986.308 | 18.93 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.92 | Put | 1,058.63160 | | 1.05863 | 1,070.04980 | 1.07005 | 1,058.632 | 19.31 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 10.92 | Call | 81.23160 | | 0.08123 | 82.34980 | 0.08235 | 81.232 | 19.31 | 0.00 | 0 | 250.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.00 | Call | 74.20720 | | 0.07421 | 75.30740 | 0.07531 | 74.207 | 19.66 | 163,147,200.00 | 16,400 | 16,500.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.00 | Put | 1,131.60720 | | 1.13161 | 1,143.00740 | 1.14301 | 1,131.607 | 19.66 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Call | 59.55360 | | 0.05955 | 60.60130 | 0.06060 | 59.554 | 20.53 | 0.00 | 0 | 20,100.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Put | 1,316.95360 | | 1.31695 | 1,328.30130 | 1.32830 | 1,316.954 | 20.53 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.35 | Put | 1,458.37620 | | 1.45838 | 1,469.66980 | 1.46967 | 1,458.376 | 21.18 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.35 | Call | 50.97620 | | 0.05098 | 51.96980 | 0.05197 | 50.976 | 21.18 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.50 | Call | 43.99020 | | 0.04399 | 44.92430 | 0.04492 | 43.990 | 21.83 | 0.00 | 0 | 26,200.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.50 | Put | 1,601.39020 | | 1.60139 | 1,612.62430 | 1.61262 | 1,601.390 | 21.83 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.70 | Call | 36.59560 | | 0.03660 | 37.44800 | 0.03745 | 36.596 | 22.69 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 11.70 | Put | 1,793.99560 | | 1.79400 | 1,805.14800 | 1.80515 | 1,793.996 | 22.69 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 12.00 | Call | 29.18280 | | 0.02918 | 29.93680 | 0.02994 | 29.183 | 24.11 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 12.00 | Put | 2,086.58280 | | 2.08658 | 2,097.63680 | 2.09764 | 2,086.583 | 24.11 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 12.35 | Call | 26.74420 | | 0.02674 | 27.48230 | 0.02748 | 26.744 | 26.46 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 12.35 | Put | 2,434.14420 | | 2.43414 | 2,445.18230 | 2.44518 | 2,434.144 | 26.46 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 12.50 | Call | 26.04140 | | 0.02604 | 26.77530 | 0.02678 | 26.041 | 27.47 | 0.00 | 0 | 0.00 | |
| \$ / R | On 13/12/2013 | Foreign Exchange Future | 12.50 | Put | 2,583.44140 | | 2.58344 | 2,594.47530 | 2.59448 | 2,583.441 | 27.47 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | | | 9.95710 | | 9.95710 | 9.94690 | 9.94690 | | 14.91 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 9.55 | Put | 118.02530 | | 0.11803 | 124.41460 | 0.12441 | 118.025 | 13.78 | 0.00 | 0 | 500.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 9.55 | Call | 525.12530 | | 0.52513 | 521.31460 | 0.52131 | 525.125 | 13.78 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 9.59 | Call | 499.06700 | | 0.49907 | 495.63430 | 0.49563 | 499.067 | 13.90 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 9.59 | Put | 131.96700 | | 0.13197 | 138.73430 | 0.13873 | 131.967 | 13.90 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 9.60 | Put | 135.60110 | | 0.13560 | 142.46260 | 0.14246 | 135.601 | 13.92 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 9.60 | Call | 492.70110 | | 0.49270 | 489.36260 | 0.48936 | 492.701 | 13.92 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 9.61 | Call | 486.39700 | | 0.48640 | 483.15230 | 0.48315 | 486.397 | 13.95 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 9.61 | Put | 139.29700 | | 0.13930 | 146.25230 | 0.14625 | 139.297 | 13.95 | 0.00 | 0 | 0.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 10.84 | Call | 103.68480 | | 0.10368 | 104.65180 | 0.10465 | 103.685 | 18.77 | 0.00 | 0 | 500.00 | |
| \$ / R | On 23/12/2013 | Any day expiry | 10.84 | Put | 986.58480 | | 0.98658 | 997.75180 | 0.99775 | 986.585 | 18.77 | 0.00 | 0 | 0.00 | |
| \$ / R | On 28/01/2014 | Any day expiry | | | 10.01020 | | 10.01020 | 10.00000 | 10.00000 | | 15.29 | 0.00 | 0 | 0.00 | |
| \$ / R | On 28/01/2014 | Any day expiry | 10.12 | Call | 327.55470 | | 0.32755 | 327.49420 | 0.32749 | 327.555 | 15.74 | 0.00 | 0 | 6,000.00 | |
| \$ / R | On 28/01/2014 | Any day expiry | 10.12 | Put | 437.35470 | | 0.43735 | 447.49420 | 0.44749 | 437.355 | 15.74 | 0.00 | 0 | 0.00 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|------|-------------|-----------|-------------|--------------|----------------|-------------------|--------------|---------------|------------------|---------------|
| \$ / R | On | 28/01/2014 | Any day expiry | 10.51 | Call | 219.26960 | 0.21927 | 220.04530 | 0.22005 | 219.270 | 17.20 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/01/2014 | Any day expiry | 10.51 | Put | 719.06960 | 0.71907 | 730.04530 | 0.73005 | 719.070 | 17.20 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/01/2014 | Any day expiry | 10.52 | Call | 217.11940 | 0.21712 | 217.90490 | 0.21790 | 217.119 | 17.24 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/01/2014 | Any day expiry | 10.52 | Put | 726.91940 | 0.72692 | 737.90490 | 0.73790 | 726.919 | 17.24 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/01/2014 | Any day expiry | 10.53 | Call | 214.99490 | 0.21499 | 215.79190 | 0.21579 | 214.995 | 17.27 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/01/2014 | Any day expiry | 10.53 | Put | 734.79490 | 0.73479 | 745.79190 | 0.74579 | 734.795 | 17.27 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/02/2014 | Any day expiry | | | 10.05300 | 10.05300 | 10.04270 | 10.04270 | | 15.55 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/02/2014 | Any day expiry | 10.00 | Call | 436.08470 | 0.43608 | 435.42160 | 0.43542 | 436.085 | 15.40 | 0.00 | 0 | 6,000.00 | |
| \$ / R | On | 26/02/2014 | Any day expiry | 10.00 | Put | 383.08470 | 0.38308 | 392.72160 | 0.39272 | 383.085 | 15.40 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/02/2014 | Any day expiry | 10.57 | Call | 259.47690 | 0.25948 | 260.26130 | 0.26026 | 259.477 | 17.35 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/02/2014 | Any day expiry | 10.57 | Put | 776.47690 | 0.77648 | 787.56130 | 0.78756 | 776.477 | 17.35 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/02/2014 | Any day expiry | 10.58 | Call | 257.25340 | 0.25725 | 258.05080 | 0.25805 | 257.253 | 17.39 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/02/2014 | Any day expiry | 10.58 | Put | 784.25340 | 0.78425 | 795.35080 | 0.79535 | 784.253 | 17.39 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/02/2014 | Any day expiry | 10.59 | Put | 792.05600 | 0.79206 | 803.16360 | 0.80316 | 792.056 | 17.43 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/02/2014 | Any day expiry | 10.59 | Call | 255.05600 | 0.25506 | 255.86360 | 0.25586 | 255.056 | 17.43 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 27/02/2014 | Any day expiry | | | 10.05450 | 10.05450 | 10.04420 | 10.04420 | | 15.55 | 0.00 | 0 | 20,140.00 | |
| \$ / R | On | 27/02/2014 | Any day expiry | 10.63 | Call | 248.18680 | 0.24819 | 249.02220 | 0.24902 | 248.187 | 17.56 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 27/02/2014 | Any day expiry | 10.63 | Put | 823.68680 | 0.82369 | 834.82220 | 0.83482 | 823.687 | 17.56 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/02/2014 | Any day expiry | | | 10.05590 | 10.05590 | 10.04570 | 10.04570 | | 15.56 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/02/2014 | Any day expiry | 9.09 | Put | 65.02470 | 0.06502 | 68.41790 | 0.06842 | 65.025 | 14.08 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/02/2014 | Any day expiry | 9.09 | Call | 1,030.92470 | 1.03092 | 1,024.11790 | 1.02412 | 1,030.925 | 14.08 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/02/2014 | Any day expiry | 9.10 | Call | 1,022.46840 | 1.02247 | 1,015.72410 | 1.01572 | 1,022.468 | 14.08 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/02/2014 | Any day expiry | 9.10 | Put | 66.56840 | 0.06657 | 70.02410 | 0.07002 | 66.568 | 14.08 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/02/2014 | Any day expiry | 9.11 | Call | 1,014.04010 | 1.01404 | 1,007.35890 | 1.00736 | 1,014.040 | 14.08 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/02/2014 | Any day expiry | 9.11 | Put | 68.14010 | 0.06814 | 71.65890 | 0.07166 | 68.140 | 14.08 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | | | 10.08100 | 10.08100 | 10.07070 | 10.07070 | | 15.72 | 5,141,310.00 | 510 | 68,025.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 7.70 | Call | 2,386.55930 | 2.38656 | 2,376.64370 | 2.37664 | 2,386.559 | 17.57 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 7.70 | Put | 5.55930 | 0.00556 | 5.94370 | 0.00594 | 5.559 | 17.57 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 8.20 | Call | 1,895.51180 | 1.89551 | 1,886.13950 | 1.88614 | 1,895.512 | 16.27 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 8.20 | Put | 14.51180 | 0.01451 | 15.43950 | 0.01544 | 14.512 | 16.27 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 8.70 | Call | 1,417.65210 | 1.41765 | 1,409.00620 | 1.40901 | 1,417.652 | 15.04 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 8.70 | Put | 36.65210 | 0.03665 | 38.30620 | 0.03831 | 36.652 | 15.04 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.25 | Call | 932.62030 | 0.93262 | 927.19690 | 0.92720 | 932.620 | 14.10 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.25 | Put | 101.62030 | 0.10162 | 106.49690 | 0.10650 | 101.620 | 14.10 | 0.00 | 0 | 200.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.59 | Call | 684.53440 | 0.68453 | 682.24190 | 0.68224 | 684.534 | 14.20 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.59 | Put | 193.53440 | 0.19353 | 201.54190 | 0.20154 | 193.534 | 14.20 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.60 | Call | 677.88170 | 0.67788 | 676.30350 | 0.67630 | 677.882 | 14.20 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.60 | Put | 196.88170 | 0.19688 | 205.60350 | 0.20560 | 196.882 | 14.20 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.61 | Call | 671.94030 | 0.67194 | 670.41070 | 0.67041 | 671.940 | 14.23 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.61 | Put | 200.94030 | 0.20094 | 209.71070 | 0.20971 | 200.940 | 14.23 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.70 | Call | 620.58660 | 0.62059 | 619.39960 | 0.61940 | 620.587 | 14.50 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.70 | Put | 239.58660 | 0.23959 | 248.69960 | 0.24870 | 239.587 | 14.50 | 0.00 | 0 | 6.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.75 | Call | 593.64990 | 0.59365 | 592.61930 | 0.59262 | 593.650 | 14.66 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.75 | Put | 262.64990 | 0.26265 | 271.91930 | 0.27192 | 262.650 | 14.66 | 0.00 | 0 | 250.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.80 | Call | 567.82200 | 0.56782 | 566.92710 | 0.56693 | 567.822 | 14.81 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.80 | Put | 286.82200 | 0.28682 | 296.22710 | 0.29623 | 286.822 | 14.81 | 0.00 | 0 | 7,500.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.90 | Call | 519.40500 | 0.51941 | 518.71080 | 0.51871 | 519.405 | 15.11 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 9.90 | Put | 338.40500 | 0.33840 | 348.01080 | 0.34801 | 338.405 | 15.11 | 0.00 | 0 | 7,500.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 10.25 | Call | 382.19360 | 0.38219 | 382.51480 | 0.38251 | 382.194 | 16.22 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 10.25 | Put | 551.19360 | 0.55119 | 561.81480 | 0.56181 | 551.194 | 16.22 | 0.00 | 0 | 200.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 10.35 | Call | 351.24420 | 0.35124 | 351.68990 | 0.35169 | 351.244 | 16.56 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 10.35 | Put | 620.24420 | 0.62024 | 630.98990 | 0.63099 | 620.244 | 16.56 | 0.00 | 0 | 200.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 10.40 | Call | 336.88710 | 0.33689 | 337.37780 | 0.33738 | 336.887 | 16.73 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 10.40 | Put | 655.88710 | 0.65589 | 666.67780 | 0.66668 | 655.887 | 16.73 | 0.00 | 0 | 200.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 10.45 | Call | 323.22930 | 0.32323 | 323.75560 | 0.32376 | 323.229 | 16.90 | 0.00 | 0 | 7,500.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 10.45 | Put | 692.22930 | 0.69223 | 703.05560 | 0.70306 | 692.229 | 16.90 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 17/03/2014 | Foreign Exchange Future | 10.50 | Call | 310.23830 | 0.31024 | 310.79450 | 0.31079 | 310.238 | 17.06 | 0.00 | 0 | 200.00 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.50 | Put | 729.23830 | 0.72924 | | 740.09450 | 0.74009 | 729.238 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.60 | Call | 286.13180 | 0.28613 | | 286.83150 | 0.28683 | 286.132 | 17.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.60 | Put | 805.13180 | 0.80513 | | 816.13150 | 0.81613 | 805.132 | 17.40 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.61 | Call | 283.85900 | 0.28386 | | 284.57400 | 0.28457 | 283.859 | 17.43 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.61 | Put | 812.85900 | 0.81286 | | 823.87400 | 0.82387 | 812.859 | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.65 | Call | 274.99040 | 0.27499 | | 275.77120 | 0.27577 | 274.990 | 17.57 | 0.00 | 0 | 6.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.65 | Put | 843.99040 | 0.84399 | | 855.07120 | 0.85507 | 843.990 | 17.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.85 | Call | 235.63090 | 0.23563 | | 236.66260 | 0.23666 | 235.631 | 18.25 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.85 | Put | 1,004.63090 | 1.00463 | | 1,015.96260 | 1.01596 | 1,004.631 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.00 | Call | 210.86410 | 0.21086 | | 212.02220 | 0.21202 | 210.864 | 18.76 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.00 | Put | 1,129.86410 | 1.12986 | | 1,141.32220 | 1.14132 | 1,129.864 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.10 | Call | 196.28290 | 0.19628 | | 197.24760 | 0.19725 | 196.283 | 19.10 | 0.00 | 0 | 400.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.10 | Put | 1,215.28290 | 1.21528 | | 1,226.54760 | 1.22655 | 1,215.283 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.15 | Call | 189.27120 | 0.18927 | | 190.25430 | 0.19025 | 189.271 | 19.25 | 0.00 | 0 | 250.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.15 | Put | 1,258.27120 | 1.25827 | | 1,269.55430 | 1.26955 | 1,258.271 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.25 | Call | 176.22750 | 0.17623 | | 177.23820 | 0.17724 | 176.228 | 19.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.25 | Put | 1,345.22750 | 1.34523 | | 1,356.53820 | 1.35654 | 1,345.228 | 19.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.50 | Call | 148.58860 | 0.14859 | | 149.62420 | 0.14962 | 148.589 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.50 | Put | 1,567.58860 | 1.56759 | | 1,578.92420 | 1.57892 | 1,567.589 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.75 | Call | 126.72540 | 0.12673 | | 127.74890 | 0.12775 | 126.725 | 21.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.75 | Put | 1,795.72540 | 1.79573 | | 1,807.04890 | 1.80705 | 1,795.725 | 21.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.00 | Call | 109.31960 | 0.10932 | | 110.30390 | 0.11030 | 109.320 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.00 | Put | 2,028.31960 | 2.02832 | | 2,039.60390 | 2.03960 | 2,028.320 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.25 | Call | 101.13030 | 0.10113 | | 104.20650 | 0.10421 | 101.130 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.25 | Put | 2,270.13030 | 2.27013 | | 2,283.50650 | 2.28351 | 2,270.130 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Call | 98.43250 | 0.09843 | | 101.59410 | 0.10159 | 98.433 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Put | 2,517.43250 | 2.51743 | | 2,530.89410 | 2.53089 | 2,517.433 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.65 | Call | 97.34100 | 0.09734 | | 100.55400 | 0.10055 | 97.341 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.65 | Put | 2,666.34100 | 2.66634 | | 2,679.85400 | 2.67985 | 2,666.341 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.70 | Call | 97.05280 | 0.09705 | | 100.28430 | 0.10028 | 97.053 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.70 | Put | 2,716.05280 | 2.71605 | | 2,729.58430 | 2.72958 | 2,716.053 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Call | 96.39900 | 0.09640 | | 99.68570 | 0.09969 | 96.399 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Put | 2,865.39900 | 2.86540 | | 2,878.98570 | 2.87899 | 2,865.399 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 13.00 | Call | 96.03000 | 0.09603 | | 99.37250 | 0.09937 | 96.030 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 13.00 | Put | 3,015.03000 | 3.01503 | | 3,028.67250 | 3.02867 | 3,015.030 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 14.25 | Call | 39.23850 | 0.03924 | | 37.00390 | 0.03700 | 39.238 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 14.25 | Put | 4,208.23850 | 4.20824 | | 4,216.30390 | 4.21630 | 4,208.238 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 14.50 | Call | 31.78980 | 0.03179 | | 29.88010 | 0.02988 | 31.790 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 14.50 | Put | 4,450.78980 | 4.45079 | | 4,459.18010 | 4.45918 | 4,450.790 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | | | 10.08400 | 10.08400 | | 10.07370 | 10.07370 | | 15.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.09 | Call | 1,067.43980 | 1.06744 | | 1,060.74900 | 1.06075 | 1,067.440 | 14.12 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.09 | Put | 73.43980 | 0.07344 | | 77.04900 | 0.07705 | 73.440 | 14.12 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.10 | Call | 1,058.67320 | 1.05867 | | 1,052.03260 | 1.05203 | 1,058.673 | 14.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.10 | Put | 74.67320 | 0.07467 | | 78.33260 | 0.07833 | 74.673 | 14.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.11 | Call | 1,050.35420 | 1.05035 | | 1,043.77890 | 1.04378 | 1,050.354 | 14.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.11 | Put | 76.35420 | 0.07635 | | 80.07890 | 0.08008 | 76.354 | 14.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | | | 10.18460 | 10.18460 | | 10.17460 | 10.17460 | | 16.19 | 0.00 | 0 | 10,150.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.94 | Call | 643.65740 | 0.64366 | | 642.40920 | 0.64241 | 643.657 | 15.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.94 | Put | 399.05740 | 0.39906 | | 407.80920 | 0.40781 | 399.057 | 15.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.95 | Put | 404.53160 | 0.40453 | | 413.30300 | 0.41330 | 404.532 | 15.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.95 | Call | 639.13160 | 0.63913 | | 637.90300 | 0.63790 | 639.132 | 15.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.96 | Call | 634.63750 | 0.63464 | | 633.42790 | 0.63343 | 634.638 | 15.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.96 | Put | 410.03750 | 0.41004 | | 418.82790 | 0.41883 | 410.038 | 15.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | | | 10.21130 | 10.21130 | | 10.20130 | 10.20130 | | 16.24 | 0.00 | 0 | 19,853.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.45 | Call | 1,805.09530 | 1.80510 | | 1,796.53320 | 1.79653 | 1,805.095 | 15.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.45 | Put | 43.79530 | 0.04380 | | 45.23320 | 0.04523 | 43.795 | 15.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.64 | Call | 1,630.03380 | 1.63003 | | 1,621.92100 | 1.62192 | 1,630.034 | 15.28 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.64 | Put | 58.73380 | 0.05873 | | 60.62100 | 0.06062 | 58.734 | 15.28 | 0.00 | 0 | 24,582.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.75 | Put | 69.26110 | 0.06926 | | 71.45130 | 0.07145 | 69.261 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.75 | Call | 1,530.56110 | 1.53056 | | 1,522.75130 | 1.52275 | 1,530.561 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.78 | Call | 1,503.69990 | 1.50370 | | 1,495.97960 | 1.49598 | 1,503.700 | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.78 | Put | 72.39990 | 0.07240 | | 74.67960 | 0.07468 | 72.400 | 15.04 | 0.00 | 0 | 15,489.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.00 | Call | 1,310.68650 | 1.31069 | | 1,303.69250 | 1.30369 | 1,310.686 | 14.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.00 | Put | 99.38650 | 0.09939 | | 102.39250 | 0.10239 | 99.386 | 14.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.20 | Put | 130.91930 | 0.13092 | | 134.70270 | 0.13470 | 130.919 | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.20 | Call | 1,142.21930 | 1.14222 | | 1,136.00270 | 1.13600 | 1,142.219 | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.59 | Call | 867.91790 | 0.86792 | | 863.80320 | 0.86380 | 867.918 | 14.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.59 | Put | 246.61790 | 0.24662 | | 252.50320 | 0.25250 | 246.618 | 14.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.60 | Call | 861.52350 | 0.86152 | | 857.46460 | 0.85746 | 861.524 | 14.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.60 | Put | 250.22350 | 0.25022 | | 256.16460 | 0.25616 | 250.223 | 14.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.61 | Put | 253.86180 | 0.25386 | | 259.85870 | 0.25986 | 253.862 | 14.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.61 | Call | 855.16180 | 0.85516 | | 851.15870 | 0.85116 | 855.162 | 14.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.75 | Call | 772.67540 | 0.77268 | | 769.39950 | 0.76940 | 772.675 | 14.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.75 | Put | 311.37540 | 0.31138 | | 318.09950 | 0.31810 | 311.375 | 14.94 | 0.00 | 0 | 250.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.80 | Call | 746.90750 | 0.74691 | | 743.85620 | 0.74386 | 746.908 | 15.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.80 | Put | 335.60750 | 0.33561 | | 342.55620 | 0.34256 | 335.608 | 15.08 | 0.00 | 0 | 6.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.97 | Put | 424.66680 | 0.42467 | | 432.31850 | 0.43232 | 424.667 | 15.57 | 0.00 | 0 | 24,582.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.97 | Call | 665.96680 | 0.66597 | | 663.61850 | 0.66362 | 665.967 | 15.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.13 | Call | 598.64100 | 0.59864 | | 596.87010 | 0.59687 | 598.641 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.13 | Put | 517.34100 | 0.51734 | | 525.57010 | 0.52557 | 517.341 | 16.03 | 0.00 | 0 | 15,489.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.80 | Call | 390.87060 | 0.39087 | | 390.50220 | 0.39050 | 390.871 | 17.92 | 0.00 | 0 | 6.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.80 | Put | 979.57060 | 0.97957 | | 989.20220 | 0.98920 | 979.571 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.60 | Put | 1,638.88620 | 1.63889 | | 1,649.12730 | 1.64913 | 1,638.886 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.60 | Call | 250.18620 | 0.25019 | | 250.42730 | 0.25043 | 250.186 | 20.13 | 0.00 | 0 | 250.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.90 | Call | 215.47340 | 0.21547 | | 215.80620 | 0.21581 | 215.473 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.90 | Put | 1,904.17340 | 1.90417 | | 1,914.50620 | 1.91451 | 1,904.173 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.00 | Call | 205.52200 | 0.20552 | | 205.87510 | 0.20588 | 205.522 | 21.19 | 0.00 | 0 | 24,582.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.00 | Put | 1,994.22200 | 1.99422 | | 2,004.57510 | 2.00458 | 1,994.222 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.20 | Put | 2,176.37560 | 2.17638 | | 2,186.75750 | 2.18676 | 2,176.376 | 21.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.20 | Call | 187.67560 | 0.18768 | | 188.05750 | 0.18806 | 187.676 | 21.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.24 | Call | 184.40550 | 0.18441 | | 184.79150 | 0.18479 | 184.405 | 21.83 | 0.00 | 0 | 15,489.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.24 | Put | 2,213.10550 | 2.21311 | | 2,223.49150 | 2.22349 | 2,213.105 | 21.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.50 | Call | 178.16050 | 0.17816 | | 178.53050 | 0.17853 | 178.160 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.50 | Put | 2,466.86050 | 2.46686 | | 2,477.23050 | 2.47723 | 2,466.860 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.90 | Put | 2,861.53780 | 2.86154 | | 2,871.87390 | 2.87187 | 2,861.538 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.90 | Call | 172.83780 | 0.17284 | | 173.17390 | 0.17317 | 172.838 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2014 | Any day expiry | | | 10.21870 | 10.21870 | | 10.20870 | 10.20870 | | 16.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2014 | Any day expiry | 8.78 | Call | 1,512.40520 | 1.51241 | | 1,504.64530 | 1.50465 | 1,512.405 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2014 | Any day expiry | 8.78 | Put | 73.70520 | 0.07371 | | 75.94530 | 0.07595 | 73.705 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2014 | Any day expiry | 10.13 | Call | 608.12940 | 0.60813 | | 606.23430 | 0.60623 | 608.129 | 16.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2014 | Any day expiry | 10.13 | Put | 519.42940 | 0.51943 | | 527.53430 | 0.52753 | 519.429 | 16.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2014 | Any day expiry | 12.24 | Call | 190.00850 | 0.19001 | | 190.28240 | 0.19028 | 190.008 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2014 | Any day expiry | 12.24 | Put | 2,211.30850 | 2.21131 | | 2,221.58240 | 2.22158 | 2,211.309 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | | | 10.32180 | 10.32180 | | 10.31170 | 10.31170 | | 16.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 9.99 | Call | 793.02250 | 0.79302 | | 785.66690 | 0.78567 | 793.023 | 15.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 9.99 | Put | 461.22250 | 0.46122 | | 463.96690 | 0.46397 | 461.223 | 15.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 10.00 | Put | 466.74020 | 0.46674 | | 469.51420 | 0.46951 | 466.740 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 10.00 | Call | 788.54020 | 0.78854 | | 781.21420 | 0.78121 | 788.540 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 10.01 | Call | 784.08810 | 0.78409 | | 776.78790 | 0.77679 | 784.088 | 15.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 10.01 | Put | 472.28810 | 0.47229 | | 475.08790 | 0.47509 | 472.288 | 15.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 10.33 | Put | 664.43460 | 0.66443 | | 668.13820 | 0.66814 | 664.435 | 16.68 | 0.00 | 0 | 19,547.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 10.33 | Call | 656.23460 | 0.65623 | | 649.83820 | 0.64984 | 656.235 | 16.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 12.07 | Call | 281.51720 | 0.28152 | | 278.66900 | 0.27867 | 281.517 | 20.96 | 0.00 | 0 | 19,547.00 |
| \$ / R | On | 22/08/2014 | Any day expiry | 12.07 | Put | 2,029.71720 | 2.02972 | | 2,036.96900 | 2.03697 | 2,029.717 | 20.96 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-----------|---------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.35990 | 10.35990 | | 10.34980 | 10.34980 | | 16.72 | 0.00 | 0 | 12,700.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 7.90 | Call | 2,491.00430 | 2.49100 | 2,480.91510 | 2.48092 | 2,491.004 | 16.55 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 7.90 | Put | 31.10430 | 0.03110 | 31.11510 | 0.03112 | 31.104 | 16.55 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.40 | Call | 2,017.63030 | 2.01763 | 2,007.54510 | 2.00755 | 2,017.630 | 15.50 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.40 | Put | 57.73030 | 0.05773 | 57.74510 | 0.05775 | 57.730 | 15.50 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Call | 1,575.49840 | 1.57550 | 1,565.41210 | 1.56541 | 1,575.498 | 15.00 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Put | 115.59840 | 0.11560 | 115.61210 | 0.11561 | 115.598 | 15.00 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.90 | Call | 879.04520 | 0.87905 | 869.91820 | 0.86992 | 879.045 | 15.48 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.90 | Put | 419.14520 | 0.41915 | 420.11820 | 0.42012 | 419.145 | 15.48 | 0.00 | 0 | 0 | 6.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.29 | Call | 713.83490 | 0.71383 | 705.73310 | 0.70573 | 713.835 | 16.55 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.29 | Put | 643.93490 | 0.64393 | 645.93310 | 0.64593 | 643.935 | 16.55 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Call | 710.13990 | 0.71014 | 702.06530 | 0.70207 | 710.140 | 16.58 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put | 650.23990 | 0.65024 | 652.26530 | 0.65227 | 650.240 | 16.58 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.31 | Call | 706.46990 | 0.70647 | 698.42240 | 0.69842 | 706.470 | 16.61 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.31 | Put | 656.56990 | 0.65657 | 658.62240 | 0.65862 | 656.570 | 16.61 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.95 | Call | 508.81200 | 0.50881 | 502.53130 | 0.50253 | 508.812 | 18.17 | 0.00 | 0 | 0 | 6.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.95 | Put | 1,098.91200 | 1.09891 | 1,102.73130 | 1.10273 | 1,098.912 | 18.17 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.10 | Call | 306.68130 | 0.30668 | 302.76350 | 0.30276 | 306.681 | 20.90 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.10 | Put | 2,046.78130 | 2.04678 | 2,052.96350 | 2.05296 | 2,046.781 | 20.90 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.60 | Call | 267.31910 | 0.26732 | 264.09580 | 0.26410 | 267.319 | 22.45 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.60 | Put | 2,507.41910 | 2.50742 | 2,514.29580 | 2.51430 | 2,507.419 | 22.45 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.15 | Call | 255.98820 | 0.25599 | 253.33820 | 0.25334 | 255.988 | 24.83 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.15 | Put | 3,046.08820 | 3.04609 | 3,053.53820 | 3.05354 | 3,046.088 | 24.83 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.51200 | 10.51200 | 10.50280 | 10.50280 | | 17.20 | 0.00 | 0 | 0 | 6,415.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Call | 2,558.98590 | 2.55899 | 2,549.83510 | 2.54984 | 2,558.986 | 16.26 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Put | 46.98590 | 0.04699 | 47.03510 | 0.04704 | 46.986 | 16.26 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Put | 78.00220 | 0.07800 | 78.20640 | 0.07821 | 78.002 | 15.46 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Call | 2,140.00220 | 2.14000 | 2,131.00640 | 2.13101 | 2,140.002 | 15.46 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Call | 2,095.65840 | 2.09566 | 2,086.68610 | 2.08669 | 2,095.658 | 15.44 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Put | 83.65840 | 0.08366 | 83.88610 | 0.08389 | 83.658 | 15.44 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Call | 2,051.63230 | 2.05163 | 2,042.68130 | 2.04268 | 2,051.632 | 15.42 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Put | 89.63230 | 0.08963 | 89.88130 | 0.08988 | 89.632 | 15.42 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Put | 318.85490 | 0.31885 | 320.15660 | 0.32016 | 318.855 | 15.29 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Call | 1,230.85490 | 1.23085 | 1,222.95660 | 1.22296 | 1,230.855 | 15.29 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.00 | Call | 1,007.88890 | 1.00789 | 1,000.86510 | 1.00087 | 1,007.889 | 15.94 | 0.00 | 0 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put | 495.88890 | 0.49589 | 498.06510 | 0.49807 | 495.889 | 15.94 | 0.00 | 0 | 0 | 6.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.00 | Call | 645.29030 | 0.64529 | 640.47010 | 0.64047 | 645.290 | 18.24 | 0.00 | 0 | 0 | 6.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put | 1,133.29030 | 1.13329 | 1,137.67010 | 1.13767 | 1,133.290 | 18.24 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | | | 9.94260 | 9.94260 | 9.93230 | 9.93230 | | 14.91 | 198,852.00 | 20 | 0 | 765.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.49 | Call | 54,304.63010 | 0.54305 | 53,856.58270 | 0.53857 | 54,304.630 | 13.58 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.49 | Put | 9,044.63010 | 0.09045 | 9,626.58270 | 0.09627 | 9,044.630 | 13.58 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.50 | Call | 53,600.13200 | 0.53600 | 53,162.48590 | 0.53162 | 53,600.132 | 13.61 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.50 | Put | 9,340.13200 | 0.09340 | 9,932.48590 | 0.09932 | 9,340.132 | 13.61 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.51 | Call | 52,901.63440 | 0.52902 | 52,474.36870 | 0.52474 | 52,901.634 | 13.64 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 9.51 | Put | 9,641.63440 | 0.09642 | 10,244.36870 | 0.10244 | 9,641.634 | 13.64 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 10.25 | Call | 18,692.92110 | 0.18693 | 18,766.70390 | 0.18767 | 18,692.921 | 16.23 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 10.25 | Put | 49,432.92110 | 0.49433 | 50,536.70390 | 0.50537 | 49,432.921 | 16.23 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 10.35 | Call | 16,326.17850 | 0.16326 | 16,419.30570 | 0.16419 | 16,326.179 | 16.67 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 10.35 | Put | 57,066.17850 | 0.57066 | 58,189.30570 | 0.58189 | 57,066.178 | 16.67 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 10.85 | Call | 8,789.79360 | 0.08790 | 8,903.71760 | 0.08904 | 8,789.794 | 18.98 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 13/12/2013 | Foreign Exchange Future | 10.85 | Put | 99,529.79360 | 0.99530 | 100,673.71760 | 1.00674 | 99,529.794 | 18.98 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | | | 10.08100 | 10.08100 | 10.07070 | 10.07070 | | 16.04 | 0.00 | 0 | 0 | 25.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.49 | Call | 31,274.98400 | 0.31275 | 31,343.95180 | 0.31344 | 31,274.984 | 17.03 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.49 | Put | 72,174.98400 | 0.72175 | 73,273.95180 | 0.73274 | 72,174.984 | 17.03 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.50 | Call | 31,021.38500 | 0.31021 | 31,091.94510 | 0.31092 | 31,021.385 | 17.06 | 0.00 | 0 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.50 | Put | 72,921.38500 | 0.72921 | 74,021.94510 | 0.74022 | 72,921.385 | 17.06 | 0.00 | 0 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|-------------------------|-------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.51 | Call | 30,770.59380 | 0.30771 | 30,842.43940 | 0.30842 | 30,770.594 | 17.10 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.51 | Put | 73,670.59380 | 0.73671 | 74,772.43940 | 0.74772 | 73,670.594 | 17.10 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 13/06/2014 | | Foreign Exchange Future | | | 10.21130 | 10.21130 | 10.20130 | 10.20130 | | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 13/06/2014 | | Foreign Exchange Future | 10.69 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 13/06/2014 | | Foreign Exchange Future | 10.69 | Put | 47,870.00000 | 0.47870 | 48,870.00000 | 0.48870 | 47,870.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 13/06/2014 | | Foreign Exchange Future | 10.70 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 13/06/2014 | | Foreign Exchange Future | 10.70 | Put | 48,870.00000 | 0.48870 | 49,870.00000 | 0.49870 | 48,870.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 13/06/2014 | | Foreign Exchange Future | 10.71 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 13/06/2014 | | Foreign Exchange Future | 10.71 | Put | 49,870.00000 | 0.49870 | 50,870.00000 | 0.50870 | 49,870.000 | | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2013 | | Foreign Exchange Future | | | 15.86790 | 15.86790 | 15.78740 | 15.78740 | | 14.45 | 809,262.90 | 51 | 26,256.00 |
| £ / R | On | 13/12/2013 | | Foreign Exchange Future | 14.89 | Call | 1,069.97340 | 1.06997 | 1,005.55510 | 1.00556 | 1,069.973 | 13.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2013 | | Foreign Exchange Future | 14.89 | Put | 92.07340 | 0.09207 | 108.15510 | 0.10816 | 92.073 | 13.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2013 | | Foreign Exchange Future | 14.90 | Call | 1,061.63140 | 1.06163 | 997.50110 | 0.99750 | 1,061.631 | 13.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2013 | | Foreign Exchange Future | 14.90 | Put | 93.73140 | 0.09373 | 110.10110 | 0.11010 | 93.731 | 13.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2013 | | Foreign Exchange Future | 14.91 | Call | 1,053.31150 | 1.05331 | 989.47410 | 0.98947 | 1,053.311 | 13.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2013 | | Foreign Exchange Future | 14.91 | Put | 95.41150 | 0.09541 | 112.07410 | 0.11207 | 95.411 | 13.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | | | 16.07800 | 16.07800 | 15.99680 | 15.99680 | | 14.93 | 0.00 | 0 | 4,386.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.85 | Call | 3,251.89980 | 3.25190 | 3,173.07640 | 3.17308 | 3,251.900 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.85 | Put | 23.89980 | 0.02390 | 26.27640 | 0.02628 | 23.900 | 17.52 | 0.00 | 0 | 327.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 13.00 | Call | 3,105.15670 | 3.10516 | 3,026.88050 | 3.02688 | 3,105.157 | 17.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 13.00 | Put | 27.15670 | 0.02716 | 30.08050 | 0.03008 | 27.157 | 17.15 | 0.00 | 0 | 327.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.25 | Call | 1,912.42710 | 1.91243 | 1,839.79150 | 1.83979 | 1,912.427 | 14.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.25 | Put | 84.42710 | 0.08443 | 92.99150 | 0.09299 | 84.427 | 14.28 | 0.00 | 0 | 327.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.29 | Call | 1,875.57250 | 1.87557 | 1,803.23500 | 1.80323 | 1,875.573 | 14.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.29 | Put | 87.57250 | 0.08757 | 96.43500 | 0.09643 | 87.573 | 14.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.30 | Call | 1,866.37680 | 1.86638 | 1,794.11540 | 1.79412 | 1,866.377 | 14.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.30 | Put | 88.37680 | 0.08838 | 97.31540 | 0.09732 | 88.377 | 14.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.31 | Call | 1,857.18860 | 1.85719 | 1,785.00390 | 1.78500 | 1,857.189 | 14.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.31 | Put | 89.18860 | 0.08919 | 98.20390 | 0.09820 | 89.189 | 14.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.50 | Call | 1,684.16240 | 1.68416 | 1,620.18070 | 1.62018 | 1,684.162 | 13.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.50 | Put | 106.16240 | 0.10616 | 123.38070 | 0.12338 | 106.162 | 13.70 | 0.00 | 0 | 327.00 |
| £ / R | On | 13/06/2014 | | Foreign Exchange Future | | | 16.27610 | 16.27610 | 16.19570 | 16.19570 | | 15.34 | 0.00 | 0 | 200.00 |
| £ / R | On | 13/06/2014 | | Foreign Exchange Future | 16.04 | Call | 952.72640 | 0.95273 | 924.41000 | 0.92441 | 952.726 | 15.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | Foreign Exchange Future | 16.04 | Put | 716.62640 | 0.71663 | 768.71000 | 0.76871 | 716.626 | 15.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | Foreign Exchange Future | 16.05 | Call | 948.21450 | 0.94821 | 920.05910 | 0.92006 | 948.214 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | Foreign Exchange Future | 16.05 | Put | 722.11450 | 0.72211 | 774.35910 | 0.77436 | 722.114 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | Foreign Exchange Future | 16.06 | Call | 943.72290 | 0.94372 | 915.72800 | 0.91573 | 943.723 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | Foreign Exchange Future | 16.06 | Put | 727.62290 | 0.72762 | 780.02800 | 0.78003 | 727.623 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/09/2014 | | Foreign Exchange Future | | | 16.50140 | 16.50140 | 16.42140 | 16.42140 | | 15.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/09/2014 | | Foreign Exchange Future | 16.84 | Call | 898.91840 | 0.89892 | 882.02050 | 0.88202 | 898.918 | 16.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/09/2014 | | Foreign Exchange Future | 16.84 | Put | 1,237.51840 | 1.23752 | 1,300.62050 | 1.30062 | 1,237.518 | 16.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/09/2014 | | Foreign Exchange Future | 16.85 | Call | 895.55780 | 0.89556 | 878.75530 | 0.87876 | 895.558 | 16.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/09/2014 | | Foreign Exchange Future | 16.85 | Put | 1,244.15780 | 1.24416 | 1,307.35530 | 1.30736 | 1,244.158 | 16.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/09/2014 | | Foreign Exchange Future | 16.86 | Call | 892.20490 | 0.89220 | 875.50380 | 0.87550 | 892.205 | 16.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/09/2014 | | Foreign Exchange Future | 16.86 | Put | 1,250.80490 | 1.25080 | 1,314.10380 | 1.31410 | 1,250.805 | 16.04 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2013 | | Foreign Exchange Future | | | 0.10052 | 0.10052 | 0.10006 | 0.10006 | | 16.69 | 0.00 | 0 | 14,300.00 |
| ¥ / R | On | 13/12/2013 | | Foreign Exchange Future | 0.09 | Call | 1,071.01850 | 0.01071 | 1,026.23320 | 0.01026 | 1,071.019 | 14.96 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2013 | | Foreign Exchange Future | 0.09 | Put | 19.21850 | 0.00019 | 20.33320 | 0.00020 | 19.218 | 14.96 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2013 | | Foreign Exchange Future | 0.10 | Call | 350.46650 | 0.00350 | 325.48770 | 0.00325 | 350.467 | 16.69 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2013 | | Foreign Exchange Future | 0.10 | Put | 298.66650 | 0.00299 | 319.58770 | 0.00320 | 298.667 | 16.69 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2013 | | Foreign Exchange Future | 0.11 | Call | 101.99200 | 0.00102 | 93.76030 | 0.00094 | 101.992 | 20.36 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2013 | | Foreign Exchange Future | 0.11 | Put | 1,050.19200 | 0.01050 | 1,087.86030 | 0.01088 | 1,050.192 | 20.36 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 17/03/2014 | | Foreign Exchange Future | | | 0.10199 | 0.10199 | 0.10153 | 0.10153 | | 17.43 | 0.00 | 0 | 50.00 |
| ¥ / R | On | 17/03/2014 | | Foreign Exchange Future | 0.09 | Call | 1,270.78650 | 0.01271 | 1,232.78170 | 0.01233 | 1,270.786 | 15.97 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.09 | Put | 71.38650 | | 0.00071 | | 79.58170 | 0.00080 | 71.386 | 15.97 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.10 | Call | 598.97550 | | 0.00599 | | 581.17750 | 0.00581 | 598.976 | 17.43 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.10 | Put | 399.57550 | | 0.00400 | | 427.97750 | 0.00428 | 399.576 | 17.43 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.11 | Call | 284.96820 | | 0.00285 | | 277.68590 | 0.00278 | 284.968 | 20.32 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.11 | Put | 1,085.56820 | | 0.01086 | | 1,124.48590 | 0.01124 | 1,085.568 | 20.32 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | | | 13.27280 | | 13.27280 | | 13.26450 | 13.26450 | | 14.40 | 53,476,111.20 | 4,029 | 82,901.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Call | 2,079.65340 | | 2.07965 | | 2,070.86170 | 2.07086 | 2,079.653 | 16.84 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.20 | Put | 6.85340 | | 0.00685 | | 6.36170 | 0.00636 | 6.853 | 16.84 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Call | 1,838.93240 | | 1.83893 | | 1,829.97830 | 1.82998 | 1,838.932 | 15.68 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.44 | Put | 9.13240 | | 0.00913 | | 8.47830 | 0.00848 | 9.132 | 15.68 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Call | 1,789.50690 | | 1.78951 | | 1,780.51260 | 1.78051 | 1,789.507 | 15.45 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.49 | Put | 9.70690 | | 0.00971 | | 9.01260 | 0.00901 | 9.707 | 15.45 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.54 | Call | 1,740.12450 | | 1.74012 | | 1,731.08780 | 1.73109 | 1,740.125 | 15.21 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 11.54 | Put | 10.32450 | | 0.01032 | | 9.58780 | 0.00959 | 10.325 | 15.21 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.25 | Put | 42.52050 | | 0.04252 | | 0.00000 | 0.00000 | 42.521 | 13.32 | 303,894,375.00 | 22,875 | 22,875.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.25 | Call | 1,065.32050 | | 1.06532 | | 0.00000 | 0.00000 | 1,065.321 | 13.32 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.50 | Call | 852.76150 | | 0.85276 | | 845.51010 | 0.84551 | 852.761 | 13.35 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.50 | Put | 79.96150 | | 0.07996 | | 81.01010 | 0.08101 | 79.961 | 13.35 | 0.00 | 0 | 200.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.60 | Call | 773.30860 | | 0.77331 | | 767.06760 | 0.76707 | 773.309 | 13.37 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.60 | Put | 100.50860 | | 0.10051 | | 102.56760 | 0.10257 | 100.509 | 13.37 | 0.00 | 0 | 200.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.70 | Put | 126.18850 | | 0.12619 | | 0.00000 | 0.00000 | 126.189 | 13.45 | 688,827,250.00 | 51,850 | 25,925.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.70 | Call | 698.98850 | | 0.69899 | | 0.00000 | 0.00000 | 698.989 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.75 | Call | 664.14210 | | 0.66414 | | 659.78730 | 0.65979 | 664.142 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.75 | Put | 141.34210 | | 0.14134 | | 145.28730 | 0.14529 | 141.342 | 13.53 | 0.00 | 0 | 800.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.85 | Call | 597.87320 | | 0.59787 | | 593.89010 | 0.59389 | 597.873 | 13.69 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 12.85 | Put | 175.07320 | | 0.17507 | | 179.39010 | 0.17939 | 175.073 | 13.69 | 0.00 | 0 | 15,000.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 13.10 | Put | 279.79770 | | 0.27980 | | 284.92160 | 0.28492 | 279.798 | 14.09 | 81,038,500.00 | 6,100 | 6,100.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 13.10 | Call | 452.59770 | | 0.45260 | | 449.42160 | 0.44942 | 452.598 | 14.09 | 0.00 | 0 | 200.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 13.20 | Call | 402.58850 | | 0.40259 | | 399.68490 | 0.39968 | 402.588 | 14.24 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 13.20 | Put | 329.78850 | | 0.32979 | | 335.18490 | 0.33518 | 329.788 | 14.24 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 14.00 | Call | 163.86520 | | 0.16387 | | 161.64930 | 0.16165 | 163.865 | 16.44 | 0.00 | 0 | 200.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 14.00 | Put | 891.06520 | | 0.89107 | | 897.14930 | 0.89715 | 891.065 | 16.44 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 14.15 | Put | 1,017.38970 | | 1.01739 | | 0.00000 | 0.00000 | 1,017.390 | 16.92 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 14.15 | Call | 140.18970 | | 0.14019 | | 0.00000 | 0.00000 | 140.190 | 16.92 | 202,596,250.00 | 15,250 | 15,250.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 14.65 | Call | 85.98480 | | 0.08598 | | 0.00000 | 0.00000 | 85.985 | 18.50 | 162,077,000.00 | 12,200 | 12,200.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 14.65 | Put | 1,463.18480 | | 1.46318 | | 0.00000 | 0.00000 | 1,463.185 | 18.50 | 0.00 | 0 | 0.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 15.35 | Call | 45.23220 | | 0.04523 | | 42.31150 | 0.04231 | 45.232 | 20.48 | 0.00 | 0 | 7,500.00 |
| € / R | On 13/12/2013 | Foreign Exchange Future | 15.35 | Put | 2,122.43220 | | 2.12243 | | 2,127.81150 | 2.12781 | 2,122.432 | 20.48 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | | | 13.46160 | | 13.46160 | | 13.45350 | 13.45350 | | 14.91 | 3,365,400.00 | 250 | 22,817.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Call | 1,132.04030 | | 1.13204 | | 1,126.14300 | 1.12614 | 1,132.040 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Put | 160.44030 | | 0.16044 | | 162.64300 | 0.16264 | 160.440 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Call | 1,124.35690 | | 1.12436 | | 1,118.53380 | 1.11853 | 1,124.357 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Put | 162.75690 | | 0.16276 | | 165.03380 | 0.16503 | 162.757 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Call | 1,116.69550 | | 1.11670 | | 1,110.95010 | 1.11095 | 1,116.696 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Put | 165.09550 | | 0.16510 | | 167.45010 | 0.16745 | 165.095 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.65 | Call | 1,012.13100 | | 1.01213 | | 1,007.51330 | 1.00751 | 1,012.131 | 13.85 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.65 | Put | 200.53100 | | 0.20053 | | 204.01330 | 0.20401 | 200.531 | 13.85 | 0.00 | 0 | 500.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | | | 13.64040 | | 13.64040 | | 13.63300 | 13.63300 | | 15.27 | 0.00 | 0 | 500.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.79 | Put | 804.65240 | | 0.80465 | | 815.33570 | 0.81534 | 804.652 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.79 | Call | 655.05240 | | 0.65505 | | 658.33570 | 0.65834 | 655.052 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.80 | Call | 651.49710 | | 0.65150 | | 654.78740 | 0.65479 | 651.497 | 15.54 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.80 | Put | 811.09710 | | 0.81110 | | 821.78740 | 0.82179 | 811.097 | 15.54 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.81 | Call | 647.95840 | | 0.64796 | | 651.25540 | 0.65126 | 647.958 | 15.56 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.81 | Put | 817.55840 | | 0.81756 | | 828.25540 | 0.82826 | 817.558 | 15.56 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | | | 13.84520 | | 13.84520 | | 13.83800 | 13.83800 | | 15.77 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.34 | Call | 698.29000 | | 0.69829 | | 697.40990 | 0.69741 | 698.290 | 16.54 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.34 | Put | 1,193.09000 | | 1.19309 | | 1,199.40990 | 1.19941 | 1,193.090 | 16.54 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.35 | Call | 695.31610 | | 0.69532 | | 694.44710 | 0.69445 | 695.316 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.35 | Put | 1,200.11610 | | 1.20012 | | 1,206.44710 | 1.20645 | 1,200.116 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.36 | Call | 692.35740 | | 0.69236 | | 691.50500 | 0.69150 | 692.357 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.36 | Put | 1,207.15740 | | 1.20716 | | 1,213.50500 | 1.21350 | 1,207.157 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | | | 14.05290 | | 14.05290 | | 14.04760 | 14.04760 | | 16.14 | 0.00 | 0 | 1,000.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.69 | Call | 1,146.61490 | | 1.14661 | | 1,147.19820 | 1.14720 | 1,146.615 | 15.55 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.69 | Put | 783.71490 | | 0.78371 | | 789.59820 | 0.78960 | 783.715 | 15.55 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.70 | Call | 1,142.35080 | | 1.14235 | | 1,142.94770 | 1.14295 | 1,142.351 | 15.57 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.70 | Put | 789.45080 | | 0.78945 | | 795.34770 | 0.79535 | 789.451 | 15.57 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.71 | Put | 795.21150 | | 0.79521 | | 801.11590 | 0.80112 | 795.211 | 15.58 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.71 | Call | 1,138.11150 | | 1.13811 | | 1,138.71590 | 1.13872 | 1,138.111 | 15.58 | 0.00 | 0 | 0.00 |
| 2025 | On 07/11/2013 | Bond Future | | | 108.22029 | | 108.22029 | | 108.38249 | 108.38249 | | | 0.00 | 0 | 0.00 |
| 2025 | On 07/11/2013 | Bond Future | 110.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/11/2013 | Bond Future | 110.99 | Put | 2,769.71000 | | 2.76971 | | 2,607.51000 | 2.60751 | 2,769.710 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/11/2013 | Bond Future | 111.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/11/2013 | Bond Future | 111.00 | Put | 2,779.71000 | | 2.77971 | | 2,617.51000 | 2.61751 | 2,779.710 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/11/2013 | Bond Future | 111.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2025 | On 07/11/2013 | Bond Future | 111.01 | Put | 2,789.71000 | | 2.78971 | | 2,627.51000 | 2.62751 | 2,789.710 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/11/2013 | Bond Future | | | 104.97017 | | 104.97017 | | 104.96438 | 104.96438 | | | 0.00 | 0 | 0.00 |
| 2038 | On 07/11/2013 | Bond Future | 109.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/11/2013 | Bond Future | 109.99 | Put | 5,019.83000 | | 5.01983 | | 5,025.62000 | 5.02562 | 5,019.830 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/11/2013 | Bond Future | 110.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/11/2013 | Bond Future | 110.00 | Put | 5,029.83000 | | 5.02983 | | 5,035.62000 | 5.03562 | 5,029.830 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/11/2013 | Bond Future | 110.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2038 | On 07/11/2013 | Bond Future | 110.01 | Put | 5,039.83000 | | 5.03983 | | 5,045.62000 | 5.04562 | 5,039.830 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/11/2013 | Bond Future | | | 108.01826 | | 108.01826 | | 108.01129 | 108.01129 | | | 0.00 | 0 | 122.00 |
| 2050 | On 07/11/2013 | Bond Future | 109.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/11/2013 | Bond Future | 109.99 | Put | 1,971.74000 | | 1.97174 | | 1,978.71000 | 1.97871 | 1,971.740 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/11/2013 | Bond Future | 110.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/11/2013 | Bond Future | 110.00 | Put | 1,981.74000 | | 1.98174 | | 1,988.71000 | 1.98871 | 1,981.740 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/11/2013 | Bond Future | 110.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| 2050 | On 07/11/2013 | Bond Future | 110.01 | Put | 1,991.74000 | | 1.99174 | | 1,998.71000 | 1.99871 | 1,991.740 | | 0.00 | 0 | 0.00 |
| AIR03/R157 | On 09/03/2016 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2013 | Index Future | | | 408.05400 | | 408.05400 | | 408.24500 | 408.24500 | | | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2014 | Index Future | | | 413.41300 | | 413.41300 | | 413.60600 | 413.60600 | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2013 | Index Future | | | 482.56400 | | 482.56400 | | 483.24600 | 483.24600 | | | 0.00 | 0 | 1.00 |
| AL7T | On 06/02/2014 | Index Future | | | 488.90200 | | 488.90200 | | 489.59200 | 489.59200 | | | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2013 | Index Future | | | 433.23400 | | 433.23400 | | 433.46400 | 433.46400 | | | 0.00 | 0 | 769.00 |
| ALBI | On 06/02/2014 | Index Future | | | 438.92400 | | 438.92400 | | 439.15600 | 439.15600 | | | 0.00 | 0 | 73.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | | | 9.23990 | | 9.23990 | | 9.23970 | 9.23970 | | 11.87 | 9,239.90 | 1 | 8,135.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.30 | Call | 951.69200 | | 0.95169 | | 951.70360 | 0.95170 | 951.692 | 13.40 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.30 | Put | 11.79200 | | 0.01179 | | 12.00360 | 0.01200 | 11.792 | 13.40 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.60 | Call | 669.34260 | | 0.66934 | | 669.69350 | 0.66969 | 669.343 | 12.27 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 8.60 | Put | 29.44260 | | 0.02944 | | 29.99350 | 0.02999 | 29.443 | 12.27 | 0.00 | 0 | 100.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.30 | Put | 246.12060 | | 0.24612 | | 247.51600 | 0.24752 | 246.121 | 11.96 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.30 | Call | 186.02060 | | 0.18602 | | 187.21600 | 0.18722 | 186.021 | 11.96 | 0.00 | 0 | 201.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.46 | Call | 129.32480 | | 0.12932 | | 130.48210 | 0.13048 | 129.325 | 12.28 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.46 | Put | 349.42480 | | 0.34942 | | 350.78210 | 0.35078 | 349.425 | 12.28 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.47 | Call | 126.32650 | | 0.12633 | | 127.48080 | 0.12748 | 126.326 | 12.30 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.47 | Put | 356.42650 | | 0.35643 | | 357.78080 | 0.35778 | 356.427 | 12.30 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.48 | Put | 363.48960 | | 0.36349 | | 364.83730 | 0.36484 | 363.490 | 12.32 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.48 | Call | 123.38960 | | 0.12339 | | 124.53730 | 0.12454 | 123.390 | 12.32 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.60 | Call | 92.50510 | | 0.09251 | | 93.56760 | 0.09357 | 92.505 | 12.55 | 0.00 | 0 | 100.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 9.60 | Put | 452.60510 | | 0.45261 | | 453.86760 | 0.45387 | 452.605 | 12.55 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 10.30 | Call | 12.34350 | | 0.01234 | | 12.44580 | 0.01245 | 12.343 | 13.37 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 10.30 | Put | 1,072.44350 | | 1.07244 | | 1,072.74580 | 1.07275 | 1,072.444 | 13.37 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 10.60 | Call | 8.21350 | | 0.00821 | | 8.35530 | 0.00836 | 8.214 | 14.99 | 0.00 | 0 | 100.00 |
| AU\$ / R | On 13/12/2013 | Foreign Exchange Future | 10.60 | Put | 1,368.31350 | | 1.36831 | | 1,368.65530 | 1.36866 | 1,368.314 | 14.99 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | | | 9.31140 | | 9.31140 | | 9.31110 | 9.31110 | | 12.01 | 0.00 | 0 | 3,939.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Call | 241.73570 | | 0.24174 | | 242.70280 | 0.24270 | 241.736 | 12.28 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Put | 420.33570 | | 0.42034 | | 421.60280 | 0.42160 | 420.336 | 12.28 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Call | 238.16480 | | 0.23816 | | 239.12930 | 0.23913 | 238.165 | 12.29 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Put | 426.76480 | | 0.42676 | | 428.02930 | 0.42803 | 426.765 | 12.29 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Call | 234.63900 | | 0.23464 | | 235.60350 | 0.23560 | 234.639 | 12.31 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Put | 433.23900 | | 0.43324 | | 434.50350 | 0.43450 | 433.239 | 12.31 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.37980 | | 9.37980 | | 9.37830 | 9.37830 | | 12.20 | 0.00 | 0 | 50.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.89 | Call | 215.30700 | | 0.21531 | | 215.58990 | 0.21559 | 215.307 | 12.83 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.89 | Put | 725.50700 | | 0.72551 | | 727.28990 | 0.72729 | 725.507 | 12.83 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.90 | Put | 733.00880 | | 0.73301 | | 734.79440 | 0.73479 | 733.009 | 12.85 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.90 | Call | 212.80880 | | 0.21281 | | 213.09440 | 0.21309 | 212.809 | 12.85 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.91 | Call | 210.33880 | | 0.21034 | | 210.62690 | 0.21063 | 210.339 | 12.86 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.91 | Put | 740.53880 | | 0.74054 | | 742.32690 | 0.74233 | 740.539 | 12.86 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 9.45520 | | 9.45520 | | 9.45710 | 9.45710 | | 12.33 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.54 | Call | 427.69320 | | 0.42769 | | 429.23580 | 0.42924 | 427.693 | 12.43 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.54 | Put | 512.49320 | | 0.51249 | | 512.13580 | 0.51214 | 512.493 | 12.43 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.55 | Call | 423.65970 | | 0.42366 | | 425.19650 | 0.42520 | 423.660 | 12.44 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.55 | Put | 518.45970 | | 0.51846 | | 518.09650 | 0.51810 | 518.460 | 12.44 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.56 | Call | 419.66320 | | 0.41966 | | 421.18660 | 0.42119 | 419.663 | 12.46 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.56 | Put | 524.46320 | | 0.52446 | | 524.08660 | 0.52409 | 524.463 | 12.46 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | | | 9.61750 | | 9.61750 | | 9.63060 | 9.63060 | | 13.92 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.94 | Call | 151.08060 | | 0.15108 | | 155.12340 | 0.15512 | 151.081 | 14.98 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.94 | Put | 473.58060 | | 0.47358 | | 464.52340 | 0.46452 | 473.581 | 14.98 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.95 | Call | 148.51520 | | 0.14852 | | 152.52260 | 0.15252 | 148.515 | 15.01 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.95 | Put | 481.01520 | | 0.48102 | | 471.92260 | 0.47192 | 481.015 | 15.01 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.96 | Call | 145.99230 | | 0.14599 | | 149.96310 | 0.14996 | 145.992 | 15.05 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/12/2013 | Foreign Exchange Future | 9.96 | Put | 488.49230 | | 0.48849 | | 479.36310 | 0.47936 | 488.492 | 15.05 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | | | 9.72860 | | 9.72860 | | 9.74230 | 9.74230 | | 14.06 | 0.00 | 0 | 50.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.94 | Call | 303.62330 | | 0.30362 | | 312.23810 | 0.31224 | 303.623 | 14.54 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.94 | Put | 515.02330 | | 0.51502 | | 509.93810 | 0.50994 | 515.023 | 14.54 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.95 | Call | 300.35920 | | 0.30036 | | 308.90810 | 0.30891 | 300.359 | 14.57 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.95 | Put | 521.75920 | | 0.52176 | | 516.60810 | 0.51661 | 521.759 | 14.57 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.96 | Call | 297.13060 | | 0.29713 | | 305.61370 | 0.30561 | 297.131 | 14.59 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.96 | Put | 528.53060 | | 0.52853 | | 523.31370 | 0.52331 | 528.531 | 14.59 | 0.00 | 0 | 0.00 |
| CF CANDO CADP | On 13/12/2013 | Can-Do Future | | | 3.09220 | | 3.09220 | | 2.34340 | 2.34340 | | | 0.00 | 0 | 2,274.00 |
| CF CANDO CADR | On 13/12/2013 | Can-Do Future | | | 337.37420 | | 337.37420 | | 332.42110 | 332.42110 | | | 0.00 | 0 | 696.00 |
| CF CANDO CADS | On 13/12/2013 | Can-Do Future | | | 328.35610 | | 328.35610 | | 327.76530 | 327.76530 | | | 0.00 | 0 | 6,000.00 |
| CF CANDO CADT | On 13/12/2013 | Can-Do Future | | | 142.43360 | | 142.43360 | | 138.75090 | 138.75090 | | | 0.00 | 0 | 1,600.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CF CANDO CAEU | On 25/09/2013 | Can-Do Future | | 2.00710 | 2.00710 | | 2.55630 | 2.55630 | | | 0.00 | 0 | 30,000.00 |
| CF CANDO CAEV | On 23/09/2013 | Can-Do Future | | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| CF CANDO CAEW | On 25/09/2013 | Can-Do Future | | 0.00010 | 0.00010 | | 0.00020 | 0.00020 | | | 0.00 | 0 | 50.00 |
| CF CANDO CAEX | On 13/12/2013 | Can-Do Future | | 65.89640 | 65.89640 | | 68.19190 | 68.19190 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CAEY | On 23/09/2013 | Can-Do Future | | 2.06130 | 2.06130 | | 2.62870 | 2.62870 | | | 0.00 | 0 | 12,000.00 |
| CF CANDO CAEZ | On 16/10/2013 | Can-Do Future | | 135.19950 | 135.19950 | | 142.99860 | 142.99860 | | | 0.00 | 0 | 10,000.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | | 10.75090 | 10.75090 | | 10.71370 | 10.71370 | | 14.94 | 0.00 | 0 | 562.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.79 | Call | 294.81810 | 0.29482 | 282.27300 | 0.28227 | 294.818 | 15.06 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.79 | Put | 333.91810 | 0.33392 | 358.57300 | 0.35857 | 333.918 | 15.06 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.80 | Call | 290.80470 | 0.29080 | 278.42030 | 0.27842 | 290.805 | 15.09 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.80 | Put | 339.90470 | 0.33990 | 364.72030 | 0.36472 | 339.905 | 15.09 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.81 | Call | 286.84310 | 0.28684 | 274.61770 | 0.27462 | 286.843 | 15.12 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/12/2013 | Foreign Exchange Future | 10.81 | Put | 345.94310 | 0.34594 | 370.91770 | 0.37092 | 345.943 | 15.12 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | | 10.91140 | 10.91140 | | 10.87360 | 10.87360 | | 15.45 | 0.00 | 0 | 75.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.29 | Call | 342.43210 | 0.34243 | 333.61450 | 0.33361 | 342.432 | 16.39 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.29 | Put | 721.03210 | 0.72103 | 750.01450 | 0.75001 | 721.032 | 16.39 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.30 | Call | 339.54400 | 0.33954 | 330.82350 | 0.33082 | 339.544 | 16.42 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.30 | Put | 728.14400 | 0.72814 | 757.22350 | 0.75722 | 728.144 | 16.42 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.31 | Call | 336.68500 | 0.33669 | 328.05470 | 0.32805 | 336.685 | 16.44 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.31 | Put | 735.28500 | 0.73528 | 764.45470 | 0.76445 | 735.285 | 16.44 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | | 1.62190 | 1.62190 | | 1.62000 | 1.62000 | | 14.16 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.65 | Call | 353.00570 | 0.03530 | 355.86890 | 0.03559 | 353.006 | 15.17 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.65 | Put | 634.00570 | 0.06340 | 655.86890 | 0.06559 | 634.006 | 15.17 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.66 | Call | 321.33150 | 0.03213 | 324.46900 | 0.03245 | 321.332 | 15.37 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.66 | Put | 702.33150 | 0.07023 | 724.46900 | 0.07245 | 702.331 | 15.37 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.67 | Call | 292.42840 | 0.02924 | 295.76370 | 0.02958 | 292.428 | 15.58 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/12/2013 | Foreign Exchange Future | 1.67 | Put | 773.42840 | 0.07734 | 795.76370 | 0.07958 | 773.428 | 15.58 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | | 1.63680 | 1.63680 | | 1.63480 | 1.63480 | | 15.28 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.69 | Call | 504.97710 | 0.05050 | 503.82660 | 0.05038 | 504.977 | 15.91 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.69 | Put | 1,036.97710 | 0.10370 | 1,055.82660 | 0.10558 | 1,036.977 | 15.91 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.70 | Call | 476.30260 | 0.04763 | 475.41520 | 0.04754 | 476.303 | 16.06 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.70 | Put | 1,108.30260 | 0.11083 | 1,127.41520 | 0.11274 | 1,108.303 | 16.06 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.71 | Call | 449.35950 | 0.04494 | 448.70900 | 0.04487 | 449.359 | 16.22 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.71 | Put | 1,181.35950 | 0.11814 | 1,200.70900 | 0.12007 | 1,181.359 | 16.22 | 0.00 | 0 | 0.00 |
| EL28 | On 07/11/2013 | Bond Future | | 109.40684 | 109.40684 | | 109.39999 | 109.39999 | | | 0.00 | 0 | 0.00 |
| EL28 | On 07/11/2013 | Bond Future | 109.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/11/2013 | Bond Future | 109.99 | Put | 583.16000 | 0.58316 | 590.01000 | 0.59001 | 583.160 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/11/2013 | Bond Future | 110.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/11/2013 | Bond Future | 110.00 | Put | 593.16000 | 0.59316 | 600.01000 | 0.60001 | 593.160 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/11/2013 | Bond Future | 110.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/11/2013 | Bond Future | 110.01 | Put | 603.16000 | 0.60316 | 610.01000 | 0.61001 | 603.160 | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|-----------|---------------|-----------|---------------|----------------|-------------------|------------|----------------|------------------|---------------|
| ES26 | On 02/04/2026 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | | 9.52171 | 83.30371 | | 9.52544 | 83.27536 | | | 0.00 | 0 | 6,292.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.49 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.49 | Put | 8,460.53000 | 8.46053 | 8,488.88000 | 8.48888 | 8,460.530 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.50 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.50 | Put | 8,372.25000 | 8.37225 | 8,400.60000 | 8.40060 | 8,372.250 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.51 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2013 | Bond Future | 8.51 | Put | 8,284.10000 | 8.28410 | 8,312.45000 | 8.31245 | 8,284.100 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2014 | Bond Future | | 9.63839 | 84.39768 | | 9.64225 | 84.36892 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2014 | Bond Future | 9.54 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2014 | Bond Future | 9.54 | Put | 738.49000 | 0.73849 | 767.25000 | 0.76725 | 738.490 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2014 | Bond Future | 9.55 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2014 | Bond Future | 9.55 | Put | 662.96000 | 0.66296 | 691.72000 | 0.69172 | 662.960 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2014 | Bond Future | 9.56 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2014 | Bond Future | 9.56 | Put | 587.54000 | 0.58754 | 616.30000 | 0.61630 | 587.540 | | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | Price Contribution | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | | 432.57500 | 432.57500 | | 432.77800 | 432.77800 | | | 0.00 | 0 | 123.00 |
| GOVI | On 07/11/2013 | GOVI | 445.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 445.99 | Put | 134,150.00000 | 13.41500 | 132,120.00000 | 13.21200 | 134,150.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.00 | Put | 134,250.00000 | 13.42500 | 132,220.00000 | 13.22200 | 134,250.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2013 | GOVI | 446.01 | Put | 134,350.00000 | 13.43500 | 132,320.00000 | 13.23200 | 134,350.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2014 | GOVI | | 438.25600 | 438.25600 | | 438.46100 | 438.46100 | | | 201,597,760.00 | 46 | 269.00 |
| GOVI | On 06/02/2014 | GOVI | 439.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2014 | GOVI | 439.99 | Put | 17,340.00000 | 1.73400 | 15,290.00000 | 1.52900 | 17,340.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2014 | GOVI | 440.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2014 | GOVI | 440.00 | Put | 17,440.00000 | 1.74400 | 15,390.00000 | 1.53900 | 17,440.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2014 | GOVI | 440.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2014 | GOVI | 440.01 | Put | 17,540.00000 | 1.75400 | 15,490.00000 | 1.54900 | 17,540.000 | | 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 07/11/2013 | Index Future | | 194.11300 | 194.11300 | | 194.10500 | 194.10500 | | | 0.00 | 0 | 1,136.00 |
| IGOV | On 06/02/2014 | Index Future | | 196.68600 | 196.68600 | | 196.67800 | 196.67800 | | | 0.00 | 0 | 174.00 |
| ILBI | On 07/11/2013 | Index Future | | 525.56800 | 525.56800 | | 525.47400 | 525.47400 | | | 0.00 | 0 | 0.00 |
| ILBI | On 06/02/2014 | Index Future | | 532.66500 | 532.66500 | | 532.57000 | 532.57000 | | | 0.00 | 0 | 186.00 |
| J201 | On 22/12/2014 | Interest Rate Swap | | 8.65500 | 0.05139 | | 8.65500 | 0.05139 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2013 | Jibar Tradeable Future | | 5.13000 | 94.87000 | | 5.13000 | 94.87000 | | | 16,602,250.00 | 700 | 0.00 |
| JIBAR FUTURE | On 16/10/2013 | Jibar Tradeable Future | | 5.17000 | 94.83000 | | 5.16000 | 94.84000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/11/2013 | Jibar Tradeable Future | | 5.20000 | 94.80000 | | 5.18000 | 94.82000 | | | 0.00 | 0 | 3,000.00 |
| JIBAR FUTURE | On 18/12/2013 | Jibar Tradeable Future | | 5.28000 | 94.72000 | | 5.25000 | 94.75000 | | | 0.00 | 0 | 1,500.00 |
| JIBAR FUTURE | On 15/01/2014 | Jibar Tradeable Future | | 5.31000 | 94.69000 | | 5.27000 | 94.73000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 19/02/2014 | Jibar Tradeable Future | | 5.45000 | 94.55000 | | 5.40000 | 94.60000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-------------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| JIBAR FUTURE | On 19/03/2014 | | Jibar Tradeable Future | 5.48000 | 94.52000 | | 5.43000 | 94.57000 | | | 0.00 | 0 | 400.00 |
| JIBAR FUTURE | On 18/06/2014 | | Jibar Tradeable Future | 5.87000 | 94.13000 | | 5.82000 | 94.18000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 17/09/2014 | | Jibar Tradeable Future | 6.15000 | 93.85000 | | 6.07000 | 93.93000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2014 | | Jibar Tradeable Future | 6.44000 | 93.56000 | | 6.37000 | 93.63000 | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | | Jibar Tradeable Future | 6.74000 | 93.26000 | | 6.69000 | 93.31000 | | | 0.00 | 0 | 250.00 |
| JIBAR FUTURE | On 17/06/2015 | | Jibar Tradeable Future | 7.02000 | 92.98000 | | 6.98000 | 93.02000 | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2013 | | Foreign Exchange Future | 8.13700 | 8.13700 | | 8.15140 | 8.15140 | | 9.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/12/2013 | 8.14 | Call | 154.90540 | 0.15491 | 163.82540 | 0.16383 | 154.905 | 9.92 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 13/12/2013 | 8.14 | Put | 157.90540 | 0.15791 | 152.42540 | 0.15243 | 157.905 | 9.92 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 13/12/2013 | 8.15 | Call | 150.08400 | 0.15008 | 158.85830 | 0.15886 | 150.084 | 9.92 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 13/12/2013 | 8.15 | Put | 163.08400 | 0.16308 | 157.45830 | 0.15746 | 163.084 | 9.92 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 13/12/2013 | 8.16 | Call | 146.05390 | 0.14605 | 154.69150 | 0.15469 | 146.054 | 9.97 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 13/12/2013 | 8.16 | Put | 169.05390 | 0.16905 | 163.29150 | 0.16329 | 169.054 | 9.97 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 17/03/2014 | | Foreign Exchange Future | 8.19440 | 8.19440 | | 8.20930 | 8.20930 | | 12.18 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | 8.14 | Call | 305.95760 | 0.30596 | 316.59730 | 0.31660 | 305.958 | 12.15 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 17/03/2014 | 8.14 | Put | 251.55760 | 0.25156 | 247.29730 | 0.24730 | 251.558 | 12.15 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 17/03/2014 | 8.15 | Call | 300.96620 | 0.30097 | 311.51680 | 0.31152 | 300.966 | 12.16 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 17/03/2014 | 8.15 | Put | 256.56620 | 0.25657 | 252.21680 | 0.25222 | 256.566 | 12.16 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 17/03/2014 | 8.16 | Call | 296.03270 | 0.29603 | 306.49350 | 0.30649 | 296.033 | 12.16 | 0.00 | 0 | 0.00 | |
| NZ\$ / R | On 17/03/2014 | 8.16 | Put | 261.63270 | 0.26163 | 257.19350 | 0.25719 | 261.633 | 12.16 | 0.00 | 0 | 0.00 | |
| R / ¥EN | On 13/12/2013 | | Foreign Exchange Future | 10.06790 | 10.06790 | 0.09928 | 10.11560 | 10.11560 | | 16.37 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 13/12/2013 | 9.69 | Call | 5,631.17340 | 0.56312 | 5,961.56420 | 0.59616 | 5,631.173 | 17.85 | 0.00 | 0 | 0.00 | |
| R / ¥EN | On 13/12/2013 | 9.69 | Put | 1,852.17340 | 0.18522 | 1,705.56420 | 0.17056 | 1,852.173 | 17.85 | 0.00 | 0 | 0.00 | |
| R / ¥EN | On 13/12/2013 | 9.70 | Call | 5,558.75660 | 0.55588 | 5,887.21490 | 0.58872 | 5,558.757 | 17.81 | 0.00 | 0 | 0.00 | |
| R / ¥EN | On 13/12/2013 | 9.70 | Put | 1,879.75660 | 0.18798 | 1,731.21490 | 0.17312 | 1,879.757 | 17.81 | 0.00 | 0 | 0.00 | |
| R / ¥EN | On 13/12/2013 | 9.71 | Call | 5,486.70310 | 0.54867 | 5,813.22880 | 0.58132 | 5,486.703 | 17.77 | 0.00 | 0 | 0.00 | |
| R / ¥EN | On 13/12/2013 | 9.71 | Put | 1,907.70310 | 0.19077 | 1,757.22880 | 0.17572 | 1,907.703 | 17.77 | 0.00 | 0 | 0.00 | |
| R023 | On 07/11/2013 | | Bond Future | 7.80244 | 101.20280 | | 7.78004 | 101.34885 | | | 10,120,280.00 | 100 | 11,902.00 |
| R023 | On 07/11/2013 | 6.49 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 07/11/2013 | 6.49 | Put | 9,039.33000 | 9.03933 | 8,893.28000 | 8.89328 | 9,039.330 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 07/11/2013 | 6.50 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 07/11/2013 | 6.50 | Put | 8,966.60000 | 8.96660 | 8,820.55000 | 8.82055 | 8,966.600 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 07/11/2013 | 6.51 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 07/11/2013 | 6.51 | Put | 8,893.92000 | 8.89392 | 8,747.87000 | 8.74787 | 8,893.920 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 06/02/2014 | | Bond Future | 7.90252 | 102.53190 | | 7.87922 | 102.67973 | | | 0.00 | 0 | 0.00 |
| R023 | On 06/02/2014 | 7.84 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 06/02/2014 | 7.84 | Put | 397.31000 | 0.39731 | 249.48000 | 0.24948 | 397.310 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 06/02/2014 | 7.85 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 06/02/2014 | 7.85 | Put | 333.63000 | 0.33363 | 185.80000 | 0.18580 | 333.630 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 06/02/2014 | 7.86 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.000 | 0.00 | 0 | 0.00 | |
| R023 | On 06/02/2014 | 7.86 | Put | 269.99000 | 0.26999 | 122.16000 | 0.12216 | 269.990 | 0.000 | 0.00 | 0 | 0.00 | |
| R157 | On 07/11/2013 | | Bond Future | 6.11830 | 114.80306 | | 6.13338 | 114.77501 | | 3.02 | 0.00 | 0 | 29,411.00 |
| R157 | On 07/11/2013 | 5.59 | Call | 157.37000 | 0.15737 | 160.01000 | 0.16001 | 157.370 | 2.97 | 0.00 | 0 | 0.00 | |
| R157 | On 07/11/2013 | 5.59 | Put | 1,146.13000 | 1.14613 | 1,176.82000 | 1.17682 | 1,146.130 | 2.97 | 0.00 | 0 | 0.00 | |
| R157 | On 07/11/2013 | 5.60 | Call | 161.60000 | 0.16160 | 164.21000 | 0.16421 | 161.600 | 2.97 | 0.00 | 0 | 0.00 | |
| R157 | On 07/11/2013 | 5.60 | Put | 1,131.54000 | 1.13154 | 1,162.20000 | 1.16220 | 1,131.540 | 2.97 | 0.00 | 0 | 0.00 | |
| R157 | On 07/11/2013 | 5.61 | Call | 165.92000 | 0.16592 | 168.50000 | 0.16850 | 165.920 | 2.97 | 0.00 | 0 | 0.00 | |
| R157 | On 07/11/2013 | 5.61 | Put | 1,117.04000 | 1.11704 | 1,147.67000 | 1.14767 | 1,117.040 | 2.97 | 0.00 | 0 | 0.00 | |
| R157 | On 06/02/2014 | | Bond Future | 6.27107 | 116.31073 | | 6.28892 | 116.28218 | | 2.84 | 0.00 | 0 | 280.00 |
| R157 | On 06/02/2014 | 5.64 | Call | 402.51000 | 0.40251 | 403.85000 | 0.40385 | 402.510 | 2.80 | 0.00 | 0 | 0.00 | |
| R157 | On 06/02/2014 | 5.64 | Put | 1,418.53000 | 1.41853 | 1,448.42000 | 1.44842 | 1,418.530 | 2.80 | 0.00 | 0 | 0.00 | |
| R157 | On 06/02/2014 | 5.65 | Call | 407.74000 | 0.40774 | 409.04000 | 0.40904 | 407.740 | 2.80 | 0.00 | 0 | 0.00 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R157 | On 06/02/2014 | Bond Future | 5.65 | Put | 1,407.56000 | | 1.40756 | | 1,437.41000 | 1.43741 | 1,407.560 | 2.80 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Call | 413.01000 | | 0.41301 | | 414.28000 | 0.41428 | 413.010 | 2.80 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Put | 1,396.64000 | | 1.39664 | | 1,426.46000 | 1.42646 | 1,396.640 | 2.80 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | | | 6.42364 | | 111.08791 | | 6.44345 | 111.06123 | | 2.55 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Call | 288.45000 | | 0.28845 | | 297.21000 | 0.29721 | 288.450 | 2.49 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Put | 1,968.10000 | | 1.96810 | | 2,003.54000 | 2.00354 | 1,968.100 | 2.49 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Call | 291.51000 | | 0.29151 | | 300.29000 | 0.30029 | 291.510 | 2.49 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Put | 1,957.40000 | | 1.95740 | | 1,992.86000 | 1.99286 | 1,957.400 | 2.49 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Call | 294.60000 | | 0.29460 | | 303.40000 | 0.30340 | 294.600 | 2.49 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Put | 1,946.73000 | | 1.94673 | | 1,982.21000 | 1.98221 | 1,946.730 | 2.49 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | | | 6.61071 | | 112.63333 | | 6.63684 | 112.60473 | | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.74 | Call | 1,035.48000 | | 1.03548 | | 1,042.65000 | 1.04265 | 1,035.480 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.74 | Put | 894.09000 | | 0.89409 | | 929.86000 | 0.92986 | 894.090 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.75 | Call | 1,041.16000 | | 1.04116 | | 1,048.69000 | 1.04869 | 1,041.160 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.75 | Put | 888.85000 | | 0.88885 | | 924.98000 | 0.92498 | 888.850 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.76 | Call | 1,047.28000 | | 1.04728 | | 1,054.33000 | 1.05433 | 1,047.280 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.76 | Put | 884.05000 | | 0.88405 | | 919.70000 | 0.91970 | 884.050 | 2.28 | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R201 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R206 | On 15/09/2015 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | | | 8.19161 | | 122.45412 | | 8.19474 | 122.42612 | | 14.98 | 48,981,648.00 | 400 | 58,310.00 |
| R186 | On 07/11/2013 | Bond Future | 6.50 | Call | 23.04000 | | 0.02304 | | 29.80000 | 0.02980 | 23.040 | 14.67 | 0.00 | 0 | 5,290.00 |
| R186 | On 07/11/2013 | Bond Future | 6.50 | Put | 16,614.41000 | | 16.61441 | | 16,649.17000 | 16.64917 | 16,614.410 | 14.67 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 6.75 | Call | 61.79000 | | 0.06179 | | 75.73000 | 0.07573 | 61.790 | 14.67 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/11/2013 | Bond Future | 6.75 | Put | 14,006.75000 | | 14.00675 | | 14,048.69000 | 14.04869 | 14,006.750 | 14.67 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.00 | Call | 1,936.02000 | | 1.93602 | | 2,002.30000 | 2.00230 | 1,936.020 | 14.91 | 0.00 | 0 | 1,000.00 |
| R186 | On 07/11/2013 | Bond Future | 8.00 | Put | 3,668.00000 | | 3.66800 | | 3,762.28000 | 3.76228 | 3,668.000 | 14.91 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.14 | Call | 2,482.46000 | | 2.48246 | | 2,548.70000 | 2.54870 | 2,482.460 | 14.95 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.14 | Put | 2,945.51000 | | 2.94551 | | 3,039.75000 | 3.03975 | 2,945.510 | 14.95 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.15 | Put | 2,897.90000 | | 2.89790 | | 2,992.03000 | 2.99203 | 2,897.900 | 14.95 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.15 | Call | 2,524.77000 | | 2.52477 | | 2,590.90000 | 2.59090 | 2,524.770 | 14.95 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Call | 2,567.50000 | | 2.56750 | | 2,633.51000 | 2.63351 | 2,567.500 | 14.96 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.16 | Put | 2,850.81000 | | 2.85081 | | 2,944.82000 | 2.94482 | 2,850.810 | 14.96 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.25 | Call | 2,970.82000 | | 2.97082 | | 3,035.17000 | 3.03517 | 2,970.820 | 14.98 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.25 | Put | 2,449.99000 | | 2.44999 | | 2,542.34000 | 2.54234 | 2,449.990 | 14.98 | 0.00 | 0 | 250.00 |
| R186 | On 07/11/2013 | Bond Future | 8.50 | Put | 1,558.16000 | | 1.55816 | | 1,632.54000 | 1.63254 | 1,558.160 | 15.11 | 0.00 | 0 | 4,000.00 |
| R186 | On 07/11/2013 | Bond Future | 8.50 | Call | 4,272.91000 | | 4.27291 | | 4,319.29000 | 4.31929 | 4,272.910 | 15.11 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Call | 5,791.43000 | | 5.79143 | | 5,822.91000 | 5.82291 | 5,791.430 | 15.24 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 8.75 | Put | 939.88000 | | 0.93988 | | 999.36000 | 0.99936 | 939.880 | 15.24 | 0.00 | 0 | 1,030.00 |
| R186 | On 07/11/2013 | Bond Future | 9.00 | Call | 7,469.61000 | | 7.46961 | | 7,487.44000 | 7.48744 | 7,469.610 | 15.36 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2013 | Bond Future | 9.00 | Put | 536.69000 | | 0.53669 | | 582.52000 | 0.58252 | 536.690 | 15.36 | 0.00 | 0 | 1,200.00 |
| R186 | On 06/02/2014 | Bond Future | | | 8.28800 | | 118.77280 | | 8.29125 | 118.74437 | | 15.07 | 0.00 | 0 | 105.00 |
| R186 | On 06/02/2014 | Bond Future | 7.74 | Call | 2,443.28000 | | 2.44328 | | 2,565.73000 | 2.56573 | 2,443.280 | 14.93 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.74 | Put | 7,377.25000 | | 7.37725 | | 7,528.13000 | 7.52813 | 7,377.250 | 14.93 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.75 | Call | 2,473.29000 | | 2.47329 | | 2,596.06000 | 2.59606 | 2,473.290 | 14.93 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.75 | Put | 7,314.66000 | | 7.31466 | | 7,465.86000 | 7.46586 | 7,314.660 | 14.93 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.76 | Call | 2,503.54000 | | 2.50354 | | 2,626.63000 | 2.62663 | 2,503.540 | 14.93 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.76 | Put | 7,252.40000 | | 7.25240 | | 7,403.92000 | 7.40392 | 7,252.400 | 14.93 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | | | 8.38292 | | 120.39301 | | 8.38601 | 120.36659 | | 14.79 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Call | 1,727.05000 | | 1.72705 | | 1,838.03000 | 1.83803 | 1,727.050 | 14.53 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Put | 13,557.55000 | | 13.55755 | | 13,694.95000 | 13.69495 | 13,557.550 | 14.53 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.10 | Call | 1,746.00000 | | 1.74600 | | 1,857.47000 | 1.85747 | 1,746.000 | 14.53 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.10 | Put | 13,478.76000 | | 13.47876 | | 13,616.65000 | 13.61665 | 13,478.760 | 14.53 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186 | On 08/05/2014 | Bond Future | 7.11 | Put | 13,400.22000 | | 13.40022 | 13,538.60000 | 13.53860 | 13,400.220 | | 14.53 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.11 | Call | 1,765.09000 | | 1.76509 | 1,877.05000 | 1.87705 | 1,765.090 | | 14.53 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | | | 8.47749 | | 116.77612 | 8.48090 | 116.74760 | | | 14.72 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.29 | Call | 5,706.81000 | | 5.70681 | 5,843.19000 | 5.84319 | 5,706.810 | | 14.67 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.29 | Put | 7,289.62000 | | 7.28962 | 7,454.52000 | 7.45452 | 7,289.620 | | 14.67 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.30 | Call | 5,744.74000 | | 5.74474 | 5,881.08000 | 5.88108 | 5,744.740 | | 14.67 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.30 | Put | 7,242.37000 | | 7.24237 | 7,407.23000 | 7.40723 | 7,242.370 | | 14.67 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.31 | Call | 5,782.80000 | | 5.78280 | 5,919.10000 | 5.91910 | 5,782.800 | | 14.67 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.31 | Put | 7,195.33000 | | 7.19533 | 7,360.15000 | 7.36015 | 7,195.330 | | 14.67 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R186/R157 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R197 | On 07/11/2013 | Bond Future | | | 275.83722 | | 275.83722 | 275.83634 | 275.83634 | | | | 0.00 | 0 | 2,100.00 |
| R197 | On 07/11/2013 | Bond Future | 279.99 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/11/2013 | Bond Future | 279.99 | Put | 4,152.78000 | | 4.15278 | 4,153.66000 | 4.15366 | 4,152.780 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/11/2013 | Bond Future | 280.00 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/11/2013 | Bond Future | 280.00 | Put | 4,162.78000 | | 4.16278 | 4,163.66000 | 4.16366 | 4,162.780 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/11/2013 | Bond Future | 280.01 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.000 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/11/2013 | Bond Future | 280.01 | Put | 4,172.78000 | | 4.17278 | 4,173.66000 | 4.17366 | 4,172.780 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | | | 5.25118 | | 107.14724 | 5.21695 | 107.18464 | | | 1.89 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Call | 108.95000 | | 0.10895 | 123.60000 | 0.12360 | 108.950 | | 1.86 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.79 | Put | 614.49000 | | 0.61449 | 591.74000 | 0.59174 | 614.490 | | 1.86 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Call | 111.81000 | | 0.11181 | 126.70000 | 0.12670 | 111.810 | | 1.86 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.80 | Put | 606.35000 | | 0.60635 | 583.84000 | 0.58384 | 606.350 | | 1.86 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Call | 114.73000 | | 0.11473 | 129.84000 | 0.12984 | 114.730 | | 1.87 | 0.00 | 0 | 0.00 |
| R201 | On 07/11/2013 | Bond Future | 4.81 | Put | 598.27000 | | 0.59827 | 575.98000 | 0.57598 | 598.270 | | 1.87 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | | | 5.23638 | | 104.14651 | 5.19190 | 104.18429 | | | 1.60 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.24 | Call | 414.45000 | | 0.41445 | 438.04000 | 0.43804 | 414.450 | | 1.60 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.24 | Put | 411.38000 | | 0.41138 | 397.19000 | 0.39719 | 411.380 | | 1.60 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Call | 418.96000 | | 0.41896 | 442.42000 | 0.44242 | 418.960 | | 1.60 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Put | 407.40000 | | 0.40740 | 393.08000 | 0.39308 | 407.400 | | 1.60 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Call | 423.50000 | | 0.42350 | 447.08000 | 0.44708 | 423.500 | | 1.60 | 0.00 | 0 | 0.00 |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Put | 403.45000 | | 0.40345 | 389.25000 | 0.38925 | 403.450 | | 1.60 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | | | 5.12680 | | 105.56719 | 5.05993 | 105.60758 | | | 1.28 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.74 | Call | 320.06000 | | 0.32006 | 338.04000 | 0.33804 | 320.060 | | 1.27 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.74 | Put | 554.06000 | | 0.55406 | 531.65000 | 0.53165 | 554.060 | | 1.27 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Call | 322.56000 | | 0.32256 | 340.63000 | 0.34063 | 322.560 | | 1.27 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Put | 550.50000 | | 0.55050 | 528.18000 | 0.52818 | 550.500 | | 1.27 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.76 | Call | 325.07000 | | 0.32507 | 343.24000 | 0.34324 | 325.070 | | 1.27 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.76 | Put | 546.95000 | | 0.54695 | 524.73000 | 0.52473 | 546.950 | | 1.27 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | | | 4.74869 | | 102.62593 | 4.63964 | 102.66543 | | | 0.89 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.29 | Call | 457.40000 | | 0.45740 | 485.28000 | 0.48528 | 457.400 | | 0.91 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.29 | Put | 261.73000 | | 0.26173 | 250.11000 | 0.25011 | 261.730 | | 0.91 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.30 | Call | 459.52000 | | 0.45952 | 487.45000 | 0.48745 | 459.520 | | 0.91 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.30 | Put | 260.24000 | | 0.26024 | 248.67000 | 0.24867 | 260.240 | | 0.91 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.31 | Call | 461.63000 | | 0.46163 | 489.63000 | 0.48963 | 461.630 | | 0.91 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.31 | Put | 258.75000 | | 0.25875 | 247.25000 | 0.24725 | 258.750 | | 0.91 | 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 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|-----------|---------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R201/R206 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2013 | Bond Future | | | 202.61820 | | 202.61820 | | 202.60744 | 202.60744 | | | 0.00 | 0 | 43,251.00 |
| R202 | On 07/11/2013 | Bond Future | 208.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2013 | Bond Future | 208.99 | Put | 6,371.80000 | | 6.37180 | | 6,382.56000 | 6.38256 | 6,371.800 | | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2013 | Bond Future | 209.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2013 | Bond Future | 209.00 | Put | 6,381.80000 | | 6.38180 | | 6,392.56000 | 6.39256 | 6,381.800 | | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2013 | Bond Future | 209.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2013 | Bond Future | 209.01 | Put | 6,391.80000 | | 6.39180 | | 6,402.56000 | 6.40256 | 6,391.800 | | 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 07/11/2013 | Bond Future | | | 6.93306 | | 105.68038 | | 6.92153 | 105.71972 | | 5.45 | 10,356,677.24 | 98 | 19,611.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Call | 17.32000 | | 0.01732 | | 23.01000 | 0.02301 | 17.320 | 5.32 | 0.00 | 0 | 15.00 |
| R203 | On 07/11/2013 | Bond Future | 5.71 | Put | 4,294.14000 | | 4.29414 | | 4,260.49000 | 4.26049 | 4,294.140 | 5.32 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Call | 54.96000 | | 0.05496 | | 67.88000 | 0.06788 | 54.960 | 5.32 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 5.99 | Put | 3,334.01000 | | 3.33401 | | 3,307.59000 | 3.30759 | 3,334.010 | 5.32 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Call | 57.09000 | | 0.05709 | | 70.35000 | 0.07035 | 57.090 | 5.32 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.00 | Put | 3,300.71000 | | 3.30071 | | 3,274.63000 | 3.27463 | 3,300.710 | 5.32 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Call | 59.34000 | | 0.05934 | | 72.89000 | 0.07289 | 59.340 | 5.32 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 6.01 | Put | 3,267.55000 | | 3.26755 | | 3,241.76000 | 3.24176 | 3,267.550 | 5.32 | 0.00 | 0 | 0.00 |
| R203 | On 07/11/2013 | Bond Future | 571.00 | Call | 103,450.86000 | | 103.45086 | | 103,490.20000 | 103.49020 | 103,450.860 | 5.64 | 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 | 5.64 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | | | 7.07000 | | 107.06826 | | 7.05755 | 107.10802 | | 5.03 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Call | 228.28000 | | 0.22828 | | 259.47000 | 0.25947 | 228.280 | 4.91 | 0.00 | 0 | 16.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Put | 3,881.25000 | | 3.88125 | | 3,872.68000 | 3.87268 | 3,881.250 | 4.91 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Call | 328.40000 | | 0.32840 | | 363.35000 | 0.36335 | 328.400 | 4.93 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Put | 3,350.67000 | | 3.35067 | | 3,345.86000 | 3.34586 | 3,350.670 | 4.93 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Call | 334.50000 | | 0.33450 | | 369.61000 | 0.36961 | 334.500 | 4.93 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Put | 3,323.70000 | | 3.32370 | | 3,319.05000 | 3.31905 | 3,323.700 | 4.93 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Call | 340.68000 | | 0.34068 | | 375.94000 | 0.37594 | 340.680 | 4.93 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Put | 3,296.82000 | | 3.29682 | | 3,292.32000 | 3.29232 | 3,296.820 | 4.93 | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.84 | Call | 998.37000 | | 0.99837 | | 0.00000 | 0.00000 | 998.370 | 5.01 | 94,272.62 | 13 | 13.00 |
| R203 | On 06/02/2014 | Bond Future | 6.84 | Put | 1,735.92000 | | 1.73592 | | 0.00000 | 0.00000 | 1,735.920 | 5.01 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | | | 7.20264 | | 104.36731 | | 7.18842 | 104.40968 | | 4.94 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.74 | Put | 4,758.62000 | | 4.75862 | | 4,755.20000 | 4.75520 | 4,758.620 | 4.82 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.74 | Call | 285.42000 | | 0.28542 | | 324.37000 | 0.32437 | 285.420 | 4.82 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Call | 289.63000 | | 0.28963 | | 328.90000 | 0.32890 | 289.630 | 4.82 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Put | 4,731.45000 | | 4.73145 | | 4,728.35000 | 4.72835 | 4,731.450 | 4.82 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Put | 4,704.32000 | | 4.70432 | | 4,701.56000 | 4.70156 | 4,704.320 | 4.82 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Call | 293.88000 | | 0.29388 | | 333.49000 | 0.33349 | 293.880 | 4.82 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 6.84 | Call | 1,145.55000 | | 1.14555 | | 0.00000 | 0.00000 | 1,145.550 | 4.89 | 97,086.21 | 13 | 13.00 |
| R203 | On 08/05/2014 | Bond Future | 6.84 | Put | 2,232.89000 | | 2.23289 | | 0.00000 | 0.00000 | 2,232.890 | 4.89 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 7.40 | Call | 1,952.60000 | | 1.95260 | | 2,020.77000 | 2.02077 | 1,952.600 | 4.96 | 0.00 | 0 | 16.00 |
| R203 | On 08/05/2014 | Bond Future | 7.40 | Put | 1,366.71000 | | 1.36671 | | 1,392.51000 | 1.39251 | 1,366.710 | 4.96 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | | | 7.34360 | | 105.81888 | | 7.32858 | 105.86042 | | 4.69 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Call | 1,236.93000 | | 1.23693 | | 0.00000 | 0.00000 | 1,236.930 | 4.64 | 226,829.40 | 30 | 30.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Put | 2,641.22000 | | 2.64122 | | 0.00000 | 0.00000 | 2,641.220 | 4.64 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.29 | Call | 1,792.83000 | | 1.79283 | | 1,875.69000 | 1.87569 | 1,792.830 | 4.70 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.29 | Put | 1,941.17000 | | 1.94117 | | 1,982.49000 | 1.98249 | 1,941.170 | 4.70 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.30 | Call | 1,806.91000 | | 1.80691 | | 1,889.47000 | 1.88947 | 1,806.910 | 4.70 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.30 | Put | 1,927.55000 | | 1.92755 | | 1,968.57000 | 1.96857 | 1,927.550 | 4.70 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.31 | Call | 1,821.05000 | | 1.82105 | | 1,903.31000 | 1.90331 | 1,821.050 | 4.70 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.31 | Put | 1,914.01000 | | 1.91401 | | 1,954.73000 | 1.95473 | 1,914.010 | 4.70 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|--------------------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R203 | On 15/09/2017 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R157 | On 15/09/2017 | | Price Contribution | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2013 | | Bond Future | 9.08641 | 96.74525 | | 9.08443 | 96.76341 | | | 0.00 | 0 | 1,650.00 |
| R2037 | On 07/11/2013 | 9.41 | Call | 2,894.08000 | 2.89408 | | 2,912.24000 | 2.91224 | 2,894.080 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2013 | 9.41 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2013 | 9.42 | Call | 2,981.22000 | 2.98122 | | 2,999.38000 | 2.99938 | 2,981.220 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2013 | 9.42 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2013 | 9.43 | Call | 3,068.22000 | 3.06822 | | 3,086.38000 | 3.08638 | 3,068.220 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/11/2013 | 9.43 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | | Bond Future | 9.18322 | 93.75901 | | 9.18118 | 93.77738 | | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | 9.37 | Call | 1,658.00000 | 1.65800 | | 1,676.37000 | 1.67637 | 1,658.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | 9.37 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | 9.38 | Call | 1,745.43000 | 1.74543 | | 1,763.80000 | 1.76380 | 1,745.430 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | 9.38 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | 9.39 | Call | 1,832.72000 | 1.83272 | | 1,851.09000 | 1.85109 | 1,832.720 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | 9.39 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | | Bond Future | 9.27980 | 95.03831 | | 9.27749 | 95.05875 | | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | 9.37 | Call | 792.61000 | 0.79261 | | 813.05000 | 0.81305 | 792.610 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | 9.37 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | 9.38 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | 9.38 | Call | 879.81000 | 0.87981 | | 900.25000 | 0.90025 | 879.810 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | 9.39 | Call | 966.87000 | 0.96687 | | 987.31000 | 0.98731 | 966.870 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | 9.39 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | | Bond Future | 7.13374 | 106.78945 | | 7.13730 | 106.77410 | | 7.23 | 6,086,998.65 | 57 | 30,198.00 |
| R204 | On 07/11/2013 | 6.29 | Call | 126.93000 | 0.12693 | | 149.59000 | 0.14959 | 126.930 | 7.07 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | 6.29 | Put | 3,845.45000 | 3.84545 | | 3,883.46000 | 3.88346 | 3,845.450 | 7.07 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | 6.30 | Call | 131.32000 | 0.13132 | | 154.42000 | 0.15442 | 131.320 | 7.07 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | 6.30 | Put | 3,804.82000 | 3.80482 | | 3,843.27000 | 3.84327 | 3,804.820 | 7.07 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | 6.31 | Call | 135.84000 | 0.13584 | | 159.37000 | 0.15937 | 135.840 | 7.07 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | 6.31 | Put | 3,764.34000 | 3.76434 | | 3,803.22000 | 3.80322 | 3,764.340 | 7.07 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | 7.00 | Call | 870.73000 | 0.87073 | | 917.53000 | 0.91753 | 870.730 | 7.19 | 0.00 | 0 | 0.00 |
| R204 | On 07/11/2013 | 7.00 | Put | 1,449.52000 | 1.44952 | | 1,511.67000 | 1.51167 | 1,449.520 | 7.19 | 0.00 | 0 | 1,270.00 |
| R204 | On 06/02/2014 | | Bond Future | 7.24795 | 104.16187 | | 7.25177 | 104.14617 | | | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | 6.39 | Call | 578.80000 | 0.57880 | | 616.99000 | 0.61699 | 578.800 | 7.03 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | 6.39 | Put | 4,179.91000 | 4.17991 | | 4,233.80000 | 4.23380 | 4,179.910 | 7.03 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | 6.40 | Call | 588.34000 | 0.58834 | | 626.37000 | 0.62637 | 588.340 | 7.03 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | 6.40 | Put | 4,146.60000 | 4.14660 | | 4,200.33000 | 4.20033 | 4,146.600 | 7.03 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | 6.41 | Call | 597.98000 | 0.59798 | | 635.86000 | 0.63586 | 597.980 | 7.04 | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | 6.41 | Put | 4,113.41000 | 4.11341 | | 4,166.99000 | 4.16699 | 4,113.410 | 7.04 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | | Bond Future | 7.36276 | 105.58271 | | 7.36630 | 105.56888 | | 6.95 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | 6.04 | Call | 582.10000 | 0.58210 | | 629.03000 | 0.62903 | 582.100 | 6.81 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | 6.04 | Put | 5,913.26000 | 5.91326 | | 5,974.02000 | 5.97402 | 5,913.260 | 6.81 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | 6.05 | Call | 589.41000 | 0.58941 | | 636.61000 | 0.63661 | 589.410 | 6.81 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | 6.05 | Put | 5,879.02000 | 5.87902 | | 5,940.05000 | 5.94005 | 5,879.020 | 6.81 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | 6.06 | Put | 5,844.86000 | 5.84486 | | 5,906.16000 | 5.90616 | 5,844.860 | 6.81 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | 6.06 | Call | 596.79000 | 0.59679 | | 644.26000 | 0.64426 | 596.790 | 6.81 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | | Bond Future | 7.48164 | 103.01954 | | 7.48580 | 103.00413 | | 6.81 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | 7.44 | Call | 2,554.05000 | 2.55405 | | 2,658.77000 | 2.65877 | 2,554.050 | 6.80 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | 7.44 | Put | 2,708.49000 | 2.70849 | | 2,828.62000 | 2.82862 | 2,708.490 | 6.80 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | 7.45 | Call | 2,572.60000 | 2.57260 | | 2,677.28000 | 2.67728 | 2,572.600 | 6.80 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | 7.45 | Put | 2,689.93000 | 2.68993 | | 2,810.02000 | 2.81002 | 2,689.930 | 6.80 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | 7.46 | Call | 2,591.23000 | 2.59123 | | 2,695.86000 | 2.69586 | 2,591.230 | 6.80 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | 7.46 | Put | 2,671.46000 | 2.67146 | | 2,791.50000 | 2.79150 | 2,671.460 | 6.80 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 15/01/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | | | 7.45741 | | 101.33759 | | 7.44029 | 101.42063 | | 9.47 | 0.00 | 0 | 27,295.00 |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Call | 257.60000 | | 0.25760 | | 291.91000 | 0.29191 | 257.600 | 9.30 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.69 | Put | 4,065.35000 | | 4.06535 | | 4,016.62000 | 4.01662 | 4,065.350 | 9.30 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Call | 264.87000 | | 0.26487 | | 299.57000 | 0.29957 | 264.870 | 9.30 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.70 | Put | 4,021.86000 | | 4.02186 | | 3,973.52000 | 3.97352 | 4,021.860 | 9.30 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Call | 272.29000 | | 0.27229 | | 307.40000 | 0.30740 | 272.290 | 9.30 | 0.00 | 0 | 0.00 |
| R207 | On 07/11/2013 | Bond Future | 6.71 | Put | 3,978.56000 | | 3.97856 | | 3,930.63000 | 3.93063 | 3,978.560 | 9.30 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | | | 7.56945 | | 99.02932 | | 7.55145 | 99.11329 | | 9.29 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.64 | Call | 720.91000 | | 0.72091 | | 771.35000 | 0.77135 | 720.910 | 9.13 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.64 | Put | 5,173.32000 | | 5.17332 | | 5,139.79000 | 5.13979 | 5,173.320 | 9.13 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Call | 731.71000 | | 0.73171 | | 782.18000 | 0.78218 | 731.710 | 9.13 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Put | 5,134.92000 | | 5.13492 | | 5,101.42000 | 5.10142 | 5,134.920 | 9.13 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Call | 742.63000 | | 0.74263 | | 793.13000 | 0.79313 | 742.630 | 9.13 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Put | 5,096.68000 | | 5.09668 | | 5,063.21000 | 5.06321 | 5,096.680 | 9.13 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | | | 7.68434 | | 100.38024 | | 7.66489 | 100.46737 | | 9.16 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Call | 696.79000 | | 0.69679 | | 754.10000 | 0.75410 | 696.790 | 8.99 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Put | 7,674.68000 | | 7.67468 | | 7,644.86000 | 7.64486 | 7,674.680 | 8.99 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Put | 7,634.09000 | | 7.63409 | | 7,604.65000 | 7.60465 | 7,634.090 | 8.99 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Call | 704.86000 | | 0.70486 | | 762.55000 | 0.76255 | 704.860 | 8.99 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Call | 713.01000 | | 0.71301 | | 771.07000 | 0.77107 | 713.010 | 8.99 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Put | 7,593.60000 | | 7.59360 | | 7,564.53000 | 7.56453 | 7,593.600 | 8.99 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | | | 7.80273 | | 98.13586 | | 7.78247 | 98.22284 | | 9.15 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.69 | Call | 3,136.41000 | | 3.13641 | | 3,243.87000 | 3.24387 | 3,136.410 | 9.14 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.69 | Put | 3,621.63000 | | 3.62163 | | 3,642.11000 | 3.64211 | 3,621.630 | 9.14 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.70 | Call | 3,157.05000 | | 3.15705 | | 3,264.68000 | 3.26468 | 3,157.050 | 9.14 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.70 | Put | 3,599.11000 | | 3.59911 | | 3,619.76000 | 3.61976 | 3,599.110 | 9.14 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.71 | Call | 3,177.76000 | | 3.17776 | | 3,285.57000 | 3.28557 | 3,177.760 | 9.14 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.71 | Put | 3,576.68000 | | 3.57668 | | 3,597.51000 | 3.59751 | 3,576.680 | 9.14 | 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 07/11/2013 | Bond Future | | | 7.57849 | | 96.16698 | | 7.55604 | 96.28867 | | 10.51 | 0.00 | 0 | 14,354.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Call | 225.95000 | | 0.22595 | | 275.86000 | 0.27586 | 225.950 | 10.34 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.79 | Put | 4,616.98000 | | 4.61698 | | 4,545.20000 | 4.54520 | 4,616.980 | 10.34 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Call | 232.93000 | | 0.23293 | | 283.78000 | 0.28378 | 232.930 | 10.34 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.80 | Put | 4,566.73000 | | 4.56673 | | 4,495.89000 | 4.49589 | 4,566.730 | 10.34 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Call | 240.08000 | | 0.24008 | | 291.88000 | 0.29188 | 240.080 | 10.34 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 6.81 | Put | 4,516.70000 | | 4.51670 | | 4,446.81000 | 4.44681 | 4,516.700 | 10.34 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Call | 1,292.09000 | | 1.29209 | | 1,409.87000 | 1.40987 | 1,292.090 | 10.51 | 0.00 | 0 | 0.00 |
| R208 | On 07/11/2013 | Bond Future | 7.50 | Put | 1,718.38000 | | 1.71838 | | 1,714.47000 | 1.71447 | 1,718.380 | 10.51 | 0.00 | 0 | 1,520.00 |
| R208 | On 06/02/2014 | Bond Future | | | 7.68149 | | 97.42989 | | 7.65801 | 97.55314 | | 10.18 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.74 | Call | 714.11000 | | 0.71411 | | 820.35000 | 0.82035 | 714.110 | 9.97 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R208 | On 06/02/2014 | Bond Future | 6.74 | Put | 5,814.11000 | 5.81411 | 5,797.10000 | 5.79710 | 5,814.110 | 9.97 | 0.00 | 0 | 0.00 | |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Call | 725.17000 | 0.72517 | 832.24000 | 0.83224 | 725.170 | 9.97 | 0.00 | 0 | 0.00 | |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Put | 5,769.26000 | 5.76926 | 5,753.08000 | 5.75308 | 5,769.260 | 9.97 | 0.00 | 0 | 0.00 | |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Call | 736.71000 | 0.73671 | 844.25000 | 0.84425 | 736.710 | 9.97 | 0.00 | 0 | 0.00 | |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Put | 5,724.93000 | 5.72493 | 5,709.22000 | 5.70922 | 5,724.930 | 9.97 | 0.00 | 0 | 0.00 | |
| R208 | On 08/05/2014 | Bond Future | | | 7.78190 | 95.36202 | 7.75694 | 95.48883 | | 10.12 | 0.00 | 0 | 0.00 | |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Call | 636.93000 | 0.63693 | 726.90000 | 0.72690 | 636.930 | 9.92 | 0.00 | 0 | 0.00 | |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Put | 8,596.56000 | 8.59656 | 8,559.72000 | 8.55972 | 8,596.560 | 9.92 | 0.00 | 0 | 0.00 | |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Call | 645.16000 | 0.64516 | 735.78000 | 0.73578 | 645.160 | 9.92 | 0.00 | 0 | 0.00 | |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Put | 8,548.78000 | 8.54878 | 8,512.59000 | 8.51259 | 8,548.780 | 9.92 | 0.00 | 0 | 0.00 | |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Put | 8,501.10000 | 8.50110 | 8,465.57000 | 8.46557 | 8,501.100 | 9.92 | 0.00 | 0 | 0.00 | |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Call | 653.47000 | 0.65347 | 744.75000 | 0.74475 | 653.470 | 9.92 | 0.00 | 0 | 0.00 | |
| R208 | On 07/08/2014 | Bond Future | | | 7.88363 | 96.68839 | 7.85773 | 96.81564 | | 9.79 | 0.00 | 0 | 0.00 | |
| R208 | On 07/08/2014 | Bond Future | 7.79 | Call | 3,338.93000 | 3.33893 | 3,419.80000 | 3.41980 | 3,338.930 | 9.80 | 0.00 | 0 | 0.00 | |
| R208 | On 07/08/2014 | Bond Future | 7.79 | Put | 3,799.94000 | 3.79994 | 3,753.56000 | 3.75356 | 3,799.940 | 9.80 | 0.00 | 0 | 0.00 | |
| R208 | On 07/08/2014 | Bond Future | 7.80 | Call | 3,363.21000 | 3.36321 | 3,443.63000 | 3.44363 | 3,363.210 | 9.81 | 0.00 | 0 | 0.00 | |
| R208 | On 07/08/2014 | Bond Future | 7.80 | Put | 3,774.85000 | 3.77485 | 3,728.02000 | 3.72802 | 3,774.850 | 9.81 | 0.00 | 0 | 0.00 | |
| R208 | On 07/08/2014 | Bond Future | 7.81 | Call | 3,387.57000 | 3.38757 | 3,467.54000 | 3.46754 | 3,387.570 | 9.81 | 0.00 | 0 | 0.00 | |
| R208 | On 07/08/2014 | Bond Future | 7.81 | Put | 3,749.88000 | 3.74988 | 3,702.60000 | 3.70260 | 3,749.880 | 9.81 | 0.00 | 0 | 0.00 | |
| R208 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R208/R157 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R208/R204 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R208/R207 | On 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | | | 8.91687 | 75.06224 | 8.91967 | 75.04081 | | 22.20 | 0.00 | 0 | 19,372.00 | |
| R209 | On 07/11/2013 | Bond Future | 8.65 | Call | 1,572.48000 | 1.57248 | 1,626.57000 | 1.62657 | 1,572.480 | 22.06 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 8.65 | Put | 3,660.29000 | 3.66029 | 3,735.81000 | 3.73581 | 3,660.290 | 22.06 | 0.00 | 0 | 4,700.00 | |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Call | 2,006.83000 | 2.00683 | 2,061.35000 | 2.06135 | 2,006.830 | 22.12 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 8.79 | Put | 2,988.14000 | 2.98814 | 3,064.09000 | 3.06409 | 2,988.140 | 22.12 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Call | 2,040.33000 | 2.04033 | 2,094.83000 | 2.09483 | 2,040.330 | 22.12 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 8.80 | Put | 2,943.56000 | 2.94356 | 3,019.49000 | 3.01949 | 2,943.560 | 22.12 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Call | 2,074.16000 | 2.07416 | 2,128.64000 | 2.12864 | 2,074.160 | 22.12 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 8.81 | Put | 2,899.43000 | 2.89943 | 2,975.34000 | 2.97534 | 2,899.430 | 22.12 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 9.25 | Call | 3,875.68000 | 3.87568 | 3,921.23000 | 3.92123 | 3,875.680 | 22.35 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 9.25 | Put | 1,392.34000 | 1.39234 | 1,459.32000 | 1.45932 | 1,392.340 | 22.35 | 0.00 | 0 | 1,000.00 | |
| R209 | On 07/11/2013 | Bond Future | 9.40 | Call | 4,610.38000 | 4.61038 | 4,649.37000 | 4.64937 | 4,610.380 | 22.44 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 9.40 | Put | 1,051.32000 | 1.05132 | 1,111.74000 | 1.11174 | 1,051.320 | 22.44 | 0.00 | 0 | 5,000.00 | |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Call | 5,126.19000 | 5.12619 | 5,160.33000 | 5.16033 | 5,126.190 | 22.50 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 9.50 | Put | 864.10000 | 0.86410 | 919.67000 | 0.91967 | 864.100 | 22.50 | 0.00 | 0 | 980.00 | |
| R209 | On 07/11/2013 | Bond Future | 9.70 | Call | 6,207.47000 | 6.20747 | 6,231.49000 | 6.23149 | 6,207.470 | 22.63 | 0.00 | 0 | 0.00 | |
| R209 | On 07/11/2013 | Bond Future | 9.70 | Put | 572.26000 | 0.57226 | 617.71000 | 0.61771 | 572.260 | 22.63 | 0.00 | 0 | 1,520.00 | |
| R209 | On 06/02/2014 | Bond Future | | | 9.00508 | 76.04801 | 9.00797 | 76.02625 | | 21.70 | 0.00 | 0 | 410.00 | |
| R209 | On 06/02/2014 | Bond Future | 8.54 | Call | 2,582.59000 | 2.58259 | 2,671.27000 | 2.67127 | 2,582.590 | 21.52 | 0.00 | 0 | 0.00 | |
| R209 | On 06/02/2014 | Bond Future | 8.54 | Put | 6,220.54000 | 6.22054 | 6,330.98000 | 6.33098 | 6,220.540 | 21.52 | 0.00 | 0 | 0.00 | |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Call | 2,610.90000 | 2.61090 | 2,699.72000 | 2.69972 | 2,610.900 | 21.52 | 0.00 | 0 | 0.00 | |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Put | 6,167.72000 | 6.16772 | 6,278.30000 | 6.27830 | 6,167.720 | 21.52 | 0.00 | 0 | 0.00 | |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Call | 2,639.39000 | 2.63939 | 2,728.35000 | 2.72835 | 2,639.390 | 21.52 | 0.00 | 0 | 0.00 | |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Put | 6,115.22000 | 6.11522 | 6,225.94000 | 6.22594 | 6,115.220 | 21.52 | 0.00 | 0 | 0.00 | |
| R209 | On 08/05/2014 | Bond Future | | | 9.09066 | 73.94012 | 9.09343 | 73.91957 | | 21.93 | 0.00 | 0 | 0.00 | |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Call | 1,752.69000 | 1.75269 | 1,828.07000 | 1.82807 | 1,752.690 | 21.55 | 0.00 | 0 | 0.00 | |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Put | 12,024.63000 | 12.02463 | 12,120.56000 | 12.12056 | 12,024.630 | 21.55 | 0.00 | 0 | 0.00 | |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Call | 1,770.87000 | 1.77087 | 1,846.54000 | 1.84654 | 1,770.870 | 21.55 | 0.00 | 0 | 0.00 | |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Put | 11,952.15000 | 11.95215 | 12,048.37000 | 12.04837 | 11,952.150 | 21.55 | 0.00 | 0 | 0.00 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209 | On 08/05/2014 | Bond Future | 7.86 | Call | 1,789.17000 | | 1.78917 | | 1,865.14000 | 1.86514 | 1,789.170 | 21.55 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.86 | Put | 11,879.93000 | | 11.87993 | | 11,976.45000 | 11.97645 | 11,879.930 | 21.55 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | | | 9.17551 | | 74.96860 | | 9.17851 | 74.94669 | | 21.52 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.04 | Call | 5,575.93000 | | 5.57593 | | 5,672.54000 | 5.67254 | 5,575.930 | 21.44 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.04 | Put | 6,576.60000 | | 6.57660 | | 6,695.12000 | 6.69512 | 6,576.600 | 21.44 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.05 | Call | 5,609.49000 | | 5.60949 | | 5,706.03000 | 5.70603 | 5,609.490 | 21.45 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.05 | Put | 6,535.58000 | | 6.53558 | | 6,654.03000 | 6.65403 | 6,535.580 | 21.45 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.06 | Call | 5,643.13000 | | 5.64313 | | 5,739.61000 | 5.73961 | 5,643.130 | 21.45 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.06 | Put | 6,494.76000 | | 6.49476 | | 6,613.15000 | 6.61315 | 6,494.760 | 21.45 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | | | 6.25000 | | 6.25000 | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R157 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2013 | Bond Future | | | 155.02095 | | 155.02095 | | 154.92093 | 154.92093 | | | 5,115,691.35 | 33 | 1,449.00 |
| R210 | On 07/11/2013 | Bond Future | 159.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2013 | Bond Future | 159.99 | Put | 4,969.05000 | | 4.96905 | | 5,069.07000 | 5.06907 | 4,969.050 | | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2013 | Bond Future | 160.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2013 | Bond Future | 160.00 | Put | 4,979.05000 | | 4.97905 | | 5,079.07000 | 5.07907 | 4,979.050 | | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2013 | Bond Future | 160.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 07/11/2013 | Bond Future | 160.01 | Put | 4,989.05000 | | 4.98905 | | 5,089.07000 | 5.08907 | 4,989.050 | | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On 07/11/2013 | Bond Future | | | 128.24908 | | 128.24908 | | 128.26439 | 128.26439 | | | 0.00 | 0 | 522.00 |
| R211 | On 07/11/2013 | Bond Future | 129.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 07/11/2013 | Bond Future | 129.99 | Put | 1,740.92000 | | 1.74092 | | 1,725.61000 | 1.72561 | 1,740.920 | | 0.00 | 0 | 0.00 |
| R211 | On 07/11/2013 | Bond Future | 130.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 07/11/2013 | Bond Future | 130.00 | Put | 1,750.92000 | | 1.75092 | | 1,735.61000 | 1.73561 | 1,750.920 | | 0.00 | 0 | 0.00 |
| R211 | On 07/11/2013 | Bond Future | 130.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 07/11/2013 | Bond Future | 130.01 | Put | 1,760.92000 | | 1.76092 | | 1,745.61000 | 1.74561 | 1,760.920 | | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On 07/11/2013 | Bond Future | | | 129.79504 | | 129.79504 | | 129.79637 | 129.79637 | | | 0.00 | 0 | 21,791.00 |
| R212 | On 07/11/2013 | Bond Future | 132.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 07/11/2013 | Bond Future | 132.99 | Put | 3,194.96000 | | 3.19496 | | 3,193.63000 | 3.19363 | 3,194.960 | | 0.00 | 0 | 0.00 |
| R212 | On 07/11/2013 | Bond Future | 133.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 07/11/2013 | Bond Future | 133.00 | Put | 3,204.96000 | | 3.20496 | | 3,203.63000 | 3.20363 | 3,204.960 | | 0.00 | 0 | 0.00 |
| R212 | On 07/11/2013 | Bond Future | 133.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 07/11/2013 | Bond Future | 133.01 | Put | 3,214.96000 | | 3.21496 | | 3,213.63000 | 3.21363 | 3,214.960 | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | | | 8.78141 | | 85.69473 | | 8.77434 | 85.74981 | | 19.34 | 0.00 | 0 | 19,495.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Call | 1,778.37000 | | 1.77837 | | 1,839.92000 | 1.83992 | 1,778.370 | 19.28 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.59 | Put | 3,288.30000 | | 3.28830 | | 3,294.77000 | 3.29477 | 3,288.300 | 19.28 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Call | 1,810.17000 | | 1.81017 | | 1,871.98000 | 1.87198 | 1,810.170 | 19.28 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.60 | Put | 3,240.24000 | | 3.24024 | | 3,246.97000 | 3.24697 | 3,240.240 | 19.28 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Call | 1,842.32000 | | 1.84232 | | 1,904.50000 | 1.90450 | 1,842.320 | 19.28 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2013 | Bond Future | 8.61 | Put | 3,192.65000 | | 3.19265 | | 3,199.75000 | 3.19975 | 3,192.650 | 19.28 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | | | 8.87835 | | 86.82014 | | 8.87107 | 86.87583 | | 19.90 | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.29 | Call | 2,394.56000 | | 2.39456 | | 2,487.25000 | 2.48725 | 2,394.560 | 19.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R213 | On 06/02/2014 | Bond Future | 8.29 | Put | 7,075.17000 | 7.07517 | 7,112.17000 | 7.11217 | 7,075.170 | 19.64 | 0.00 | 0 | 0.00 | | |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Call | 2,421.24000 | 2.42124 | 2,514.29000 | 2.51429 | 2,421.240 | 19.65 | 0.00 | 0 | 0.00 | | |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Put | 7,019.17000 | 7.01917 | 7,056.53000 | 7.05653 | 7,019.170 | 19.65 | 0.00 | 0 | 0.00 | | |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Call | 2,448.11000 | 2.44811 | 2,541.51000 | 2.54151 | 2,448.110 | 19.65 | 0.00 | 0 | 0.00 | | |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Put | 6,963.47000 | 6.96347 | 7,001.18000 | 7.00118 | 6,963.470 | 19.65 | 0.00 | 0 | 0.00 | | |
| R213 | On 08/05/2014 | Bond Future | | | 8.96875 | 84.46572 | 8.96101 | 84.52395 | | 19.84 | 0.00 | 0 | 0.00 | | |
| R213 | On 08/05/2014 | Bond Future | 7.64 | Call | 1,730.99000 | 1.73099 | 1,800.53000 | 1.80053 | 1,730.990 | 19.52 | 0.00 | 0 | 0.00 | | |
| R213 | On 08/05/2014 | Bond Future | 7.64 | Put | 12,657.44000 | 12.65744 | 12,668.75000 | 12.66875 | 12,657.440 | 19.52 | 0.00 | 0 | 0.00 | | |
| R213 | On 08/05/2014 | Bond Future | 7.65 | Put | 12,585.31000 | 12.58531 | 12,596.96000 | 12.59696 | 12,585.310 | 19.52 | 0.00 | 0 | 0.00 | | |
| R213 | On 08/05/2014 | Bond Future | 7.65 | Call | 1,748.56000 | 1.74856 | 1,818.44000 | 1.81844 | 1,748.560 | 19.52 | 0.00 | 0 | 0.00 | | |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Call | 1,766.26000 | 1.76626 | 1,836.47000 | 1.83647 | 1,766.260 | 19.52 | 0.00 | 0 | 0.00 | | |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Put | 12,513.43000 | 12.51343 | 12,525.41000 | 12.52541 | 12,513.430 | 19.52 | 0.00 | 0 | 0.00 | | |
| R213 | On 07/08/2014 | Bond Future | | | 9.05989 | 85.64054 | 9.05207 | 85.69837 | | 19.59 | 0.00 | 0 | 0.00 | | |
| R213 | On 07/08/2014 | Bond Future | 8.84 | Call | 5,540.85000 | 5.54085 | 5,621.13000 | 5.62113 | 5,540.850 | 19.54 | 0.00 | 0 | 0.00 | | |
| R213 | On 07/08/2014 | Bond Future | 8.84 | Put | 7,189.74000 | 7.18974 | 7,212.19000 | 7.21219 | 7,189.740 | 19.54 | 0.00 | 0 | 0.00 | | |
| R213 | On 07/08/2014 | Bond Future | 8.85 | Call | 5,574.00000 | 5.57400 | 5,654.39000 | 5.65439 | 5,574.000 | 19.54 | 0.00 | 0 | 0.00 | | |
| R213 | On 07/08/2014 | Bond Future | 8.85 | Put | 7,146.88000 | 7.14688 | 7,169.44000 | 7.16944 | 7,146.880 | 19.54 | 0.00 | 0 | 0.00 | | |
| R213 | On 07/08/2014 | Bond Future | 8.86 | Call | 5,607.25000 | 5.60725 | 5,687.75000 | 5.68775 | 5,607.250 | 19.55 | 0.00 | 0 | 0.00 | | |
| R213 | On 07/08/2014 | Bond Future | 8.86 | Put | 7,104.21000 | 7.10421 | 7,126.88000 | 7.12688 | 7,104.210 | 19.55 | 0.00 | 0 | 0.00 | | |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0.00 | | |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0.00 | | |
| R214 | On 07/11/2013 | Bond Future | | | 9.09392 | 75.28664 | 9.08161 | 75.38308 | | 22.77 | 0.00 | 0 | 2,427.00 | | |
| R214 | On 07/11/2013 | Bond Future | 7.79 | Call | 115.79000 | 0.11579 | 131.89000 | 0.13189 | 115.790 | 22.32 | 0.00 | 0 | 0.00 | | |
| R214 | On 07/11/2013 | Bond Future | 7.79 | Put | 11,621.39000 | 11.62139 | 11,541.05000 | 11.54105 | 11,621.390 | 22.32 | 0.00 | 0 | 0.00 | | |
| R214 | On 07/11/2013 | Bond Future | 7.80 | Call | 119.71000 | 0.11971 | 136.20000 | 0.13620 | 119.710 | 22.32 | 0.00 | 0 | 0.00 | | |
| R214 | On 07/11/2013 | Bond Future | 7.80 | Put | 11,526.16000 | 11.52616 | 11,446.21000 | 11.44621 | 11,526.160 | 22.32 | 0.00 | 0 | 0.00 | | |
| R214 | On 07/11/2013 | Bond Future | 7.81 | Call | 123.74000 | 0.12374 | 140.64000 | 0.14064 | 123.740 | 22.32 | 0.00 | 0 | 0.00 | | |
| R214 | On 07/11/2013 | Bond Future | 7.81 | Put | 11,431.24000 | 11.43124 | 11,351.70000 | 11.35170 | 11,431.240 | 22.32 | 0.00 | 0 | 0.00 | | |
| R214 | On 06/02/2014 | Bond Future | | | 9.18591 | 76.27541 | 9.17324 | 76.37297 | | 23.46 | 0.00 | 0 | 0.00 | | |
| R214 | On 06/02/2014 | Bond Future | 8.99 | Call | 3,732.94000 | 3.73294 | 3,842.45000 | 3.84245 | 3,732.940 | 23.36 | 0.00 | 0 | 0.00 | | |
| R214 | On 06/02/2014 | Bond Future | 8.99 | Put | 5,266.10000 | 5.26610 | 5,278.05000 | 5.27805 | 5,266.100 | 23.36 | 0.00 | 0 | 0.00 | | |
| R214 | On 06/02/2014 | Bond Future | 9.00 | Call | 3,766.97000 | 3.76697 | 3,876.79000 | 3.87679 | 3,766.970 | 23.36 | 0.00 | 0 | 0.00 | | |
| R214 | On 06/02/2014 | Bond Future | 9.00 | Put | 5,220.57000 | 5.22057 | 5,232.83000 | 5.23283 | 5,220.570 | 23.36 | 0.00 | 0 | 0.00 | | |
| R214 | On 06/02/2014 | Bond Future | 9.01 | Call | 3,801.17000 | 3.80117 | 3,911.28000 | 3.91128 | 3,801.170 | 23.36 | 0.00 | 0 | 0.00 | | |
| R214 | On 06/02/2014 | Bond Future | 9.01 | Put | 5,175.36000 | 5.17536 | 5,187.91000 | 5.18791 | 5,175.360 | 23.36 | 0.00 | 0 | 0.00 | | |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0.00 | | |
| R214/R209 | On 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0.00 | | |
| R248 | On 07/11/2013 | Bond Future | | | 9.13487 | 97.72465 | 9.11753 | 97.89943 | | 0.00 | 0 | 0 | 10,260.00 | | |
| R248 | On 07/11/2013 | Bond Future | 7.84 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 07/11/2013 | Bond Future | 7.84 | Put | 14,796.51000 | 14.79651 | 14,621.73000 | 14.62173 | 14,796.510 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 07/11/2013 | Bond Future | 7.85 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 07/11/2013 | Bond Future | 7.85 | Put | 14,667.18000 | 14.66718 | 14,492.40000 | 14.49240 | 14,667.180 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 07/11/2013 | Bond Future | 7.86 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 07/11/2013 | Bond Future | 7.86 | Put | 14,538.11000 | 14.53811 | 14,363.33000 | 14.36333 | 14,538.110 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 06/02/2014 | Bond Future | | | 9.22879 | 99.00804 | 9.21090 | 99.18503 | | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 06/02/2014 | Bond Future | 9.09 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 06/02/2014 | Bond Future | 9.09 | Put | 1,388.69000 | 1.38869 | 1,211.70000 | 1.21170 | 1,388.690 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 06/02/2014 | Bond Future | 9.10 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 06/02/2014 | Bond Future | 9.10 | Put | 1,287.42000 | 1.28742 | 1,110.43000 | 1.11043 | 1,287.420 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 06/02/2014 | Bond Future | 9.11 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 | | |
| R248 | On 06/02/2014 | Bond Future | 9.11 | Put | 1,186.34000 | 1.18634 | 1,009.35000 | 1.00935 | 1,186.340 | 0.00 | 0.00 | 0 | 0.00 | | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|--------------------------------|---------------|-------------------------|-----|--------------|--------------|-----------|--------------|----------------|-------------------|------------|-------------------------|------------------|---------------------|
| RAIN | On 13/12/2013 | Foreign Exchange Future | | 19,409.31000 | 19,409.31000 | | 19,378.31000 | 19,378.31000 | | | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 3,515,225,435.67 | 286,988 | 2 116 042.00 |
| <u>i-Bonds</u> | | | | | | | | | | | | | |
| AA02 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.30607 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | 6.76000 | 108.14952 | | 6.76000 | 108.09093 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94945 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | 8.26500 | 104.39420 | | 8.26500 | 104.32492 | | | 0.00 | 0 | 46,000,000.00 |
| AB010 | On 21/11/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47782 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59074 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | 9.13000 | 99.42117 | | 9.13000 | 99.34885 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | | 7.11000 | 105.35532 | | 7.11000 | 101.25071 | | | 0.00 | 0 | 4,617,000.00 |
| AB07 | On 07/03/2014 | Spot Bond | | 6.37500 | 101.47562 | | 6.37500 | 101.42397 | | | 0.00 | 0 | 10,100,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.91267 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | 8.55000 | 109.25554 | | 8.55000 | 109.18099 | | | 0.00 | 0 | 5,000,000.00 |
| ABCL1 | On 22/09/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95123 | | | 0.00 | 0 | 0.00 |
| ABCP12 | On 20/09/2014 | Spot Bond | | 0.83000 | 133.44329 | | 0.83000 | 133.39518 | | | 1,268,240,000.00 | 1,528,000 | 949,000.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | | 2.38000 | 129.73922 | | 2.38000 | 259.69557 | | | 0.00 | 0 | 1,000,000.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47222 | | | 0.00 | 3,200,000 | 800,000.00 |
| ABFN05 | On 17/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35741 | | | 0.00 | 10,800,000 | 5,200,000.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58962 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01179 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01430 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01587 | | | 0.00 | 0 | 0.00 |
| ABL10A | On 15/03/2015 | Spot Bond | | 7.37000 | 105.93429 | | 7.37000 | 105.87077 | | | 0.00 | 0 | 3,700,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.96020 | | | 0.00 | 1,200,000 | 300,000.00 |
| ABL11A | On 29/09/2014 | Spot Bond | | 6.97500 | 107.02909 | | 6.97500 | 102.22724 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| ABL11B | | On 29/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65748 | | | 0.00 | 0 | 0.00 |
| ABL12B | | On 08/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77762 | | | 0.00 | 0 | 0.00 |
| ABL13 | | On 11/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49248 | | | 0.00 | 0 | 0.00 |
| ABL14 | | On 09/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43545 | | | 0.00 | 0 | 0.00 |
| ABL15 | | On 09/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56283 | | | 0.00 | 0 | 0.00 |
| ABL16 | | On 25/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.90675 | | | 0.00 | 0 | 0.00 |
| ABL17 | | On 21/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93853 | | | 0.00 | 0 | 0.00 |
| ABL18 | | On 19/09/2015 | Spot Bond | 100.00000 | 20.10829 | | 100.00000 | 19.84130 | | | 0.00 | 0 | 0.00 |
| ABL19 | | On 19/09/2018 | Spot Bond | 100.00000 | 1.76534 | | 100.00000 | 1.74190 | | | 0.00 | 0 | 0.00 |
| ABL20 | | On 19/09/2018 | Spot Bond | 100.00000 | 13.55266 | | 100.00000 | 13.39785 | | | 0.00 | 0 | 0.00 |
| ABL8A | | On 19/09/2013 | Spot Bond | 6.02000 | 103.38803 | | 6.02000 | 103.38802 | | | 0.00 | 0 | 403,000.00 |
| ABL8B | | On 19/09/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLC09 | | On 19/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50656 | | | 0.00 | 0 | 0.00 |
| ABLC10 | | On 19/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51437 | | | 0.00 | 0 | 0.00 |
| ABLI02 | | On 08/05/2014 | Spot Bond | 5.28000 | 131.87365 | | 5.28000 | 131.77917 | | | 4,488,000,000.00 | 850,000 | 425,000.00 |
| ABLI03 | | On 15/03/2015 | Spot Bond | 3.05000 | 123.12457 | | 3.05000 | 123.05777 | | | 2,427,800,000.00 | 796,000 | 398,000.00 |
| ABLI04 | | On 11/10/2016 | Spot Bond | 2.78000 | 116.87386 | | 2.78000 | 116.81332 | | | 0.00 | 0 | 0.00 |
| ABLI05 | | On 18/02/2018 | Spot Bond | 4.43000 | 98.45566 | | 4.43000 | 98.39179 | | | 0.00 | 0 | 0.00 |
| ABLI06 | | On 19/07/2020 | Spot Bond | 5.93500 | 103.95394 | | 5.93500 | 100.00473 | | | 0.00 | 0 | 0.00 |
| ABLS2A | | On 13/07/2016 | Spot Bond | 10.85000 | 113.97421 | | 10.85000 | 113.87608 | | | 0.00 | 0 | 0.00 |
| ABLS2B | | On 13/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.10115 | | | 0.00 | 0 | 0.00 |
| ABLS3 | | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.75839 | | | 0.00 | 0 | 0.00 |
| ABLS4 | | On 29/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.74600 | | | 0.00 | 0 | 0.00 |
| ABLS5 | | On 29/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.73305 | | | 0.00 | 0 | 0.00 |
| ABLS11 | | On 29/06/2019 | Spot Bond | 4.08000 | 109.72579 | | 4.08000 | 109.65747 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | | 37.96351 | 100.00000 | 37.68526 | | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.12000 | | 162.28611 | 2.12000 | 162.21072 | | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | | 153.13758 | 2.76000 | 153.05851 | | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.15000 | | 164.04295 | 2.15000 | 163.96635 | | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 2.35000 | | 161.16815 | 2.35000 | 161.09029 | | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 7.84625 | | 71.99056 | 7.84625 | 71.93636 | | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 7.84625 | | 71.99056 | 7.84625 | 71.93636 | | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 89.43000 | | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.94605 | | | | 0.00 | 1,200,000 | 300,000.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 90.53000 | | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 89.34000 | | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 89.86000 | | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 86.00000 | | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 85.57000 | | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.33428 | | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.17929 | | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 85.10000 | | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 6.51500 | | 104.85781 | 6.51500 | 104.80273 | | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 105.06000 | | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 87.01000 | | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 88.78000 | | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 87.42000 | | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.87869 | | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 6.90000 | | 112.30380 | 6.90000 | 112.24068 | | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.26131 | | | | 0.00 | 800,000 | 200,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN59 | On 20/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 83.09000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 84.59000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | | 2.84000 | 92.18866 | | 2.84000 | 97.86858 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | | 2.90000 | 96.41625 | | 2.90000 | 140.61944 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | | 2.95000 | 108.58463 | | 2.95000 | 184.03598 | | | 0.00 | 0 | 0.00 |
| ABN64 | On 12/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.40000 | | | 0.00 | 0 | 0.00 |
| ABN66 | On 21/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 83.63000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | | 9.33500 | 90.57228 | | 9.33500 | 90.61307 | | | 0.00 | 0 | 0.00 |
| ABN68 | On 12/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN70 | On 28/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 91.24000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.30000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 105.53543 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 88.84000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 91.52000 | | | 0.00 | 0 | 0.00 |
| ABN75 | On 07/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.03000 | | | 0.00 | 0 | 0.00 |
| ABN76 | On 21/12/2026 | Spot Bond | | 9.60000 | 108.45627 | | 9.60000 | 109.24881 | | | 0.00 | 0 | 0.00 |
| ABN78 | On 20/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.00000 | | | 0.00 | 0 | 0.00 |
| ABN79 | On 21/12/2026 | Spot Bond | | 9.54500 | 109.58649 | | 9.54500 | 109.67714 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | | 8.67500 | 89.24480 | | 8.67500 | 89.33921 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08000 | | | 0.00 | 0 | 0.00 |
| ABN83 | On 05/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN84 | On 05/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN85 | On 05/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN86 | On 01/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| ABN87 | On 21/12/2026 | Spot Bond | | 9.64000 | 107.52263 | | 9.64000 | 108.93883 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.03000 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | | 8.15000 | 106.55062 | | 8.15000 | 106.48011 | | | 0.00 | 0 | 2,520,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | | 6.71000 | 105.64199 | | 6.71000 | 105.58516 | | | 0.00 | 0 | 5,400,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | | 8.71500 | 99.96419 | | 8.71500 | 99.89431 | | | 156,870,000.00 | 18,000 | 152,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | | 9.80000 | 93.03230 | | 9.80000 | 92.95856 | | | 0.00 | 0 | 0.00 |
| ABS9 | On 17/03/2016 | Spot Bond | | 7.36000 | 104.63987 | | 7.36000 | 104.57721 | | | 0.00 | 0 | 168,000.00 |
| ABS11 | On 11/06/2014 | Spot Bond | | 1.53000 | 127.93513 | | 1.53000 | 127.88183 | | | 755,820,000.00 | 494,000 | 3,247,000.00 |
| ABS12 | On 07/12/2023 | Spot Bond | | 2.19000 | 131.74233 | | 2.19000 | 263.70920 | | | 0.00 | 0 | 0.00 |
| ABS13 | On 31/01/2017 | Spot Bond | | 0.77000 | 122.40273 | | 0.77000 | 125.08843 | | | 0.00 | 0 | 0.00 |
| ABS14 | On 31/01/2022 | Spot Bond | | 2.08500 | 121.70303 | | 2.08500 | 124.09047 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | | 100.00000 | 33.46268 | | 100.00000 | 33.22008 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | | 11.06000 | 104.52169 | | 11.06000 | 104.42848 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77403 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | | 100.00000 | 2.26843 | | 100.00000 | 2.25180 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79494 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.09095 | | | 0.00 | 0 | 0.00 |
| ACL039 | On 20/09/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | | 100.00000 | 13.52087 | | 100.00000 | 13.42177 | | | 0.00 | 0 | 0.00 |
| ACL041 | On 20/09/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75311 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | | 11.00000 | 58.85510 | | 11.00000 | 58.80464 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | | 100.00000 | 8.65336 | | 100.00000 | 8.58993 | | | 200,000,000,000.00 | 2,000,000 | 1,000,000.00 |
| ACL068 | On 22/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56308 | | | 0.00 | 0 | 0.00 |
| ACL070 | On 31/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.81264 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL071 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL075 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99985 | | | 0.00 | 0 | 0.00 |
| ACL077 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99980 | | | 0.00 | 0 | 0.00 |
| ACL078 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99988 | | | 0.00 | 0 | 0.00 |
| ACL080 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99986 | | | 0.00 | 0 | 0.00 |
| ACL081 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99985 | | | 0.00 | 0 | 0.00 |
| ACL082 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08667 | | | 0.00 | 0 | 0.00 |
| ACL083 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08667 | | | 0.00 | 0 | 0.00 |
| ACL084 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09341 | | | 0.00 | 0 | 0.00 |
| ACL085 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99991 | | | 0.00 | 0 | 0.00 |
| ACL086 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09341 | | | 0.00 | 0 | 0.00 |
| ACL087 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07994 | | | 0.00 | 0 | 0.00 |
| ACL088 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 84.68047 | | | 0.00 | 0 | 0.00 |
| ACL089 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99985 | | | 0.00 | 0 | 0.00 |
| ACL091 | | On 20/12/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00002 | | | 0.00 | 0 | 0.00 |
| ACL092 | | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88966 | | | 0.00 | 0 | 0.00 |
| ACL093 | | On 20/12/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00002 | | | 0.00 | 0 | 0.00 |
| ACL095 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99992 | | | 0.00 | 0 | 0.00 |
| ACL096 | | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99969 | | | 0.00 | 0 | 0.00 |
| ACL097 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99968 | | | 0.00 | 0 | 0.00 |
| ACL098 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99970 | | | 0.00 | 0 | 0.00 |
| ACL099 | | On 20/12/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00001 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99993 | | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 9.17000 | 103.99306 | | 9.17000 | 103.91539 | | | 0.00 | 0 | 0.00 |
| ACL114 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 0 | 0.00 |
| ACL115 | | On 31/01/2014 | Spot Bond | 7.25000 | 101.88903 | | 7.25000 | 101.82987 | | | 0.00 | 0 | 0.00 |
| ACL116 | | On 31/01/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95130 | | | 0.00 | 0 | 0.00 |
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13438 | | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88012 | | | 0.00 | 0 | 0.00 |
| ACL122 | | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL123 | | On 27/01/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00505 | | | 0.00 | 0 | 0.00 |
| ACL126 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 78.01527 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 150.56141 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 150.64352 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99984 | | | 0.00 | 0 | 0.00 |
| ACL130 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57856 | | | 0.00 | 0 | 0.00 |
| ACL131 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57856 | | | 0.00 | 0 | 0.00 |
| ACL132 | | On 27/01/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00505 | | | 0.00 | 0 | 0.00 |
| ACL133 | | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46055 | | | 0.00 | 0 | 0.00 |
| ACL134 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99982 | | | 0.00 | 0 | 0.00 |
| ACL135 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99983 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13201 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35078 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13241 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.65793 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.82148 | | | 0.00 | 0 | 0.00 |
| ACL142 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.09498 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.61567 | | | 0.00 | 0 | 0.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.88646 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99986 | | | 0.00 | 0 | 0.00 |
| ACL149 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00006 | | | 0.00 | 0 | 0.00 |
| ACL150 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00005 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00004 | | | 0.00 | 0 | 0.00 |
| ACL152 | | On 08/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72434 | | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00006 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00009 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00003 | | | 0.00 | 0 | 0.00 |
| ACL158 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 0 | 0.00 |
| ACL159 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 0 | 0.00 |
| ACL161 | | On 20/03/2022 | Spot Bond | 10.23000 | 100.08271 | | 10.23000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL162 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99992 | | | 0.00 | 0 | 0.00 |
| ACL163 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 6,000,000 | 3,000,000.00 |
| ACL164 | | On 20/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00014 | | | 0.00 | 0 | 0.00 |
| ACL165 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 114.08766 | | | 0.00 | 0 | 0.00 |
| ACL166 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL167 | | On 20/06/2019 | Spot Bond | 9.20500 | 105.12410 | | 9.20500 | 105.04659 | | | 0.00 | 0 | 0.00 |
| ACL168 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99997 | | | 0.00 | 0 | 0.00 |
| ACL169 | | On 20/06/2017 | Spot Bond | 1.75000 | 108.36828 | | 1.75000 | 108.44285 | | | 0.00 | 0 | 0.00 |
| ACL170 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00008 | | | 0.00 | 0 | 0.00 |
| ACL172 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99991 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL173 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL174 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL175 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL177 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL178 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL180 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL181 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL182 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.36845 | | | 0.00 | 0 | 0.00 |
| ACL183 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL184 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51209 | | | 0.00 | 0 | 0.00 |
| ACL185 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99990 | | | 0.00 | 0 | 0.00 |
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99975 | | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99973 | | | 0.00 | 0 | 0.00 |
| ACL189 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL190 | | On 20/09/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99993 | | | 0.00 | 8,000,000 | 4,000,000.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99994 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99983 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL200 | On 21/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 89.38988 | | | 0.00 | 0 | 0.00 |
| ACL201 | On 20/12/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL202 | On 20/12/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL203 | On 30/01/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 109.87500 | | | 0.00 | 0 | 0.00 |
| ACL204 | On 14/02/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 110.66130 | | | 0.00 | 0 | 0.00 |
| ACL205 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL208 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL209 | On 20/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93390 | | | 0.00 | 0 | 0.00 |
| ACL210 | On 20/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52237 | | | 0.00 | 0 | 0.00 |
| ACL212 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL213 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL214 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92597 | | | 0.00 | 0 | 0.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03634 | | | 0.00 | 0 | 0.00 |
| ADCP03 | On 10/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14721 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | 100.00000 | | 5.99917 | 100.00000 | 5.95568 | | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52708 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58730 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62738 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16861 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.29936 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47357 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13362 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | | 7.78500 | 100.02828 | | 7.78500 | 99.96319 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| AHF3B1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49936 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.76727 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | | 8.17500 | 101.94600 | | 8.17500 | 101.87833 | | | 0.00 | 0 | 3,122,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | | 9.24000 | 119.95119 | | 9.24000 | 119.86242 | | | 0.00 | 0 | 0.00 |
| AIR02U | On 05/10/2014 | Spot Bond | | 100.00000 | 47.56019 | | 100.00000 | 47.21538 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | | 6.98000 | 109.05066 | | 6.98000 | 108.98867 | | | 0.00 | 0 | 7,300,000.00 |
| AIR03U | On 26/10/2014 | Spot Bond | | 100.00000 | 45.39543 | | 100.00000 | 45.06631 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | | 100.00000 | 16.15941 | | 100.00000 | 16.05236 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | | 3.15000 | 147.96194 | | 3.15000 | 147.88088 | | | 0.00 | 0 | 0.00 |
| AIRL02 | On 18/02/2014 | Spot Bond | | 4.78000 | 100.79638 | | 4.78000 | 126.96753 | | | 1,739,920,000.00 | 364,000 | 182,000.00 |
| ANG02 | On 11/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13550 | | | 0.00 | 0 | 0.00 |
| ANG05 | On 04/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16783 | | | 0.00 | 0 | 0.00 |
| ANG06 | On 06/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17505 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.13735 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55958 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | | 8.67500 | 104.29292 | | 8.67500 | 109.10785 | | | 0.00 | 0 | 0.00 |
| BAW12 | On 17/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14610 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.05202 | | | 0.00 | 0 | 0.00 |
| BAW14U | On 01/01/2014 | Spot Bond | | 100.00000 | 97.87234 | | 100.00000 | 98.67668 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87609 | | | 0.00 | 4,000,000 | 2,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | | 7.08500 | 114.05161 | | 7.08500 | 113.98655 | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.70180 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53795 | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | | 6.95500 | 105.87338 | | 6.95500 | 105.81407 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | | 8.60000 | 109.19924 | | 8.60000 | 109.12390 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAW9 | On 03/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84382 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 10.81583 | | 103.54431 | | 10.81583 | 101.94318 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On 30/09/2015 | Spot Bond | 10.74885 | | 101.09604 | | 10.74885 | 100.48012 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | 10.79903 | | 100.95218 | | 10.79903 | 100.39819 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.73882 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | 10.83941 | | 100.71977 | | 10.83941 | 100.31013 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | 11.75849 | | 99.84751 | | 11.75849 | 99.75272 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.73219 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.73219 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.73226 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 11.06583 | | 99.66158 | | 11.06583 | 99.62354 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 10.98110 | | 102.14192 | | 10.98110 | 100.36348 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 10.74885 | | 101.09604 | | 10.74885 | 100.48012 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 10.94094 | | 101.06563 | | 10.94094 | 100.52549 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 10.14189 | | 94.33913 | | 10.14189 | 100.08540 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.74685 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.73813 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.73813 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.75312 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.82131 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 10.45171 | | 99.97265 | | 10.45171 | 99.82424 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 11.37500 | | 98.97513 | | 11.37500 | 98.83802 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.05380 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 10.22500 | | 66.64565 | | 10.22500 | 96.28659 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.53205 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA28 | On 30/09/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82212 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.77233 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 12.22500 | | 78.41706 | | 12.22500 | 99.75101 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.74222 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.07500 | | 63.47502 | | 11.07500 | 98.99177 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.75040 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.74359 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.74359 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.75920 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.75367 | | | 0.00 | 0 | 0.00 |
| BAYA38 | On 31/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.81450 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 13.81583 | | 103.34663 | | 13.81583 | 101.82018 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.10348 | | 100.32644 | | 15.10348 | 100.24097 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.00175 | | 100.36007 | | 14.00175 | 100.00527 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.65507 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.65507 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.65507 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.64148 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | | 10.35764 | | 100.00000 | 10.29880 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | | 18.37535 | | 100.00000 | 18.24214 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | | 16.72364 | | 100.00000 | 16.60239 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | | 10.32323 | | 100.00000 | 10.24839 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | | 10.32323 | | 100.00000 | 10.24839 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | | 12.48128 | | 100.00000 | 12.39079 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | | 10.81481 | | 100.00000 | 10.73641 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BCJ01U | On 15/04/2014 | Spot Bond | 100.00000 | | 71.81891 | 100.00000 | 71.41090 | | | | 0.00 | 0 | 0.00 |
| BCJ02 | On 17/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.01313 | | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.25616 | | | | 0.00 | 0 | 0.00 |
| BCP2 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.31149 | | | | 0.00 | 0 | 0.00 |
| BCP73U | On 24/10/2013 | Spot Bond | 100.00000 | | 92.17172 | 100.00000 | 91.47870 | | | | 0.00 | 0 | 0.00 |
| BCP74U | On 15/11/2013 | Spot Bond | 100.00000 | | 87.32057 | 100.00000 | 86.69834 | | | | 0.00 | 0 | 0.00 |
| BCP75U | On 06/12/2013 | Spot Bond | 100.00000 | | 83.14351 | 100.00000 | 82.57919 | | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 2.09000 | | 104.79333 | 2.09000 | 168.56905 | | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.16000 | | 95.61890 | 8.16000 | 139.69274 | | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.16000 | | 96.93028 | 8.16000 | 140.00527 | | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 8.54500 | | 99.99146 | 8.54500 | 99.92291 | | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.96610 | | | | 0.00 | 0 | 0.00 |
| BD310C | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.61835 | | | | 0.00 | 0 | 0.00 |
| BD311A | On 08/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| BD311C | On 31/10/2013 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.86536 | | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.21501 | | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.99986 | | | | 0.00 | 0 | 0.00 |
| BD32AU | On 08/05/2014 | Spot Bond | 100.00000 | | 57.24334 | 100.00000 | 56.82833 | | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 7.76500 | | 97.50693 | 7.76500 | 97.44639 | | | | 0.00 | 0 | 3,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.10108 | | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.08792 | | | | 0.00 | 1,200,000 | 300,000.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.11244 | | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.19414 | | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.27581 | | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.50408 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | 10.03242 | 100.00000 | 9.95968 | | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.90112 | | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.95059 | | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.97179 | | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.97885 | | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.06359 | | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.17649 | | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | 6.28210 | 100.00000 | 6.23656 | | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | 6.28210 | 100.00000 | 6.23656 | | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.06833 | | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.07430 | | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.07593 | | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 8.20000 | 101.97493 | 8.20000 | 101.90704 | | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.08081 | | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.08938 | | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | 5.60647 | 100.00000 | 5.56538 | | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | 5.60647 | 100.00000 | 5.56538 | | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | 6.20000 | 104.64192 | 6.20000 | 104.58985 | | | | 0.00 | 0 | 702,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.00988 | | | | 0.00 | 4,000,000 | 2,000,000.00 |
| BIDC32 | On 21/10/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.55065 | | | | 0.00 | 0 | 0.00 |
| BIDC33 | On 03/02/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 97.96158 | | | | 0.00 | 0 | 0.00 |
| BIDC34 | On 05/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 97.47795 | | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46889 | | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.55407 | | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46427 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BLG1C | | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.49086 | | | 0.00 | 0 | 0.00 |
| BLG1D | | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53914 | | | 0.00 | 0 | 0.00 |
| BLG1E | | On 21/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73921 | | | 0.00 | 0 | 0.00 |
| BLG1F | | On 21/11/2032 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07022 | | | 0.00 | 0 | 0.00 |
| BSR09 | | On 20/12/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00002 | | | 0.00 | 0 | 0.00 |
| BUS01U | | On 30/09/2016 | Spot Bond | 100.00000 | 11.10537 | | 100.00000 | 11.02485 | | | 0.00 | 0 | 0.00 |
| CBL06 | | On 02/11/2014 | Spot Bond | 6.77500 | 111.61116 | | 6.77500 | 111.55055 | | | 0.00 | 0 | 308,000.00 |
| CBL08 | | On 02/11/2016 | Spot Bond | 9.25000 | 118.33869 | | 9.25000 | 118.25149 | | | 0.00 | 0 | 1,656,000.00 |
| CBL09 | | On 29/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48621 | | | 0.00 | 0 | 0.00 |
| CBL10 | | On 06/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.69649 | | | 0.00 | 800,000 | 200,000.00 |
| CBL11 | | On 06/05/2016 | Spot Bond | 8.95000 | 107.57645 | | 8.95000 | 107.49969 | | | 0.00 | 0 | 6,903,000.00 |
| CBL12 | | On 06/09/2018 | Spot Bond | 10.98500 | 101.77283 | | 10.98500 | 101.68267 | | | 0.00 | 0 | 0.00 |
| CBL13 | | On 01/02/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31686 | | | 0.00 | 0 | 0.00 |
| CBL14 | | On 01/02/2019 | Spot Bond | 11.23500 | 102.87367 | | 11.23500 | 102.78205 | | | 0.00 | 0 | 0.00 |
| CBL15 | | On 18/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87678 | | | 0.00 | 0 | 0.00 |
| CBL16 | | On 18/05/2017 | Spot Bond | 9.14000 | 104.17516 | | 9.14000 | 104.09929 | | | 0.00 | 0 | 235,000.00 |
| CBL17 | | On 23/08/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73526 | | | 0.00 | 0 | 0.00 |
| CBL18 | | On 23/08/2019 | Spot Bond | 11.67500 | 98.33430 | | 11.67500 | 98.24338 | | | 0.00 | 0 | 0.00 |
| CBL19 | | On 02/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93037 | | | 0.00 | 2,800,000 | 1,200,000.00 |
| CBL20 | | On 14/12/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.10394 | | | 0.00 | 0 | 0.00 |
| CBL21 | | On 06/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81923 | | | 0.00 | 0 | 0.00 |
| CBL22 | | On 06/05/2020 | Spot Bond | 10.00000 | 96.07730 | | 10.00000 | 96.00090 | | | 0.00 | 0 | 0.00 |
| CCT01 | | On 23/06/2023 | Spot Bond | 9.99000 | 118.96276 | | 9.99000 | 118.86774 | | | 0.00 | 0 | 0.00 |
| CCT02 | | On 12/06/2024 | Spot Bond | 9.84000 | 114.83038 | | 9.84000 | 114.74000 | | | 0.00 | 0 | 0.00 |
| CCT03 | | On 15/03/2025 | Spot Bond | 9.24000 | 113.65242 | | 9.24000 | 113.56738 | | | 0.00 | 0 | 30,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31260 | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 11.50000 | | 101.01274 | | 11.50000 | 100.92071 | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.83427 | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.82241 | | | 0.00 | 0 | 0.00 |
| CGR7 | On 22/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.15563 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.48045 | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32066 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45255 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06101 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04936 | | | 0.00 | 0 | 0.00 |
| CLN132 | On 20/09/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN133 | On 20/09/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11090 | | | 0.00 | 0 | 0.00 |
| CLN143 | On 20/09/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN145 | On 20/09/2013 | Spot Bond | 10.62000 | | 101.68551 | | 10.62000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN149 | On 20/09/2013 | Spot Bond | 8.20000 | | 100.93180 | | 8.20000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN154 | On 20/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00028 | | | 0.00 | 0 | 0.00 |
| CLN156 | On 20/12/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18341 | | | 0.00 | 0 | 0.00 |
| CLN157 | On 20/12/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18341 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78159 | | | 0.00 | 0 | 0.00 |
| CLN167 | On 30/04/2014 | Spot Bond | 100.00000 | | 65.22120 | | 100.00000 | 64.74835 | | | 0.00 | 0 | 0.00 |
| CLN168 | On 30/04/2014 | Spot Bond | 100.00000 | | 65.22120 | | 100.00000 | 64.74835 | | | 0.00 | 0 | 0.00 |
| CLN169 | On 30/04/2014 | Spot Bond | 100.00000 | | 65.22120 | | 100.00000 | 64.74835 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99991 | | | 0.00 | 0 | 0.00 |
| CLN172 | On 30/04/2014 | Spot Bond | 100.00000 | | 65.22120 | | 100.00000 | 64.74835 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN179 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48394 | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09907 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | | 10.11000 | 102.27681 | | 10.11000 | 102.19462 | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09907 | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37265 | | | 0.00 | 0 | 0.00 |
| CLN187 | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN188 | On 20/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 105.00394 | | | 0.00 | 0 | 0.00 |
| CLN191 | On 23/08/2016 | Spot Bond | | 2.76000 | 100.23118 | | 2.76000 | 112.09443 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 106.06081 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | | 3.14000 | 109.08375 | | 3.14000 | 111.95889 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | | 8.25000 | 100.51497 | | 8.25000 | 100.44765 | | | 0.00 | 0 | 0.00 |
| CLN195 | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN196 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09907 | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09907 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | | 3.10000 | 116.93604 | | 3.10000 | 111.56885 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | | 2.40000 | 116.91374 | | 2.40000 | 111.55397 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99972 | | | 0.00 | 0 | 0.00 |
| CLN211 | On 20/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00006 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22215 | | | 0.00 | 2,000,000 | 1,000,000.00 |
| CLN214 | On 12/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23934 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | | 7.96000 | 105.18896 | | 7.96000 | 105.12168 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28906 | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.26969 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14530 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15331 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN221 | | On 20/10/2016 | Spot Bond | 8.01000 | 105.37432 | | 8.01000 | 105.30651 | | | 0.00 | 0 | 0.00 |
| CLN222 | | On 20/10/2016 | Spot Bond | 8.01000 | 105.37432 | | 8.01000 | 105.30651 | | | 0.00 | 0 | 0.00 |
| CLN223 | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 108.24302 | | | 0.00 | 0 | 0.00 |
| CLN224 | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 110.16927 | | | 0.00 | 0 | 0.00 |
| CLN225 | | On 09/12/2016 | Spot Bond | 8.06000 | 104.21650 | | 8.06000 | 104.14901 | | | 0.00 | 0 | 0.00 |
| CLN226 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99990 | | | 0.00 | 0 | 0.00 |
| CLN227 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99986 | | | 0.00 | 0 | 0.00 |
| CLN230 | | On 17/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14681 | | | 0.00 | 0 | 0.00 |
| CLN231 | | On 17/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14681 | | | 0.00 | 0 | 0.00 |
| CLN232 | | On 20/06/2014 | Spot Bond | 100.17539 | 59.66751 | | 100.17539 | 59.22950 | | | 0.00 | 0 | 0.00 |
| CLN236 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.10714 | | | 0.00 | 0 | 0.00 |
| CLN237 | | On 14/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67352 | | | 0.00 | 0 | 0.00 |
| CLN239 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00004 | | | 0.00 | 0 | 0.00 |
| CLN240 | | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45402 | | | 0.00 | 0 | 0.00 |
| CLN241 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48575 | | | 0.00 | 0 | 2,000,000.00 |
| CLN242 | | On 24/02/2019 | Spot Bond | 9.35000 | 100.74773 | | 9.35000 | 100.67270 | | | 0.00 | 0 | 0.00 |
| CLN243 | | On 24/02/2019 | Spot Bond | 9.35000 | 100.74773 | | 9.35000 | 100.67270 | | | 0.00 | 0 | 0.00 |
| CLN244 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45396 | | | 0.00 | 0 | 0.00 |
| CLN245 | | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45531 | | | 0.00 | 0 | 0.00 |
| CLN246 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.04456 | | | 0.00 | 0 | 0.00 |
| CLN247 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76864 | | | 0.00 | 0 | 0.00 |
| CLN248 | | On 14/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06950 | | | 0.00 | 0 | 0.00 |
| CLN249 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75320 | | | 0.00 | 0 | 0.00 |
| CLN250 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89930 | | | 0.00 | 0 | 0.00 |
| CLN251 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89930 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN252 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89930 | | | 0.00 | 0 | 0.00 |
| CLN253 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89930 | | | 0.00 | 0 | 0.00 |
| CLN254 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89930 | | | 0.00 | 0 | 0.00 |
| CLN255 | | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89640 | | | 0.00 | 0 | 0.00 |
| CLN256 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89140 | | | 0.00 | 0 | 0.00 |
| CLN257 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89140 | | | 0.00 | 0 | 0.00 |
| CLN258 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89140 | | | 0.00 | 0 | 0.00 |
| CLN259 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89140 | | | 0.00 | 0 | 0.00 |
| CLN260 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89140 | | | 0.00 | 0 | 0.00 |
| CLN261 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89059 | | | 0.00 | 0 | 0.00 |
| CLN262 | | On 26/03/2019 | Spot Bond | 9.00500 | 102.67645 | | 9.00500 | 102.60275 | | | 0.00 | 0 | 0.00 |
| CLN263 | | On 20/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00013 | | | 0.00 | 0 | 0.00 |
| CLN264 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55391 | | | 0.00 | 0 | 0.00 |
| CLN266 | | On 16/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06623 | | | 0.00 | 0 | 0.00 |
| CLN267 | | On 16/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06623 | | | 0.00 | 0 | 0.00 |
| CLN268 | | On 30/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97712 | | | 0.00 | 0 | 0.00 |
| CLN269 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99993 | | | 0.00 | 0 | 0.00 |
| CLN270 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70798 | | | 0.00 | 0 | 0.00 |
| CLN271 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99989 | | | 0.00 | 0 | 0.00 |
| CLN272 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN273 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN274 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99997 | | | 0.00 | 0 | 0.00 |
| CLN275 | | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53191 | | | 0.00 | 0 | 0.00 |
| CLN276 | | On 24/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55561 | | | 0.00 | 0 | 0.00 |
| CLN277 | | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55542 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN278 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99997 | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.23818 | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21063 | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94931 | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88254 | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN284 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN285 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN286 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN287 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74735 | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40439 | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.87283 | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.87283 | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.87444 | | | 0.00 | 2,000,000 | 1,000,000.00 |
| CLN293 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.78981 | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.87444 | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.61471 | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99989 | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.78986 | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.78986 | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.78039 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 115.79265 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.75988 | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 116.63180 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN304 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 115.20726 | | | 0.00 | 0 | 0.00 |
| CLN305 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 116.08442 | | | 0.00 | 0 | 0.00 |
| CLN310 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 112.59133 | | | 0.00 | 0 | 0.00 |
| CLN311 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 113.03537 | | | 0.00 | 0 | 0.00 |
| CLN312 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 116.22349 | | | 0.00 | 0 | 0.00 |
| CLN313 | | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78678 | | | 0.00 | 0 | 0.00 |
| CLN314 | | On 14/11/2022 | Spot Bond | 10.61500 | 96.06472 | | 10.61500 | 97.12211 | | | 0.00 | 0 | 0.00 |
| CLN315 | | On 20/03/2023 | Spot Bond | 11.13500 | 93.91092 | | 11.13500 | 93.82323 | | | 0.00 | 0 | 0.00 |
| CLN316 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.79130 | | | 0.00 | 0 | 0.00 |
| CLN317 | | On 20/03/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN318 | | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76697 | | | 0.00 | 0 | 0.00 |
| CLN319 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13020 | | | 0.00 | 0 | 0.00 |
| CLN320 | | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10079 | | | 0.00 | 0 | 0.00 |
| CLN321 | | On 30/04/2018 | Spot Bond | 8.80500 | 101.73827 | | 8.80500 | 103.40502 | | | 0.00 | 0 | 0.00 |
| CLN322 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN323 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14275 | | | 0.00 | 0 | 0.00 |
| CLN324 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 109.97611 | | | 0.00 | 0 | 0.00 |
| CLN325 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN326 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN327 | | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN328 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN329 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN330 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN331 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN332 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99994 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| CLN333 | On 21/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95247 | | | 0.00 | 0 | 0.00 |
| CLN334 | On 19/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03033 | | | 0.00 | 0 | 0.00 |
| CLN335 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.79130 | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.70686 | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.80357 | | | 0.00 | 0 | 0.00 |
| CLN338 | On 23/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39573 | | | 0.00 | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05973 | | | 0.00 | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | 100.00000 | | 10.70909 | | 100.00000 | 1.00226 | | | 0.00 | 0 | 30,000,000.00 |
| CLN341 | On 30/06/2017 | Spot Bond | 100.00000 | | 4.06104 | | 100.00000 | 3.75459 | | | 0.00 | 0 | 9,000,000.00 |
| CLN342 | On 20/06/2017 | Spot Bond | 100.00000 | | 3.95435 | | 100.00000 | 100.00000 | | | 3,200,000,000,000.00 | 32,000,000 | 25,000,000.00 |
| CLN42 | On 18/04/2028 | Spot Bond | | 7.01000 | 36.65030 | | 7.01000 | 37.25030 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 144.12133 | | | 0.00 | 0 | 0.00 |
| CLN61 | On 02/03/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN81 | On 18/04/2028 | Spot Bond | | 8.54500 | 99.99146 | | 8.54500 | 127.93768 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | | 8.16000 | 31.82828 | | 8.16000 | 139.69274 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | | 8.16000 | 32.22057 | | 8.16000 | 140.00527 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 85.44932 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 85.32490 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47444 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.47444 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99987 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99992 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99997 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13020 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLNF11 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | | 8.51000 | 109.01272 | | 8.51000 | 105.45129 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | | 8.60000 | 104.20215 | | 8.60000 | 104.13026 | | | 0.00 | 0 | 6,900,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | | 9.91000 | 117.72817 | | 9.91000 | 117.63487 | | | 0.00 | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | | 7.96000 | 108.79033 | | 7.96000 | 108.72075 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | | 9.50000 | 106.75668 | | 9.50000 | 106.67593 | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | | 9.92500 | 94.80889 | | 9.92500 | 99.27300 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | | 10.89000 | 94.75066 | | 10.89000 | 99.74916 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | | 10.89000 | 92.44466 | | 10.89000 | 92.36435 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40643 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43404 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.33274 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.89645 | | | 0.00 | 0 | 0.00 |
| CPL016 | On 26/09/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46249 | | | 0.00 | 0 | 0.00 |
| CPL017 | On 21/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.86803 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | | 12.36000 | 94.16841 | | 12.36000 | 93.06582 | | | 0.00 | 0 | 0.00 |
| DEN38U | On 10/06/2018 | Spot Bond | | 100.00000 | 11.01532 | | 100.00000 | 10.91134 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.86797 | | | 0.00 | 2,000,000 | 1,000,000.00 |
| DENG44 | On 29/09/2017 | Spot Bond | | 7.87500 | 96.47403 | | 7.87500 | 96.43683 | | | 0.00 | 0 | 0.00 |
| DENG47 | On 29/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76959 | | | 0.00 | 0 | 0.00 |
| DLTC01 | On 30/01/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.94959 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.07754 | | | 0.00 | 0 | 0.00 |
| DRD03 | On 03/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.09093 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.19873 | | | 0.00 | 0 | 0.00 |
| DRD05 | On 03/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.98291 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| DV21 | On 15/06/2016 | Spot Bond | 6.74000 | | 124.33283 | | 6.74000 | 124.26529 | | | 0.00 | 0 | 0.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.14500 | | 107.57775 | | 8.14500 | 107.50776 | | | 0.00 | 0 | 33,058,000.00 |
| DV23 | On 27/02/2023 | Spot Bond | 8.57500 | | 109.80786 | | 8.57500 | 109.73272 | | | 0.00 | 0 | 84,345,000.00 |
| E170 | On 01/08/2020 | Spot Bond | 7.80000 | | 131.74854 | | 7.80000 | 131.66639 | | | 0.00 | 0 | 18,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 107.43873 | | | 0.00 | 0 | 0.00 |
| EFC01 | On 31/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43716 | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47375 | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49775 | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.09726 | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 0.10000 | | 105.81761 | | 0.10000 | 130.49399 | | | 0.00 | 0 | 20,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 2.32500 | | 112.07205 | | 2.33000 | 111.95064 | | | 0.00 | 0 | 15,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.38000 | | 98.95206 | | 2.38000 | 98.90411 | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.42000 | | 100.13373 | | 2.42000 | 98.60854 | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 9.40000 | | 107.36978 | | 9.40000 | 107.28940 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.25000 | | 108.14986 | | 9.25000 | 108.06885 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 9.94000 | | 104.56785 | | 9.94000 | 104.48519 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.52000 | | 93.12472 | | 10.52000 | 96.87078 | | | 52,600,000,000.00 | 5,000,000 | 5,000,000.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57399 | | | 0.00 | 0 | 0.00 |
| EPFC02 | On 07/11/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70539 | | | 0.00 | 0 | 0.00 |
| EPFC06 | On 20/11/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42451 | | | 0.00 | 0 | 0.00 |
| EPFC07 | On 20/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46297 | | | 0.00 | 0 | 0.00 |
| EPFC08 | On 12/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.11277 | | | 0.00 | 0 | 0.00 |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | | 52.72897 | | 100.00000 | 52.34250 | | | 0.00 | 0 | 0.00 |
| EQ187U | On 21/02/2014 | Spot Bond | 100.00000 | | 86.18267 | | 100.00000 | 85.58140 | | | 0.00 | 0 | 0.00 |
| EQ196U | On 14/11/2013 | Spot Bond | 100.00000 | | 89.92086 | | 100.00000 | 89.27857 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| EQ197U | On 25/11/2013 | Spot Bond | 100.00000 | | 85.28037 | 100.00000 | 84.68677 | | | | 0.00 | 0 | 0.00 |
| EQ198U | On 12/12/2013 | Spot Bond | 100.00000 | | 84.26292 | 100.00000 | 83.69866 | | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | | 128.53727 | 3.00000 | 128.46858 | | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 10.92000 | | 106.05120 | 10.92000 | 105.95932 | | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 104.69050 | | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.22760 | | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.53899 | | | | 0.00 | 0 | 10,000,000.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 9.59500 | | 85.66980 | 9.59500 | 100.46651 | | | | 0.00 | 0 | 0.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.66964 | | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.61328 | | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.59683 | | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68264 | | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.66106 | | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.56554 | | | | 0.00 | 0 | 23,000,000.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58297 | | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.54962 | | | | 0.00 | 6,000,000 | 3,000,000.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57538 | | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.54447 | | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.56594 | | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.40000 | | 102.92371 | 6.40000 | 102.87029 | | | | 0.00 | 0 | 2,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 7.38500 | | 111.06089 | 7.38500 | 110.99490 | | | | 184,625,000.00 | 25,000 | 253,777,000.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.22000 | | 113.05592 | 8.22000 | 112.98169 | | | | 0.00 | 0 | 234,200,000.00 |
| ES26 | On 02/04/2026 | Spot Bond | 8.76500 | | 92.93704 | 8.76500 | 96.78569 | | | | 0.00 | 0 | 47,879,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.46000 | | 82.71224 | 9.46000 | 82.64891 | | | | 28,380,000,000.00 | 3,000,000 | 970,074,000.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.75000 | | 90.56079 | 9.75000 | 91.44358 | | | | 0.00 | 0 | 60,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46564 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18672 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.89458 | | | 0.00 | 0 | 0.00 |
| FIFC03 | On 09/10/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22443 | | | 0.00 | 0 | 0.00 |
| FIFC07 | On 28/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37821 | | | 0.00 | 0 | 0.00 |
| FIFC08 | On 11/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12745 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | 11.61640 | | 100.00000 | 11.53218 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | 11.30448 | | 100.00000 | 11.22253 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07155 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07473 | | | 0.00 | 0 | 20,000,000.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.08109 | | | 0.00 | 0 | 15,000,000.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.08742 | | | 0.00 | 0 | 15,000,000.00 |
| FRB03 | On 15/09/2014 | Spot Bond | 7.01000 | 102.04532 | | 7.01000 | 101.98707 | | | 0.00 | 0 | 8,400,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | 9.07500 | 99.80198 | | 9.07500 | 99.72941 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16023 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16017 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11898 | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41874 | | | 0.00 | 0 | 0.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | 10.87500 | 107.44981 | | 10.87500 | 107.35658 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.31779 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | 2.18500 | 122.40680 | | 2.18500 | 123.17019 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | 2.22000 | 131.42357 | | 2.22000 | 263.07049 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | 2.88000 | 96.64731 | | 2.88000 | 140.95666 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | 2.84000 | 110.34448 | | 2.84000 | 187.02035 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | 7.17000 | 111.77575 | | 7.17000 | 111.71052 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBZ01 | On 30/11/2020 | Spot Bond | | 8.07600 | 57.22837 | | 8.07600 | 56.51389 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | | 9.49900 | 36.53501 | | 9.49900 | 35.63766 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | | 9.73000 | 35.30233 | | 9.73000 | 34.37207 | | | 0.00 | 0 | 0.00 |
| FRC01U | On 30/09/2013 | Spot Bond | | 100.00000 | 99.46275 | | 100.00000 | 98.66705 | | | 0.00 | 0 | 0.00 |
| FRC04 | On 03/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.91063 | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73977 | | | 0.00 | 0 | 0.00 |
| FRC103 | On 20/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 105.82319 | | | 0.00 | 0 | 0.00 |
| FRC104 | On 20/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.15480 | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71827 | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71827 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42843 | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70550 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99993 | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10370 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99997 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99995 | | | 0.00 | 0 | 0.00 |
| FRC114 | On 20/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.47274 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | | 7.47000 | 100.06208 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | | 7.47000 | 100.06208 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC117 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10208 | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC119 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC120 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC121 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 109.74900 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC123 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC124 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC125 | | On 20/09/2017 | Spot Bond | 6.00000 | 100.04989 | | 6.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC126 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC127 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC128 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC129 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC130 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC131 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC132 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC133 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC134 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC136 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC137 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC138 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC139 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC140 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC141 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC142 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC143 | | On 20/09/2017 | Spot Bond | 100.09221 | 11.87195 | | 100.09221 | 11.78486 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 105.81116 | | | 0.00 | 0 | 0.00 |
| FRC146 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99966 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99971 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC148 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65775 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 106.38200 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99986 | | | 0.00 | 0 | 0.00 |
| FRC151 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC152 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99989 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.99992 | | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC157 | | On 30/09/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27448 | | | 0.00 | 0 | 0.00 |
| FRC158 | | On 11/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14783 | | | 0.00 | 0 | 0.00 |
| FRC159 | | On 30/09/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27448 | | | 0.00 | 0 | 0.00 |
| FRC160 | | On 12/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13134 | | | 0.00 | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC162 | | On 14/12/2018 | Spot Bond | 13.22500 | 50.66856 | | 13.22500 | 50.61426 | | | 0.00 | 0 | 0.00 |
| FRC163 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC164 | | On 30/09/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23023 | | | 0.00 | 0 | 0.00 |
| FRC165 | | On 30/09/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23023 | | | 0.00 | 0 | 0.00 |
| FRC166 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC167 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00005 | | | 0.00 | 0 | 0.00 |
| FRC168 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC169 | | On 31/01/2025 | Spot Bond | 3.79500 | 86.09463 | | 3.79500 | 89.01884 | | | 0.00 | 0 | 0.00 |
| FRC170 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC171 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC172 | | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61937 | | | 0.00 | 0 | 0.00 |
| FRC173 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.69458 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC174 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.19290 | | | 0.00 | 0 | 0.00 |
| FRC175 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25326 | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00590 | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55784 | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39312 | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17806 | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | | 100.00000 | 10.68911 | | 100.00000 | 1.00226 | | | 0.00 | 0 | 30,000,000.00 |
| FRC29 | On 22/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28399 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99980 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99987 | | | 0.00 | 0 | 0.00 |
| FRC41 | On 25/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23541 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.36931 | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00004 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06985 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | | 3.42500 | 118.52484 | | 3.42500 | 112.38114 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99984 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99983 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | | 3.40500 | 108.55944 | | 3.40500 | 112.54638 | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | | 1.11000 | 98.91116 | | 1.11000 | 118.64164 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | | 3.42500 | 105.61286 | | 3.42500 | 112.38114 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | | 2.09000 | 104.41505 | | 2.09000 | 119.89230 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | | 2.16000 | 103.38181 | | 2.16000 | 123.28787 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC76 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21674 | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.59694 | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11467 | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11681 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99991 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99988 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 106.57430 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99979 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99982 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10607 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.03373 | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.55264 | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 91.06918 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | | 100.00000 | 7.90190 | | 100.00000 | 8.05775 | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | | 100.00000 | 9.29449 | | 100.00000 | 9.20676 | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | | 4.23000 | 137.97915 | | 4.23000 | 137.89106 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On 20/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.67411 | | | 0.00 | 4,000,000 | 2,000,000.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.15453 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.72498 | | | 0.00 | 0 | 0.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.64569 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.52034 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.49501 | | | 0.00 | 0 | 300,000.00 |
| FRS36 | On 07/12/2023 | Spot Bond | | 2.73000 | 126.14518 | | 2.73000 | 252.49431 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS37 | On 07/12/2023 | Spot Bond | | 2.23000 | 131.31752 | | 2.23000 | 262.85801 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | | 2.95000 | 123.94802 | | 2.95000 | 248.09204 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | | 2.55500 | 101.86018 | | 2.55500 | 119.83202 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99774 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | | 2.08500 | 120.35165 | | 2.08500 | 120.29620 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25013 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41294 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87483 | | | 0.00 | 0 | 0.00 |
| FRS63 | On 22/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94760 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | | 2.97000 | 89.36026 | | 2.97000 | 89.31271 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | | 104.97509 | 12.94095 | | 104.97509 | 12.84192 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | | 101.07593 | 16.83195 | | 101.07593 | 16.70739 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | | 100.44759 | 9.40019 | | 100.44759 | 9.33101 | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11077 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | | 100.76967 | 15.34190 | | 100.76967 | 15.22868 | | | 0.00 | 0 | 0.00 |
| FRS79 | On 10/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS80 | On 24/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82271 | | | 0.00 | 0 | 0.00 |
| FRS81 | On 30/10/2042 | Spot Bond | | 2.67000 | 97.21062 | | 2.67000 | 97.16114 | | | 0.00 | 0 | 0.00 |
| FRS82 | On 21/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS83 | On 13/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10536 | | | 0.00 | 0 | 0.00 |
| FRS84 | On 30/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14173 | | | 0.00 | 0 | 0.00 |
| FRS85 | On 31/01/2025 | Spot Bond | | 2.51000 | 95.28106 | | 2.51000 | 101.15420 | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | | 2.54000 | 94.99516 | | 2.54000 | 100.85042 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48692 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS90 | On 07/12/2023 | Spot Bond | | 2.43000 | 129.20027 | | 2.43000 | 327.71167 | | | 0.00 | 0 | 0.00 |
| FRS92 | On 21/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95783 | | | 0.00 | 0 | 0.00 |
| FRS93 | On 11/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.84679 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79446 | | | 0.00 | 1,200,000 | 300,000.00 |
| FRS95 | On 11/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75351 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45630 | | | 0.00 | 1,200,000 | 300,000.00 |
| FRS97 | On 29/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38760 | | | 0.00 | 0 | 0.00 |
| FRS98 | On 21/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52414 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | | 5.83500 | 102.91184 | | 5.83500 | 102.86280 | | | 0.00 | 0 | 1,200,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | | 6.10000 | 103.89941 | | 6.10000 | 103.84769 | | | 0.00 | 0 | 10,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | | 7.17000 | 102.36442 | | 7.17000 | 102.30468 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | | 7.64000 | 103.08739 | | 7.64000 | 103.02336 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | | 7.80500 | 114.80829 | | 7.80500 | 114.73627 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | | 8.34000 | 106.30835 | | 8.34000 | 106.23756 | | | 0.00 | 0 | 5,027,000.00 |
| FRX23 | On 28/02/2023 | Spot Bond | | 9.26500 | 91.08753 | | 9.26500 | 91.01919 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | | 9.45000 | 111.92534 | | 9.45000 | 111.84066 | | | 0.00 | 0 | 0.00 |
| FRX31 | On 21/02/2031 | Spot Bond | | 10.25000 | 94.80131 | | 10.25000 | 94.72410 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | | 10.45500 | 80.99096 | | 10.45500 | 80.92334 | | | 0.00 | 0 | 0.00 |
| FS1A1 | On 20/09/2014 | Spot Bond | | 100.00000 | 45.04252 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS1A2 | On 20/03/2038 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS1D1 | On 20/03/2038 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.80339 | | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.36653 | | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | 8.95000 | 105.86341 | 105.86341 | 8.95000 | 105.78746 | | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 13.00 |
| GPT26 | On 30/10/2013 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 100.76362 | | | | 0.00 | 0 | 0.00 |
| GRA307 | On 15/11/2013 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| GRA308 | On 17/12/2013 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 98.72190 | | | | 0.00 | 0 | 0.00 |
| GRB92 | On 28/10/2013 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 99.44653 | | | | 0.00 | 0 | 0.00 |
| GRD191 | On 11/10/2013 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 99.69400 | | | | 0.00 | 0 | 0.00 |
| GRD192 | On 16/10/2013 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 99.62115 | | | | 0.00 | 0 | 0.00 |
| GRD193 | On 31/10/2013 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 99.40258 | | | | 0.00 | 0 | 0.00 |
| GRD194 | On 06/11/2013 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 99.31728 | | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.16988 | | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.52346 | | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 100.97182 | | | | 0.00 | 4,927,584 | 2,463,792.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 100.99496 | | | | 0.00 | 2,822,000 | 1,411,000.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.03969 | | | | 0.00 | 0 | 0.00 |
| GRH1B | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.09517 | | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.17217 | | | | 0.00 | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | 100.00000 | 0.00000 | 100.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| GRT01 | On 08/12/2014 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 100.20196 | | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.56394 | | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.21526 | | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | 0.00000 | 100.00000 | 100.00000 | 0.00000 | 101.27492 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRT05 | On 25/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.59669 | | | 0.00 | 1,000,000 | 500,000.00 |
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16355 | | | 0.00 | 0 | 0.00 |
| GSIS01 | On 27/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88825 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94426 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14069 | | | 0.00 | 8,000,000 | 4,000,000.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12704 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88513 | | | 0.00 | 0 | 0.00 |
| HILC06 | On 24/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85014 | | | 0.00 | 0 | 0.00 |
| HILC07 | On 02/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71822 | | | 0.00 | 0 | 0.00 |
| HM1B5U | On 19/07/2045 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | On 19/07/2045 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01083 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01083 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2046 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.32757 | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17632 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | | 7.54877 | 103.31220 | | 7.54877 | 100.39141 | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06742 | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23639 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | | 7.90195 | 103.36454 | | 7.90195 | 108.65492 | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14048 | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31360 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | | 8.35279 | 103.43667 | | 8.35279 | 108.65492 | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39955 | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40793 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49335 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| HMS1G2 | On 19/07/2045 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.83564 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24339 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38885 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44351 | | | 0.00 | 0 | 40,000,000.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 7.94000 | | 110.83779 | | 7.94000 | 110.76745 | | | 0.00 | 0 | 31,498,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 2.00000 | | 133.78304 | | 2.00000 | 267.79821 | | | 0.00 | 0 | 88,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 1.98000 | | 136.83674 | | 1.98000 | 268.23308 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 9.44500 | | 99.57202 | | 9.44500 | 99.49714 | | | 47,225,000,000.00 | 5,000,000 | 18,085,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 9.44000 | | 99.59072 | | 9.44000 | 99.51586 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 1.91500 | | 107.44459 | | 1.90000 | 107.55941 | | | 453,249,860,000.00 | 236,684,000 | 833,366,000.00 |
| I2038 | On 31/01/2038 | Spot Bond | 2.37000 | | 104.21773 | | 2.37000 | 104.16730 | | | 967,041,440,310.00 | 408,034,363 | 484,931,000.00 |
| I2046 | On 31/03/2046 | Spot Bond | 2.47500 | | 100.55165 | | 2.47500 | 100.57016 | | | 59,400,000,000.00 | 24,000,000 | 495,000,000.00 |
| I2050 | On 31/12/2050 | Spot Bond | 2.48000 | | 107.24392 | | 2.48000 | 107.19108 | | | 310,992,000,000.00 | 125,400,000 | 203,038,000.00 |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 91.00000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 7.06000 | | 104.82683 | | 7.06000 | 104.76657 | | | 59,981,760,000.00 | 8,496,000 | 4,248,000.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35494 | | | 0.00 | 4,000,000 | 2,000,000.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27398 | | | 0.00 | 0 | 0.00 |
| IBL18 | On 10/12/2013 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.16971 | | | 0.00 | 0 | 0.00 |
| IBL19 | On 15/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43724 | | | 0.00 | 2,000,000 | 1,000,000.00 |
| IBL20 | On 15/03/2014 | Spot Bond | 6.77500 | | 101.12762 | | 6.77500 | 101.07309 | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 7.56000 | | 104.53878 | | 7.56000 | 104.47451 | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 8.30000 | | 106.43124 | | 8.30000 | 106.35953 | | | 0.00 | 0 | 0.00 |
| IBL23 | On 21/04/2014 | Spot Bond | 6.70500 | | 104.55020 | | 6.70500 | 104.49370 | | | 0.00 | 0 | 0.00 |
| IBL24 | On 21/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.03069 | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54818 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL26 | On 18/08/2014 | Spot Bond | | 4.08000 | 109.88837 | | 4.08000 | 109.82015 | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | | 7.38000 | 103.08472 | | 7.38000 | 103.02384 | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77507 | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82505 | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | | 0.93000 | 105.53779 | | 0.93000 | 124.44466 | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | | 2.15500 | 104.92831 | | 2.15500 | 123.44546 | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.38488 | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.31452 | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | | 7.97000 | 102.75990 | | 7.97000 | 107.06537 | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23141 | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.87647 | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61633 | | | 0.00 | 10,000,000 | 5,000,000.00 |
| IBL45 | On 21/12/2018 | Spot Bond | | 8.50500 | 99.93283 | | 8.50500 | 99.86463 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | | 9.03000 | 92.93849 | | 9.03000 | 92.87160 | | | 0.00 | 0 | 200,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.25570 | | | 0.00 | 4,000,000 | 12,000,000.00 |
| IBL49 | On 02/04/2018 | Spot Bond | | 8.05000 | 84.79587 | | 8.05000 | 100.75135 | | | 0.00 | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | | 9.08000 | 107.18608 | | 9.08000 | 101.29257 | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85419 | | | 0.00 | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88198 | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | | 7.32000 | 105.51662 | | 7.32000 | 100.81393 | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | | 8.28500 | 105.66518 | | 8.28500 | 100.41873 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | | 100.00000 | 0.00239 | | 100.00000 | 0.00237 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | | 5.00000 | 102.14103 | | 5.00000 | 102.09970 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | | 5.00000 | 102.14103 | | 5.00000 | 102.09970 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | | 5.00000 | 100.72731 | | 5.00000 | 100.68676 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 102.14103 | | 5.00000 | 102.09970 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 100.09851 | | 4.00000 | 100.06566 | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61521 | | | 0.00 | 0 | 44,000,000.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56963 | | | 0.00 | 0 | 23,631,068.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.76130 | | | 0.00 | 0 | 2,000,000.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 113.27828 | | 9.20000 | 113.19480 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.80745 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.80745 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66969 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 7.45676 | | 100.00000 | 7.40211 | | | 0.00 | 0 | 0.00 |
| IN01Q | On 23/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97749 | | | 0.00 | 0 | 0.00 |
| IN02Q | On 05/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73518 | | | 0.00 | 0 | 0.00 |
| IN03Q | On 12/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62011 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 9.06000 | 99.97579 | | 9.06000 | 99.90240 | | | 0.00 | 0 | 0.00 |
| IN04Q | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39076 | | | 0.00 | 0 | 0.00 |
| IN05E | On 14/11/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56624 | | | 0.00 | 0 | 0.00 |
| IN06E | On 10/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15042 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13614 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 4.11917 | | 100.00000 | 4.08071 | | | 0.00 | 0 | 0.00 |
| IN218U | On 19/09/2013 | Spot Bond | 100.00000 | 66.66670 | | 100.00000 | 66.66667 | | | 0.00 | 0 | 0.00 |
| IN222U | On 17/10/2013 | Spot Bond | 100.00000 | 93.83033 | | 100.00000 | 93.11224 | | | 0.00 | 0 | 0.00 |
| IN226U | On 12/12/2013 | Spot Bond | 100.00000 | 82.02247 | | 100.00000 | 100.00000 | | | 20,000,000,000,000.00 | 200,000,000 | 200,000,000.00 |
| INA339 | On 25/09/2013 | Spot Bond | 5.25000 | 99.97124 | | 5.25000 | 99.88506 | | | 0.00 | 0 | 0.00 |
| INA342 | On 15/10/2013 | Spot Bond | 5.25000 | 99.68456 | | 5.25000 | 99.59888 | | | 0.00 | 0 | 0.00 |
| INA343 | On 22/10/2013 | Spot Bond | 5.35000 | 99.57673 | | 5.35000 | 99.48960 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA347 | On 19/11/2013 | Spot Bond | 5.45000 | | 99.15609 | | 5.45000 | 99.06808 | | | 0.00 | 0 | 0.00 |
| INA348 | On 26/11/2013 | Spot Bond | 5.45000 | | 99.05343 | | 5.45000 | 98.96561 | | | 0.00 | 0 | 0.00 |
| INA349 | On 03/12/2013 | Spot Bond | 5.45000 | | 98.95098 | | 5.45000 | 98.86334 | | | 0.00 | 0 | 0.00 |
| INA350 | On 10/12/2013 | Spot Bond | 5.45000 | | 98.84875 | | 5.45000 | 98.76129 | | | 0.00 | 0 | 0.00 |
| IND340 | On 01/10/2013 | Spot Bond | 5.25000 | | 99.88506 | | 5.25000 | 99.79903 | | | 0.00 | 0 | 0.00 |
| IND341 | On 08/10/2013 | Spot Bond | 5.25000 | | 99.78471 | | 5.25000 | 99.69885 | | | 0.00 | 0 | 0.00 |
| IND344 | On 29/10/2013 | Spot Bond | 5.35000 | | 99.47510 | | 5.35000 | 99.38815 | | | 0.00 | 0 | 0.00 |
| IND345 | On 05/11/2013 | Spot Bond | 5.35000 | | 99.37367 | | 5.35000 | 99.28690 | | | 0.00 | 0 | 0.00 |
| IND346 | On 12/11/2013 | Spot Bond | 5.35000 | | 99.27246 | | 5.35000 | 99.18586 | | | 0.00 | 0 | 0.00 |
| INF405 | On 28/01/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76676 | | | 0.00 | 0 | 0.00 |
| INF407 | On 12/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63508 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.86866 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 10.81583 | | 105.51852 | | 10.81583 | 104.19640 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 10.81583 | | 102.95162 | | 10.81583 | 102.66709 | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93932 | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.26263 | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.94105 | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | | 103.06970 | | 6.50000 | 103.01568 | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46686 | | | 0.00 | 0 | 0.00 |
| ING192 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48512 | | | 0.00 | 0 | 0.00 |
| ING193 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.48512 | | | 0.00 | 0 | 0.00 |
| ING194 | On 11/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59186 | | | 0.00 | 0 | 0.00 |
| ING195 | On 04/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.69884 | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.19291 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ING199 | On 28/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35326 | | | 0.00 | 0 | 0.00 |
| ING203 | On 07/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16387 | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.06996 | | | 0.00 | 0 | 0.00 |
| ING206 | On 18/09/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING208 | On 19/09/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING209 | On 12/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.08459 | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17105 | | | 0.00 | 0 | 0.00 |
| ING215 | On 28/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.33580 | | | 0.00 | 0 | 0.00 |
| ING216 | On 09/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.50116 | | | 0.00 | 0 | 0.00 |
| ING217 | On 17/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04368 | | | 0.00 | 0 | 0.00 |
| ING219 | On 15/01/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23068 | | | 0.00 | 0 | 0.00 |
| ING220 | On 14/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02603 | | | 0.00 | 0 | 0.00 |
| ING221 | On 08/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.67027 | | | 0.00 | 0 | 0.00 |
| ING223 | On 28/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.26300 | | | 0.00 | 0 | 0.00 |
| ING224 | On 28/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.26523 | | | 0.00 | 0 | 0.00 |
| ING225 | On 17/03/2014 | Spot Bond | | 100.00000 | 69.73573 | | 100.00000 | 68.95511 | | | 0.00 | 0 | 156,250,000.00 |
| ING33 | On 31/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85872 | | | 0.00 | 0 | 0.00 |
| ING34 | On 31/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85872 | | | 0.00 | 0 | 0.00 |
| ING46 | On 16/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25063 | | | 0.00 | 0 | 0.00 |
| ING60U | On 28/02/2014 | Spot Bond | | 100.00000 | 86.79230 | | 100.00000 | 86.19373 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.00386 | | | 0.00 | 0 | 0.00 |
| IP262U | On 26/09/2013 | Spot Bond | | 100.00000 | 99.18478 | | 100.00000 | 98.38275 | | | 0.00 | 0 | 0.00 |
| IP263U | On 06/11/2013 | Spot Bond | | 100.00000 | 89.24205 | | 100.00000 | 88.59223 | | | 0.00 | 0 | 0.00 |
| IP264U | On 18/11/2013 | Spot Bond | | 100.00000 | 86.69834 | | 100.00000 | 86.08491 | | | 0.00 | 0 | 0.00 |
| IP265U | On 26/11/2013 | Spot Bond | | 100.00000 | 85.08159 | | 100.00000 | 84.49074 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IPB3 | On 04/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.33453 | | | 0.00 | 0 | 0.00 |
| IPC01U | On 06/11/2013 | Spot Bond | | 100.00000 | 89.24205 | | 100.00000 | 88.59223 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20677 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23412 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25241 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | | 8.07000 | 106.12811 | | 8.07000 | 106.05931 | | | 0.00 | 0 | 0.00 |
| IPL4 | On 29/03/2014 | Spot Bond | | 6.42500 | 105.67779 | | 6.42500 | 101.11031 | | | 0.00 | 0 | 39,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27883 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | | 8.55000 | 108.86012 | | 8.55000 | 103.90473 | | | 0.00 | 0 | 415,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40692 | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57326 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93852 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | | 8.24000 | 106.33111 | | 8.24000 | 106.26076 | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.19348 | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30187 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | | 3.24500 | 96.80473 | | 3.24500 | 113.87830 | | | 0.00 | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | | 4.06000 | 91.30657 | | 4.06000 | 122.57617 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.67975 | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.49257 | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46532 | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16682 | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.86087 | | | 0.00 | 0 | 0.00 |
| IV02E | On 17/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00764 | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | | 3.90000 | 87.39271 | | 3.90000 | 88.10235 | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | | 3.90000 | 87.31985 | | 3.90000 | 94.30538 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV031 | On 11/03/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19871 | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81890 | | | 0.00 | 0 | 0.00 |
| IV03E | On 18/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48942 | | | 0.00 | 0 | 0.00 |
| IV04E | On 10/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15042 | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | | 11.57500 | 112.96155 | | 11.57500 | 112.85798 | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24216 | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | | 4.06000 | 90.33758 | | 4.06000 | 122.57617 | | | 0.00 | 0 | 0.00 |
| IVA01A | On 28/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37977 | | | 0.00 | 0 | 0.00 |
| IVA338 | On 19/09/2013 | Spot Bond | | 5.25000 | 95.01188 | | 5.25000 | 95.01188 | | | 0.00 | 0 | 0.00 |
| IVA339 | On 26/09/2013 | Spot Bond | | 5.25000 | 99.95687 | | 5.25000 | 99.87072 | | | 0.00 | 0 | 0.00 |
| IVA340 | On 03/10/2013 | Spot Bond | | 5.25000 | 99.85637 | | 5.25000 | 99.77039 | | | 0.00 | 0 | 0.00 |
| IVA341 | On 10/10/2013 | Spot Bond | | 5.25000 | 99.75608 | | 5.25000 | 99.67027 | | | 0.00 | 0 | 0.00 |
| IVA342 | On 17/10/2013 | Spot Bond | | 5.25000 | 99.65598 | | 5.25000 | 99.57035 | | | 0.00 | 0 | 0.00 |
| IVA343 | On 24/10/2013 | Spot Bond | | 5.35000 | 99.54767 | | 5.35000 | 99.46060 | | | 0.00 | 0 | 0.00 |
| IVA344 | On 31/10/2013 | Spot Bond | | 5.35000 | 99.44610 | | 5.35000 | 99.35920 | | | 0.00 | 0 | 0.00 |
| IVA345 | On 07/11/2013 | Spot Bond | | 5.35000 | 99.34473 | | 5.35000 | 99.25801 | | | 0.00 | 0 | 0.00 |
| IVA346 | On 14/11/2013 | Spot Bond | | 5.35000 | 99.24357 | | 5.35000 | 99.15703 | | | 0.00 | 0 | 0.00 |
| IVA347 | On 21/11/2013 | Spot Bond | | 5.45000 | 99.12673 | | 5.45000 | 99.03878 | | | 0.00 | 0 | 0.00 |
| IVA348 | On 28/11/2013 | Spot Bond | | 5.45000 | 99.02414 | | 5.45000 | 98.93637 | | | 0.00 | 0 | 0.00 |
| IVA349 | On 05/12/2013 | Spot Bond | | 5.45000 | 98.92175 | | 5.45000 | 98.83416 | | | 0.00 | 0 | 0.00 |
| IVA350 | On 12/12/2013 | Spot Bond | | 5.45000 | 98.81958 | | 5.45000 | 98.73217 | | | 0.00 | 0 | 0.00 |
| IVA402 | On 09/01/2014 | Spot Bond | | 100.00000 | 77.16702 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76287 | | | 0.00 | 0 | 0.00 |
| IVC004 | On 29/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97614 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98352 | | | 0.00 | 4,000,000 | 2,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|---------------|
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91846 | | | 0.00 | 6,000,000 | 3,000,000.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35058 | | | 0.00 | 0 | 0.00 |
| IVC009 | On 15/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07044 | | | 0.00 | 0 | 0.00 |
| IVC010 | On 29/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85313 | | | 0.00 | 0 | 0.00 |
| IVC011 | On 28/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81735 | | | 0.00 | 0 | 0.00 |
| IVC012 | On 09/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60751 | | | 0.00 | 0 | 0.00 |
| IVC013 | On 29/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84954 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51821 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56714 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.32544 | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28905 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29860 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31770 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23175 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16775 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97610 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | 100.00000 | 8.93702 | 100.00000 | 8.81835 | | | 1,000,000,000,000.00 | 10,000,000 | 10,000,000.00 | |
| IVF404 | On 24/01/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72574 | | | 0.00 | 0 | 0.00 |
| IVF406 | On 07/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72424 | | | 0.00 | 0 | 0.00 |
| JDC02U | On 14/11/2013 | Spot Bond | 100.00000 | 87.52998 | 100.00000 | 86.90476 | | | | 0.00 | 0 | 0.00 |
| JDC03U | On 29/01/2014 | Spot Bond | 100.00000 | 91.08911 | 100.00000 | 90.41769 | | | | 0.00 | 0 | 0.00 |
| JDC04U | On 13/03/2014 | Spot Bond | 100.00000 | 83.00120 | 100.00000 | 82.44539 | | | | 0.00 | 0 | 0.00 |
| JDC05U | On 15/05/2014 | Spot Bond | 100.00000 | 55.03213 | 100.00000 | 54.51829 | | | | 0.00 | 0 | 0.00 |
| JDC06U | On 15/05/2014 | Spot Bond | 100.00000 | 64.12257 | 100.00000 | 63.75829 | | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99739 | | | 0.00 | 8,000,000 | 4,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | | 43.13711 | 100.00000 | 42.82436 | | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.25176 | | | | 0.00 | 0 | 47,000,000.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | | 14.54022 | 100.00000 | 14.43481 | | | | 200,000,000,000.00 | 2,000,000 | 1,000,000.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.32108 | | | | 0.00 | 50,000,000 | 25,000,000.00 |
| KCF03U | On 30/10/2014 | Spot Bond | 100.00000 | | 57.67489 | 100.00000 | 57.13637 | | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.37571 | | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.15438 | | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 8.54000 | | 145.55528 | 8.54000 | 145.45608 | | | | 0.00 | 0 | 0.00 |
| LBK01 | On 25/10/2013 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.16213 | | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.41349 | | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 8.65000 | | 97.66185 | 8.65000 | 97.59446 | | | | 0.00 | 0 | 1,909,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 8.70000 | | 68.00759 | 8.70000 | 99.63953 | | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.18000 | | 106.41558 | 9.18000 | 100.82960 | | | | 0.00 | 0 | 453,000.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.19270 | | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 11.31000 | | 101.77626 | 11.31000 | 101.68452 | | | | 0.00 | 0 | 9,800,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.21138 | | | | 0.00 | 0 | 0.00 |
| MAQ025 | On 11/10/2013 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.11475 | | | | 0.00 | 0 | 0.00 |
| MAQ036 | On 11/10/2013 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.70002 | | | | 0.00 | 0 | 0.00 |
| MAQ037 | On 18/10/2013 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.59873 | | | | 0.00 | 0 | 0.00 |
| MAQ038 | On 12/11/2013 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.24387 | | | | 0.00 | 0 | 0.00 |
| MAQ039 | On 10/12/2013 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.84314 | | | | 0.00 | 0 | 0.00 |
| MBF019 | On 15/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.27011 | | | | 0.00 | 0 | 0.00 |
| MBF025 | On 26/05/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68806 | | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.27153 | | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.13367 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| MBF029 | On 01/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.90684 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.66121 | | | 0.00 | 0 | 0.00 |
| MBF031 | On 06/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21316 | | | 0.00 | 0 | 0.00 |
| MBF032 | On 27/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85453 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.25509 | | | 0.00 | 6,000,000 | 3,000,000.00 |
| MBF034 | On 10/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15321 | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16660 | | | 0.00 | 0 | 0.00 |
| MBP013 | On 29/01/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04091 | | | 0.00 | 0 | 0.00 |
| MBP18U | On 28/01/2014 | Spot Bond | | 100.00000 | 92.90745 | 100.00000 | 100.00000 | 92.22094 | | | 0.00 | 0 | 0.00 |
| MBP20U | On 17/02/2014 | Spot Bond | | 100.00000 | 88.48203 | 100.00000 | 100.00000 | 87.85892 | | | 0.00 | 0 | 0.00 |
| MBP21U | On 11/04/2014 | Spot Bond | | 100.00000 | 65.16378 | 100.00000 | 100.00000 | 64.69134 | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | | 100.00000 | 52.98820 | 100.00000 | 100.00000 | 52.59983 | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | | 100.00000 | 41.37462 | 100.00000 | 100.00000 | 41.07465 | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | | 100.00000 | 13.45473 | 100.00000 | 100.00000 | 10.68546 | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | | 100.00000 | 32.84845 | 100.00000 | 100.00000 | 26.08754 | | | 0.00 | 0 | 0.00 |
| MBP27U | On 04/10/2013 | Spot Bond | | 100.00000 | 97.07447 | 100.00000 | 100.00000 | 96.30607 | | | 0.00 | 0 | 0.00 |
| MBP28U | On 07/11/2013 | Spot Bond | | 100.00000 | 89.02439 | 100.00000 | 100.00000 | 88.37772 | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | | 8.42500 | 106.60481 | | 8.42500 | 106.53272 | | | 0.00 | 0 | 6,035,000.00 |
| MCB3M | On 13/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.13733 | | | 0.00 | 0 | 0.00 |
| MCB4M | On 13/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11672 | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12699 | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.92517 | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.94804 | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.06241 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41712 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| MEFSA6 | On 05/07/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48799 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | | 7.78500 | 106.14624 | | 7.78500 | 106.07981 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | | 8.49500 | 105.54409 | | 8.49500 | 105.47254 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | | 9.32500 | 106.04092 | | 9.32500 | 105.96217 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | | 5.71500 | 106.64258 | | 5.71500 | 106.59333 | | | 0.00 | 0 | 11,600,000.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99996 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99996 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | | 9.38000 | 103.91211 | | 9.38000 | 103.95743 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | | 7.21000 | 102.52360 | | 7.21000 | 102.46344 | | | 0.00 | 0 | 24,600,000.00 |
| MIL01 | On 31/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.39110 | | | 0.00 | 0 | 0.00 |
| MIL02 | On 31/05/2017 | Spot Bond | | 8.71000 | 102.97061 | | 8.71000 | 102.89867 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37404 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | | 8.41000 | 102.87915 | | 8.41000 | 102.80971 | | | 0.00 | 0 | 2,006,000.00 |
| MTN01U | On 08/10/2013 | Spot Bond | | 100.00000 | 96.05263 | | 100.00000 | 95.30026 | | | 0.00 | 0 | 0.00 |
| MTN02 | On 13/07/2014 | Spot Bond | | 6.19500 | 105.06342 | | 6.19500 | 105.01118 | | | 0.00 | 0 | 8,001,000.00 |
| MTN02U | On 13/01/2014 | Spot Bond | | 100.00000 | 76.51992 | | 100.00000 | 76.04167 | | | 0.00 | 0 | 0.00 |
| MTN03 | On 13/07/2015 | Spot Bond | | 7.26000 | 105.30393 | | 7.26000 | 105.24272 | | | 0.00 | 0 | 4,800,000.00 |
| MTN03U | On 28/10/2013 | Spot Bond | | 100.00000 | 91.25000 | | 100.00000 | 90.57072 | | | 0.00 | 0 | 0.00 |
| MTN04 | On 13/07/2017 | Spot Bond | | 8.35500 | 107.64186 | | 8.35500 | 107.57006 | | | 0.00 | 0 | 3,692,000.00 |
| MTN04U | On 27/01/2014 | Spot Bond | | 100.00000 | 74.33809 | | 100.00000 | 73.88664 | | | 0.00 | 0 | 0.00 |
| MTN05 | On 28/10/2013 | Spot Bond | | 5.47000 | 103.35787 | | 5.47000 | 103.31166 | | | 0.00 | 0 | 0.00 |
| N4A211 | On 14/08/2020 | Spot Bond | | 100.89771 | 6.35488 | | 100.89771 | 6.30843 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | | 100.61875 | 6.43947 | | 100.61875 | 6.39253 | | | 0.00 | 0 | 0.00 |
| N4A305 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A308 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| N4A311 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60238 | | | 0.00 | 0 | 0.00 |
| N4A402 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61741 | | | 0.00 | 0 | 0.00 |
| N4A405 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62754 | | | 0.00 | 0 | 0.00 |
| N4A408 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63856 | | | 0.00 | 800,000 | 200,000.00 |
| N4A411 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64856 | | | 0.00 | 0 | 0.00 |
| N4A502 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65342 | | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71382 | | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78399 | | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.26642 | 100.00000 | 0.26449 | | | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.26642 | 100.00000 | 0.26449 | | | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | 8.77500 | 99.63633 | 8.77500 | 99.56660 | | | | 0.00 | 0 | 0.00 |
| NBK10A | | On 25/07/2016 | Spot Bond | 7.01000 | 105.39836 | 7.01000 | 100.80367 | | | | 0.00 | 0 | 0.00 |
| NBK10B | | On 21/04/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.30088 | | | | 0.00 | 0 | 0.00 |
| NBK11B | | On 27/10/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.24832 | | | | 0.00 | 0 | 0.00 |
| NBK12B | | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.65712 | | | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.19458 | | | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.85603 | | | | 0.00 | 0 | 0.00 |
| NBK15B | | On 27/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.81990 | | | | 0.00 | 10,000,000 | 10,000,000.00 |
| NBK16B | | On 25/07/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.93292 | | | | 0.00 | 20,000,000 | 10,000,000.00 |
| NBK2A | | On 15/09/2015 | Spot Bond | 6.86000 | 106.94740 | 6.86000 | 106.88764 | | | | 0.00 | 0 | 5,114,000.00 |
| NBK2B | | On 15/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.44499 | | | | 0.00 | 2,400,000 | 600,000.00 |
| NBK3A | | On 09/09/2019 | Spot Bond | 8.34500 | 114.50831 | 8.34500 | 114.43075 | | | | 0.00 | 0 | 3,403,000.00 |
| NBK4 | | On 28/10/2024 | Spot Bond | 10.71500 | 32.32138 | 10.71500 | 32.29435 | | | | 0.00 | 0 | 0.00 |
| NBK6A | | On 19/04/2015 | Spot Bond | 7.31000 | 107.59995 | 7.31000 | 107.53664 | | | | 0.00 | 0 | 9,795,000.00 |
| NBK6B | | On 19/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.19347 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NBK7B | On 19/04/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.26195 | | | 0.00 | 0 | 0.00 |
| NBK8A | On 24/03/2014 | Spot Bond | | 6.56500 | 105.06005 | | 6.56500 | 100.81269 | | | 0.00 | 0 | 0.00 |
| NBK8B | On 24/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19271 | | | 0.00 | 0 | 20,000,000.00 |
| NBK9A | On 23/03/2016 | Spot Bond | | 7.51000 | 104.14643 | | 7.51000 | 104.08386 | | | 0.00 | 0 | 88,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95044 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On 17/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48912 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.80469 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.45954 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.32126 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.34494 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 85.19841 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32535 | | | 0.00 | 0 | 0.00 |
| NCLN63 | On 08/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN64 | On 25/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06479 | | | 0.00 | 0 | 0.00 |
| NCLN65 | On 25/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16557 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99767 | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37121 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 81.27420 | | | 0.00 | 0 | 0.00 |
| NCLN71 | On 17/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.34494 | | | 0.00 | 0 | 0.00 |
| NCLN72 | On 17/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17686 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.36333 | | | 0.00 | 8,000,000 | 4,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN74 | On 15/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69248 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99993 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99994 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39552 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99993 | | | 0.00 | 4,000,000 | 2,000,000.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | | 8.01000 | 104.72751 | | 8.01000 | 104.65937 | | | 0.00 | 0 | 0.00 |
| NED13 | On 25/07/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22603 | | | 0.00 | 0 | 0.00 |
| NED6 | On 20/09/2013 | Spot Bond | | 4.97500 | 102.37346 | | 4.97500 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED8 | On 08/02/2014 | Spot Bond | | 5.97500 | 102.14255 | | 5.97500 | 102.09352 | | | 0.00 | 0 | 188,000.00 |
| NED9 | On 06/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14417 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | | 11.80000 | 117.40130 | | 11.80000 | 117.29162 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 110.68261 | | | 0.00 | 10,000,000 | 5,000,000.00 |
| NET46 | On 25/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.49105 | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.37760 | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | | 2.24000 | 158.62672 | | 2.24000 | 158.55149 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | | 8.43000 | 106.23494 | | 8.43000 | 106.16345 | | | 0.00 | 0 | 0.00 |
| NPL03 | On 12/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12808 | | | 0.00 | 0 | 0.00 |
| NPL05 | On 10/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.56013 | | | 0.00 | 0 | 0.00 |
| NPL06 | On 10/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.56013 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | | 9.06000 | 107.72272 | | 9.06000 | 107.64408 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | On 22/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50829 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On 22/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82194 | | | 0.00 | 4,000,000 | 2,000,000.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.48167 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| NQ1A16 | On 22/05/2048 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47688 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49656 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | | 9.26000 | 107.69830 | | 9.26000 | 108.96684 | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On 22/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51627 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49662 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50835 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | | 9.46000 | 107.67424 | | 9.46000 | 107.59219 | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On 22/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54770 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52413 | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51620 | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66501 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61729 | | | 0.00 | 0 | 8,000,000.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53191 | | | 0.00 | 0 | 0.00 |
| NRA013 | On 31/10/2013 | Spot Bond | | 4.15500 | 136.63618 | | 4.15500 | 136.54987 | | | 8,310,000,000.00 | 2,000,000 | 32,000,000.00 |
| NRA014 | On 30/04/2014 | Spot Bond | | 6.51000 | 107.20873 | | 6.51000 | 107.15275 | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | | 8.16500 | 120.81394 | | 8.16500 | 120.73471 | | | 800,578,250,000.00 | 98,050,000 | 57,225,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | | 8.58000 | 127.70406 | | 8.58000 | 127.61664 | | | 77,685,036,000.00 | 9,054,200 | 12,127,100.00 |
| NRA023 | On 31/05/2023 | Spot Bond | | 2.13500 | 165.02346 | | 2.13500 | 164.94660 | | | 0.00 | 0 | 84,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | | 9.22000 | 128.31940 | | 9.22000 | 128.22462 | | | 133,413,400,000.00 | 14,470,000 | 10,335,000.00 |
| NTC10 | On 18/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17370 | | | 0.00 | 0 | 0.00 |
| NTC11 | On 18/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14233 | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23471 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.90976 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.82378 | | | 0.00 | 6,000,000 | 3,000,000.00 |
| NTC16 | On 22/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94761 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NYT101 | | On 28/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48641 | | | 0.00 | 0 | 0.00 |
| NYT102 | | On 28/05/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62654 | | | 0.00 | 0 | 0.00 |
| NYT13U | | On 28/05/2020 | Spot Bond | 100.00000 | 16.32811 | | 100.00000 | 16.20973 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | | On 18/10/2015 | Spot Bond | 100.00000 | 21.88109 | | 100.00000 | 21.72245 | | | 0.00 | 0 | 0.00 |
| OML01 | | On 27/10/2015 | Spot Bond | 6.29000 | 108.70389 | | 6.29000 | 108.64872 | | | 0.00 | 0 | 614,000.00 |
| OTCA2U | | On 31/07/2016 | Spot Bond | 100.00000 | 9.79201 | | 100.00000 | 9.72102 | | | 0.00 | 0 | 0.00 |
| PBET01 | | On 13/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.12000 | | | 0.00 | 0 | 0.00 |
| PCF03 | | On 06/04/2015 | Spot Bond | 100.00000 | 33.61345 | | 100.00000 | 33.36975 | | | 0.00 | 0 | 0.00 |
| PMM06 | | On 25/01/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00467 | | | 0.00 | 0 | 0.00 |
| PMM08 | | On 28/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11226 | | | 0.00 | 0 | 0.00 |
| PMM09 | | On 04/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27151 | | | 0.00 | 0 | 0.00 |
| PNP11 | | On 12/11/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56822 | | | 0.00 | 0 | 0.00 |
| PNP12 | | On 21/11/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42213 | | | 0.00 | 0 | 0.00 |
| PPC001 | | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97025 | | | 0.00 | 4,000,000 | 2,000,000.00 |
| PR2A1F | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52208 | | | 0.00 | 10,000,000 | 5,000,000.00 |
| PR2A1G | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06517 | | | 0.00 | 0 | 0.00 |
| PR2A1H | | On 15/06/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06400 | | | 0.00 | 0 | 0.00 |
| PR2B1F | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07094 | | | 0.00 | 0 | 0.00 |
| PR2B1G | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06783 | | | 0.00 | 0 | 0.00 |
| PR2B1H | | On 15/06/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06539 | | | 0.00 | 0 | 0.00 |
| PR2C1F | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07503 | | | 0.00 | 0 | 0.00 |
| PR2C1G | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07102 | | | 0.00 | 0 | 0.00 |
| PR2C1H | | On 15/06/2036 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.06794 | | | 0.00 | 0 | 0.00 |
| PR2D1F | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07955 | | | 0.00 | 0 | 0.00 |
| PR2D1G | | On 15/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07473 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|-------------------|---------------|
| PR2D1H | On 15/06/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.07092 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.90395 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93277 | | | 0.00 | 8,000,000 | 4,000,000.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.94575 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97457 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.09842 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.12721 | | | 0.00 | 0 | 0.00 |
| PRM1A4 | On 15/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64066 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01387 | | | 0.00 | 0 | 29,000,000.00 |
| R009 | On 15/09/2014 | Spot Bond | | 6.06000 | 107.25643 | | 6.06000 | 107.20337 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | | 5.59500 | 94.74679 | | 5.59500 | 94.70347 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | | 7.96000 | 38.45574 | | 7.96000 | 38.43114 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | | 6.05000 | 113.98796 | | 6.06000 | 113.91158 | | 31,912,812,250,000.00 | 5,274,845,000 | 14,088,963,000.00 | |
| R158 | On 15/09/2015 | Spot Bond | | 6.06000 | 113.96795 | | 6.06000 | 113.91158 | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | | 5.96000 | 89.03323 | | 5.96000 | 88.98990 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | | 6.06000 | 120.29053 | | 6.06000 | 120.23103 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | | 5.89000 | 84.12510 | | 5.89000 | 84.08464 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | | 8.14000 | 121.58466 | | 8.14000 | 121.50517 | | 56,658,714,761,660.00 | 6,960,530,069 | 14,421,107,200.00 | |
| R187P | On 21/12/2026 | Spot Bond | | 7.88000 | 35.93250 | | 7.88000 | 35.90974 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | | 7.80000 | 33.62667 | | 7.80000 | 33.60559 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | | 1.73000 | 273.86022 | | 1.73000 | 273.74166 | | 13,502,776,290.00 | 7,805,073 | 237,386,000.00 | |
| R201 | On 21/12/2014 | Spot Bond | | 5.25500 | 106.38651 | | 5.22500 | 106.37833 | | 78,825,000,000.00 | 15,000,000 | 1,134,325,000.00 | |
| R202 | On 07/12/2033 | Spot Bond | | 2.35000 | 201.16593 | | 2.35000 | 201.06874 | | 1,520,353,471,400.00 | 646,958,924 | 1,381,023,724.00 | |
| R2023 | On 28/02/2023 | Spot Bond | | 7.75000 | 100.48428 | | 7.72500 | 100.58645 | | 17,792,605,000,000.00 | 2,295,820,000 | 5,814,929,000.00 | |
| R203 | On 15/09/2017 | Spot Bond | | 6.86500 | 104.93006 | | 6.85000 | 104.92443 | | 19,892,950,775,000.00 | 2,897,735,000 | 4,744,475,000.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| R2037 | On 31/01/2037 | Spot Bond | | 9.03000 | 96.10470 | | 9.03000 | 96.03553 | | | 6,530,496,000,000.00 | 723,200,000 | 1,718,951,000.00 |
| R204 | On 21/12/2018 | Spot Bond | | 7.07500 | 106.03126 | | 7.07500 | 105.97086 | | | 79,488,543,731,200.00 | 11,235,129,856 | 7,422,761,569.00 |
| R2048 | On 28/02/2048 | Spot Bond | | 9.06500 | 97.23442 | | 9.06500 | 97.16300 | | | 3,122,604,686,250.00 | 344,468,250 | 3,480,045,250.00 |
| R206 | On 15/01/2014 | Spot Bond | | 5.31500 | 102.05585 | | 5.28500 | 102.02165 | | | 1,380,837,000,000.00 | 259,800,000 | 2,256,500,000.00 |
| R207 | On 15/01/2020 | Spot Bond | | 7.40000 | 100.61811 | | 7.38000 | 100.65766 | | | 29,184,120,000,000.00 | 3,943,800,000 | 7,244,533,000.00 |
| R208 | On 31/03/2021 | Spot Bond | | 7.52500 | 95.48419 | | 7.50000 | 95.56433 | | | 28,553,830,883,025.00 | 3,794,529,021 | 6,294,508,701.00 |
| R209 | On 31/03/2036 | Spot Bond | | 8.87000 | 74.52929 | | 8.87000 | 74.47629 | | | 36,256,187,098,870.00 | 4,087,507,001 | 8,388,548,001.00 |
| R210 | On 31/03/2028 | Spot Bond | | 2.15500 | 153.90980 | | 2.16000 | 153.74448 | | | 350,446,315,500.00 | 162,620,100 | 462,767,345.00 |
| R211 | On 31/01/2017 | Spot Bond | | 0.23000 | 127.32986 | | 0.23000 | 127.29034 | | | 285,154,000.00 | 1,239,800 | 241,482,800.00 |
| R212 | On 31/01/2022 | Spot Bond | | 1.58500 | 128.86480 | | 1.58500 | 128.81062 | | | 987,538,286,995.00 | 623,052,547 | 1,180,191,947.00 |
| R213 | On 28/02/2031 | Spot Bond | | 8.73000 | 85.08630 | | 8.72000 | 85.10474 | | | 10,844,126,640,000.00 | 1,242,168,000 | 5,231,960,000.00 |
| R214 | On 28/02/2041 | Spot Bond | | 9.03000 | 74.87074 | | 9.03000 | 74.81596 | | | 37,600,096,445,940.00 | 4,163,908,798 | 10,333,205,798.00 |
| R225C | On 15/03/2014 | Spot Bond | | 5.08500 | 97.64657 | | 5.08500 | 97.60674 | | | 0.00 | 0 | 0.00 |
| R226C | On 15/09/2014 | Spot Bond | | 5.19500 | 95.10836 | | 5.19500 | 95.06794 | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | | 6.12000 | 91.47621 | | 6.12000 | 91.43052 | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | | 5.96000 | 89.03323 | | 5.96000 | 88.98990 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | | 5.88000 | 86.62343 | | 5.88000 | 86.58184 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | | 5.89000 | 84.12510 | | 5.89000 | 84.08464 | | | 0.00 | 0 | 0.00 |
| R324C | On 21/12/2013 | Spot Bond | | 5.26000 | 98.73367 | | 5.26000 | 98.69154 | | | 0.00 | 0 | 0.00 |
| R325C | On 21/06/2014 | Spot Bond | | 5.28000 | 96.20101 | | 5.28000 | 96.15992 | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | | 5.23000 | 93.78341 | | 5.23000 | 93.74373 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | | 6.03000 | 90.16222 | | 6.03000 | 90.11833 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | | 5.90000 | 87.77158 | | 5.90000 | 87.72976 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | | 5.88000 | 85.30196 | | 5.88000 | 85.26145 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | | 5.94000 | 82.70924 | | 5.94000 | 82.66956 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R331C | On 21/06/2017 | Spot Bond | 6.82500 | | 77.78598 | 6.82500 | 77.74320 | | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | 6.87500 | | 75.06498 | 6.87500 | 75.02340 | | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | 7.08000 | | 71.89172 | 7.08000 | 71.85073 | | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | 7.06000 | | 69.50412 | 7.06000 | 69.46461 | | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | 7.04000 | | 67.20881 | 7.04000 | 67.17071 | | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | 7.03000 | | 64.96267 | 7.03000 | 64.92589 | | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | 7.34000 | | 61.50310 | 7.34000 | 61.46677 | | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | 7.32000 | | 59.40880 | 7.32000 | 59.37380 | | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | 7.42000 | | 56.88481 | 7.42000 | 56.85085 | | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | 7.39000 | | 54.98083 | 7.39000 | 54.94814 | | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | 7.36000 | | 53.15598 | 7.36000 | 53.12450 | | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | 7.33000 | | 51.40658 | 7.33000 | 51.37626 | | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | 7.29000 | | 49.77594 | 7.29000 | 49.74673 | | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | 7.25000 | | 48.21566 | 7.25000 | 48.18752 | | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 8.08000 | | 42.69997 | 8.08000 | 42.67226 | | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 8.04000 | | 41.21969 | 8.04000 | 41.19307 | | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 8.00000 | | 39.80606 | 8.00000 | 39.78048 | | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 7.96000 | | 38.45574 | 7.96000 | 38.43114 | | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 7.92000 | | 37.16555 | 7.92000 | 37.14189 | | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 7.88000 | | 35.93250 | 7.88000 | 35.90974 | | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 7.84000 | | 34.75376 | 7.84000 | 34.73186 | | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 7.80000 | | 33.62667 | 7.80000 | 33.60559 | | | | 0.00 | 0 | 0.00 |
| RCSB01 | On 16/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.10707 | | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.62604 | | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.53668 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RCSB05 | On 12/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.68030 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46990 | | | 0.00 | 0 | 30,000,000.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | | 100.00000 | 11.81961 | | 100.00000 | 11.73392 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | | 100.00000 | 4.07949 | | 100.00000 | 4.04991 | | | 0.00 | 0 | 0.00 |
| RCSC12 | On 08/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19433 | | | 0.00 | 0 | 0.00 |
| RCSC13 | On 06/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21728 | | | 0.00 | 0 | 0.00 |
| RCSC14 | On 06/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.24919 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51290 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16600 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51970 | | | 0.00 | 0 | 5,000,000.00 |
| RDFC08 | On 21/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95249 | | | 0.00 | 0 | 0.00 |
| RDFC10 | On 06/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20494 | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17726 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56025 | | | 0.00 | 0 | 0.00 |
| RES14 | On 04/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25254 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.36309 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.86223 | | | 0.00 | 0 | 0.00 |
| RES22 | On 08/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05771 | | | 0.00 | 0 | 0.00 |
| RES23 | On 14/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52895 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20003 | | | 0.00 | 0 | 0.00 |
| RESB01 | On 03/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30728 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On 24/07/2038 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| RP004 | On 25/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53529 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.35701 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.57254 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RP007 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40204 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40204 | | | 0.00 | 0 | 0.00 |
| RP012 | On 10/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46475 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.81286 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.78954 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.26263 | | | 0.00 | 0 | 0.00 |
| RP017 | On 21/01/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21859 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | | 12.35000 | 104.04217 | | 12.35000 | 103.94058 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23878 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | | 100.00000 | 12.97439 | | 100.00000 | 12.88033 | | | 0.00 | 0 | 0.00 |
| RP021 | On 10/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20215 | | | 0.00 | 0 | 0.00 |
| RP022 | On 15/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74457 | | | 0.00 | 0 | 0.00 |
| RP023 | On 20/01/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.06672 | | | 0.00 | 0 | 0.00 |
| RPG01 | On 28/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45060 | | | 0.00 | 0 | 0.00 |
| RPG01U | On 25/02/2014 | Spot Bond | | 100.00000 | 85.38283 | | 100.00000 | 84.79263 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55675 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | | 100.00000 | 1.52477 | | 100.00000 | 1.51359 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | | 100.00000 | 6.64252 | | 100.00000 | 6.59436 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | | 100.00000 | 15.30001 | | 100.00000 | 15.18909 | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | | 100.00000 | 13.24317 | | 100.00000 | 13.14716 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 105.14118 | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.14639 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | | 8.80000 | 110.58011 | | 8.80000 | 110.50207 | | | 0.00 | 0 | 2,306,000.00 |
| SBC2 | On 28/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.20121 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | | 7.36000 | 113.18740 | | 7.36000 | 113.12073 | | | 0.00 | 0 | 30,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| SBK13 | | On 24/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50272 | | | 0.00 | 0 | 0.00 |
| SBK14 | | On 01/12/2017 | Spot Bond | 8.90000 | 105.59383 | | 8.90000 | 105.51848 | | | 0.00 | 0 | 7,500,000.00 |
| SBK15 | | On 23/01/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15795 | | | 0.00 | 0 | 0.00 |
| SBK16 | | On 15/03/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07864 | | | 0.00 | 0 | 0.00 |
| SBK17 | | On 30/07/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04965 | | | 0.00 | 0 | 0.00 |
| SBK18 | | On 24/10/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19356 | | | 0.00 | 0 | 0.00 |
| SBK19 | | On 24/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17014 | | | 0.00 | 0 | 0.00 |
| SBK7 | | On 24/05/2015 | Spot Bond | 7.36000 | 106.67697 | | 7.36000 | 106.61414 | | | 0.00 | 0 | 11,406,000.00 |
| SBK9 | | On 10/04/2018 | Spot Bond | 8.67500 | 102.78694 | | 8.67500 | 102.71542 | | | 0.00 | 0 | 4,504,000.00 |
| SBK111 | | On 09/04/2014 | Spot Bond | 1.83000 | 133.20187 | | 1.83000 | 133.14312 | | | 2,104,500,000.00 | 1,150,000 | 575,000.00 |
| SBN27 | | On 15/09/2015 | Spot Bond | 7.52000 | 111.09615 | | 7.52000 | 111.02820 | | | 0.00 | 0 | 0.00 |
| SBN29 | | On 15/09/2015 | Spot Bond | 7.38000 | 111.36733 | | 7.38000 | 111.30046 | | | 0.00 | 0 | 0.00 |
| SBN31 | | On 15/09/2015 | Spot Bond | 7.31000 | 111.50325 | | 7.31000 | 111.43692 | | | 0.00 | 0 | 0.00 |
| SBN33 | | On 15/09/2017 | Spot Bond | 8.25000 | 100.17882 | | 8.25000 | 100.11172 | | | 0.00 | 0 | 0.00 |
| SBN34 | | On 15/09/2015 | Spot Bond | 7.45500 | 111.22195 | | 7.45500 | 111.15450 | | | 0.00 | 0 | 0.00 |
| SBN35 | | On 15/09/2015 | Spot Bond | 7.42000 | 111.28976 | | 7.42000 | 111.22258 | | | 0.00 | 0 | 0.00 |
| SBN45 | | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07042 | | | 0.00 | 0 | 0.00 |
| SBN49 | | On 02/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38255 | | | 0.00 | 0 | 0.00 |
| SBN50 | | On 23/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93467 | | | 0.00 | 0 | 0.00 |
| SBN51 | | On 03/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.50801 | | | 0.00 | 0 | 0.00 |
| SBR003 | | On 05/11/2013 | Spot Bond | 100.00000 | 90.77474 | | 100.00000 | 90.11215 | | | 0.00 | 0 | 0.00 |
| SBS13 | | On 22/09/2017 | Spot Bond | 7.90000 | 103.39546 | | 7.90000 | 103.32981 | | | 0.00 | 0 | 0.00 |
| SBS14 | | On 07/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74721 | | | 0.00 | 0 | 0.00 |
| SBS15 | | On 26/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51664 | | | 0.00 | 0 | 0.00 |
| SBS16 | | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.94820 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.94625 | | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 9.15000 | | 108.15950 | 9.15000 | 108.08021 | | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 9.79000 | | 105.41552 | 9.79000 | 105.33341 | | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.72353 | | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.90689 | | | | 0.00 | 30,000,000 | 15,000,000.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.76726 | | | | 0.00 | 800,000 | 200,000.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.46220 | | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 8.56500 | | 104.26713 | 8.56500 | 104.19586 | | | | 0.00 | 0 | 474,000.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 8.84000 | | 97.85575 | 8.84000 | 97.78677 | | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.20000 | | 99.63037 | 9.20000 | 99.55735 | | | | 0.00 | 0 | 211,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.24000 | | 112.78026 | 7.24000 | 112.71489 | | | | 0.00 | 0 | 1,983,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.26000 | | 131.00001 | 2.26000 | 262.22179 | | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | 0.93000 | | 105.53779 | 0.93000 | 124.44466 | | | | 0.00 | 0 | 0.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 106.64000 | | | | 0.00 | 0 | 0.00 |
| SF2A1U | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SF2A2U | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SF2BU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SF2CU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SF2DU | On 11/02/2045 | Spot Bond | 100.00000 | | 0.00000 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0.00 |
| SHF01 | On 15/12/2016 | Spot Bond | 100.00000 | | 5.60647 | 100.00000 | 5.56538 | | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 152.90324 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 1.50000 | | 108.96568 | 1.50000 | 122.18273 | | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 103.06970 | 6.50000 | 103.01568 | | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.05258 | | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.82090 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.58121 | | | | 0.00 | 25,000,000 | 30,000,000.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 8.95000 | 101.40463 | 8.95000 | 101.33189 | | | | 0.00 | 0 | 109,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.86656 | | | | 0.00 | 0 | 25,000,000.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33690 | | | | 0.00 | 4,000,000 | 2,000,000.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.94469 | | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.95370 | | | | 0.00 | 0 | 0.00 |
| SHS10 | On 28/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.83887 | | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.36000 | 106.85417 | 7.36000 | 106.79122 | | | | 0.00 | 0 | 8,400,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 8.67500 | 106.28511 | 8.67500 | 100.93475 | | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.30000 | 100.01230 | 8.30000 | 99.94492 | | | | 0.00 | 0 | 18,600,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.65466 | | | | 0.00 | 6,000,000 | 3,000,000.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.53797 | | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.70437 | | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54210 | | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | 7.95000 | 106.35985 | 7.95000 | 106.29191 | | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.44367 | | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.39094 | | | | 0.00 | 0 | 0.00 |
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.20560 | | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 9.18000 | 98.08252 | 9.18000 | 98.01039 | | | | 431,460,000.00 | 47,000 | 30,451,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.35222 | | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.88573 | | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.10359 | | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 9.10800 | 87.23622 | 9.10800 | 87.17256 | | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 9.17000 | 86.93156 | 9.17000 | 86.86770 | | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 6.47000 | 104.91185 | 6.47000 | 104.85712 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| SSN007 | On 15/01/2020 | Spot Bond | | 8.64000 | 94.70739 | | 8.64000 | 94.64210 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03618 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | | 8.03000 | 100.91557 | | 8.03000 | 100.84975 | | | 0.00 | 0 | 0.00 |
| SSN010 | On 15/09/2015 | Spot Bond | | 6.96000 | 112.18617 | | 6.96000 | 112.12258 | | | 34,800,000,000.00 | 5,000,000 | 5,000,000.00 |
| SSN011 | On 31/01/2025 | Spot Bond | | 2.65000 | 99.41675 | | 2.65000 | 99.74536 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | | 8.02500 | 101.25643 | | 8.02500 | 101.86396 | | | 0.00 | 0 | 0.00 |
| SSN013 | On 19/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98052 | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62647 | | | 0.00 | 0 | 0.00 |
| SSN016 | On 26/08/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.46851 | | | 0.00 | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | | 9.56000 | 108.11239 | | 9.56000 | 109.56008 | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30873 | | | 0.00 | 0 | 0.00 |
| SSN019 | On 04/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.28369 | | | 0.00 | 0 | 0.00 |
| SSN020 | On 18/09/2014 | Spot Bond | | 100.00000 | 49.21372 | | 100.00000 | 44.84227 | | | 0.00 | 0 | 20,000,000.00 |
| SY1008 | On 30/09/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85459 | | | 0.00 | 0 | 0.00 |
| SY1009 | On 21/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.54801 | | | 0.00 | 0 | 0.00 |
| SY1011 | On 29/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.43101 | | | 0.00 | 0 | 0.00 |
| SY1012 | On 29/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.43124 | | | 0.00 | 0 | 0.00 |
| SY1013 | On 05/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.33128 | | | 0.00 | 0 | 0.00 |
| SY1014 | On 12/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.64701 | | | 0.00 | 0 | 0.00 |
| SY1015 | On 14/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.19972 | | | 0.00 | 0 | 0.00 |
| SY1016 | On 18/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.14370 | | | 0.00 | 0 | 0.00 |
| SY1017 | On 18/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.14334 | | | 0.00 | 0 | 0.00 |
| SY1018 | On 19/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.12746 | | | 0.00 | 0 | 0.00 |
| SY1019 | On 18/09/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1020 | On 22/11/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.08599 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------|
| SY1021 | | On 26/11/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.02586 | | | 0.00 | 0 | 0.00 |
| SY1022 | | On 29/11/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.98285 | | | 0.00 | 0 | 0.00 |
| SY1023 | | On 09/12/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.83726 | | | 0.00 | 0 | 0.00 |
| SY1024 | | On 18/12/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.70571 | | | 0.00 | 0 | 0.00 |
| SY1025 | | On 23/10/2013 | Spot Bond | 100.00000 | 92.40506 | | 100.00000 | 91.70854 | | | 18,600,000,000,000.00 | 186,000,000 | 93,000,000.00 |
| SZ18 | | On 30/09/2015 | Spot Bond | 6.62000 | 116.95197 | | 6.62000 | 110.65066 | | | 0.00 | 0 | 0.00 |
| SZ25 | | On 30/09/2025 | Spot Bond | 8.70000 | 106.53359 | | 8.70000 | 101.96970 | | | 0.00 | 0 | 0.00 |
| T018 | | On 15/07/2014 | Spot Bond | 100.00000 | 58.82546 | | 100.00000 | 58.43786 | | | 0.00 | 0 | 0.00 |
| TF105U | | On 25/10/2014 | Spot Bond | 100.00000 | 42.39200 | | 100.00000 | 42.08465 | | | 0.00 | 0 | 0.00 |
| TF108U | | On 22/02/2016 | Spot Bond | 100.00000 | 20.05625 | | 100.00000 | 19.91084 | | | 0.00 | 0 | 0.00 |
| TFS06 | | On 20/03/2014 | Spot Bond | 6.49500 | 100.83124 | | 6.49500 | 100.77910 | | | 0.00 | 0 | 0.00 |
| TFS110 | | On 18/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05525 | | | 0.00 | 0 | 0.00 |
| TFS112 | | On 02/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80513 | | | 0.00 | 0 | 0.00 |
| TFS115 | | On 26/11/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.03726 | | | 0.00 | 0 | 0.00 |
| TFS116 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48512 | | | 0.00 | 0 | 0.00 |
| TFS117 | | On 02/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31063 | | | 0.00 | 200,000 | 100,000.00 |
| TFS83 | | On 28/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87524 | | | 0.00 | 0 | 0.00 |
| TFS84 | | On 28/07/2016 | Spot Bond | 7.31000 | 104.84403 | | 7.31000 | 104.78268 | | | 0.00 | 0 | 0.00 |
| TFS90A | | On 05/12/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23644 | | | 0.00 | 0 | 0.00 |
| TFS93 | | On 17/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51342 | | | 0.00 | 0 | 0.00 |
| TFS97 | | On 14/11/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59032 | | | 0.00 | 0 | 0.00 |
| TH10A1 | | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13536 | | | 0.00 | 0 | 0.00 |
| TH10A2 | | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17007 | | | 0.00 | 0 | 0.00 |
| TH10A3 | | On 18/07/2017 | Spot Bond | 7.83000 | 101.40820 | | 7.83000 | 101.34472 | | | 0.00 | 0 | 0.00 |
| TH10A4 | | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11626 | | | 0.00 | 5,681,886 | 2,840,943.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15966 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23329 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11626 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.15966 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 76.44607 | | 7.16000 | 101.16714 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24468 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23774 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40414 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38161 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.06039 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.98286 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.85011 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89263 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | 8.73000 | | 103.46179 | | 8.73000 | 101.24645 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.95242 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06919 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48195 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16867 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | 101.06155 | | 6.79835 | | 101.06155 | 6.74860 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10931 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 105.34868 | | | 0.00 | 12,000,000 | 6,000,000.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26549 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.33483 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.06727 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11808 | | | 0.00 | 4,000,000 | 2,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| THE9A2 | On 18/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14250 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15995 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14250 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15995 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16867 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13204 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15995 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25587 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25587 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25587 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39530 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.43015 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.38659 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.08246 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.12588 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.10851 | | | 0.00 | 0 | 0.00 |
| TL13 | On 31/12/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.83907 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | | 8.01000 | 110.49019 | | 8.01000 | 110.41909 | | | 0.00 | 0 | 1,941,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | | 7.55500 | 95.76430 | | 7.55500 | 95.68200 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | | 7.75000 | 108.52839 | | 7.75000 | 108.46113 | | | 0.00 | 0 | 106,702,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | | 8.53000 | 110.37770 | | 8.53000 | 110.30132 | | | 0.00 | 0 | 287,939,000.00 |
| TN23 | On 06/11/2023 | Spot Bond | | 8.76500 | 117.55939 | | 8.76500 | 117.47721 | | | 0.00 | 0 | 99,200,000.00 |
| TN25 | On 19/08/2025 | Spot Bond | | 9.18000 | 103.17560 | | 9.18000 | 103.10014 | | | 0.00 | 0 | 140,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | | 9.21500 | 100.70982 | | 9.21500 | 100.63588 | | | 0.00 | 0 | 15,977,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.96818 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| TNF18 | | On 22/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51224 | | | 0.00 | 0 | 45,000,000.00 |
| TORQ1 | | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84864 | | | 0.00 | 0 | 0.00 |
| TORQ2 | | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64558 | | | 0.00 | 0 | 0.00 |
| TORQ3 | | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66419 | | | 0.00 | 0 | 0.00 |
| TORQ4 | | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66606 | | | 0.00 | 0 | 0.00 |
| TORQ5 | | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75765 | | | 0.00 | 0 | 0.00 |
| TORQ6 | | On 15/04/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94743 | | | 0.00 | 0 | 0.00 |
| TPDA01 | | On 05/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29116 | | | 0.00 | 0 | 0.00 |
| TPDA02 | | On 05/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34381 | | | 0.00 | 0 | 0.00 |
| TPDA03 | | On 05/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37537 | | | 0.00 | 0 | 0.00 |
| TR30 | | On 31/12/2099 | Spot Bond | 10.00000 | 99.80655 | | 10.00000 | 99.72376 | | | 0.00 | 0 | 0.00 |
| TR31 | | On 31/12/2099 | Spot Bond | 9.75000 | 99.81136 | | 9.75000 | 99.73063 | | | 0.00 | 0 | 0.00 |
| TR32 | | On 31/12/2099 | Spot Bond | 100.00000 | 9.81497 | | 100.00000 | 9.73672 | | | 0.00 | 0 | 0.00 |
| TSP138 | | On 06/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP139 | | On 17/10/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP140 | | On 17/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP141 | | On 31/10/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.56150 | | | 0.00 | 0 | 0.00 |
| TSP142 | | On 25/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP143 | | On 14/11/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.22079 | | | 0.00 | 0 | 0.00 |
| TSP144 | | On 15/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.59988 | | | 0.00 | 0 | 0.00 |
| TSP145 | | On 29/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 96.32647 | | | 0.00 | 0 | 0.00 |
| TSP146 | | On 27/12/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.55453 | | | 0.00 | 0 | 0.00 |
| TSP147 | | On 09/01/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.35534 | | | 0.00 | 0 | 0.00 |
| TSP148 | | On 20/03/2014 | Spot Bond | 100.00000 | 67.21915 | | 100.00000 | 66.84982 | | | 15,000,000,000,000.00 | 150,000,000 | 150,000,000.00 |
| TWC019 | | On 08/10/2013 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09115 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TWC020 | On 10/10/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.06323 | | | | 0.00 | 0 | 0.00 |
| TWC021 | On 14/10/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.03178 | | | | 0.00 | 0 | 0.00 |
| TWC022 | On 16/10/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.98756 | | | | 0.00 | 0 | 0.00 |
| TWC023 | On 24/10/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.75312 | | | | 0.00 | 0 | 0.00 |
| TWC024 | On 11/11/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.63298 | | | | 0.00 | 0 | 0.00 |
| TWC025 | On 14/11/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54365 | | | | 0.00 | 0 | 0.00 |
| TWC026 | On 18/11/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.51522 | | | | 0.00 | 0 | 0.00 |
| TWC027 | On 24/10/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.43784 | | | | 0.00 | 0 | 0.00 |
| TWCJ04 | On 16/10/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.15644 | | | | 0.00 | 0 | 0.00 |
| TWCJ05 | On 14/11/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.63184 | | | | 0.00 | 0 | 0.00 |
| TWCM04 | On 16/10/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.98205 | | | | 0.00 | 0 | 0.00 |
| TWCM05 | On 14/11/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.54872 | | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 8.90000 | 110.25444 | 8.90000 | 110.17490 | | | | 0.00 | 0 | 0.00 |
| UTR041 | On 19/04/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.65102 | | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.27927 | | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.65552 | | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 9.19000 | 103.52011 | 9.19000 | 103.44306 | | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On 07/11/2013 | Spot Bond | 100.00000 | 90.58788 | 100.00000 | 89.92986 | | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On 07/11/2013 | Spot Bond | 100.00000 | 90.68804 | 100.00000 | 90.02928 | | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On 07/11/2013 | Spot Bond | 100.00000 | 90.72142 | 100.00000 | 90.06243 | | | | 0.00 | 0 | 0.00 |
| VKC01 | On 27/09/2013 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.89438 | | | | 0.00 | 0 | 0.00 |
| VKC02 | On 28/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.85076 | | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.75955 | | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.78743 | | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.78867 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Nominal Value | Contracts Traded | Open Interest |
|----------------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------------------|----------------------|--------------------------|
| VKE04 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.83161 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.82631 | | | 0.00 | 0 | 0.00 |
| VOD008 | On 08/10/2013 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.68467 | | | 0.00 | 0 | 0.00 |
| VOYT01 | On 09/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 131.34000 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | | 6.42000 | 118.69514 | | 6.42000 | 118.63401 | | | 0.00 | 0 | 99,201,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | | 0.54000 | 240.09131 | | 0.54000 | 240.01070 | | | 1,296,000,000.00 | 2,400,000 | 61,200,000.00 |
| WSP1 | On 28/05/2015 | Spot Bond | | 6.46000 | 106.85115 | | 6.46000 | 106.79578 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | | 7.35500 | 108.08677 | | 7.35500 | 108.02315 | | | 0.00 | 0 | 86,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | | 7.63000 | 109.08638 | | 7.63000 | 109.01981 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | | 8.00500 | 107.93693 | | 8.00500 | 107.86789 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | | 8.04000 | 108.28761 | | 8.04000 | 108.21805 | | | 0.00 | 0 | 15,000,000.00 |
| Z009 | On 30/11/2013 | Spot Bond | | 5.26000 | 99.02956 | | 5.26000 | 98.98718 | | | 0.00 | 0 | 0.00 |
| Z014 | On 30/06/2015 | Spot Bond | | 6.01000 | 90.05478 | | 6.01000 | 90.01131 | | | 0.00 | 0 | 0.00 |
| Z018 | On 31/03/2014 | Spot Bond | | 5.25000 | 97.34561 | | 5.25000 | 97.30427 | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | | 5.26000 | 96.08588 | | 5.26000 | 96.04522 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | | 5.94000 | 88.58318 | | 5.94000 | 88.54069 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | | 5.24000 | 94.05568 | | 5.24000 | 94.01603 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | | 6.01000 | 90.04029 | | 6.01000 | 89.99683 | | | 0.00 | 0 | 75,000,000.00 |
| Z083 | On 30/09/2019 | Spot Bond | | 7.02000 | 66.01495 | | 7.02000 | 65.97783 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | | 100.00000 | 23.75046 | | 100.00000 | 23.61554 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | | 100.00000 | 12.57142 | | 100.00000 | 12.50000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | | 423,417,386,257,440.00 | 0,562,009,472 | 02 877 892 251.00 |
| Grand Total: | | | | | | | | | | | 423,420,901,482,876.00 | 0,562,296,460 | 02 880 008 293.00 |