



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/01/2014

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-----------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | |
| \$ / R | On 28/01/2014 | Any day expiry | 11.06080 | 11.06080 | | 11.14000 | 11.14000 | | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 8.30 | Call | 2,760.80000 | 2.76080 | 2,840.00000 | 2.84000 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 8.30 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 18.95 | 0.60 | 6,000 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 10.12 | Call | 940.80000 | 0.94080 | 1,020.00480 | 1.02000 | 18.95 | 0.60 | 6,000 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 10.12 | Put | 0.00000 | 0.00000 | 0.00480 | 0.00000 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 10.51 | Call | 550.80000 | 0.55080 | 630.00890 | 0.63001 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 10.51 | Put | 0.00000 | 0.00000 | 0.00890 | 0.00001 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 10.52 | Call | 540.80000 | 0.54080 | 620.00910 | 0.62001 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 10.52 | Put | 0.00000 | 0.00000 | 0.00910 | 0.00001 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 10.53 | Call | 530.80000 | 0.53080 | 610.00930 | 0.61001 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2014 | Any day expiry | 10.53 | Put | 0.00000 | 0.00000 | 0.00930 | 0.00001 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/02/2014 | Any day expiry | 11.06690 | | 11.06690 | 11.14620 | 11.14620 | | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/02/2014 | Any day expiry | 10.89 | Call | 213.29350 | 0.21329 | 281.83440 | 0.28183 | 18.02 | 0.00 | 0 | 2,350.00 |
| \$ / R | On 03/02/2014 | Any day expiry | 10.89 | Put | 36.39350 | 0.03639 | 25.63440 | 0.02563 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/02/2014 | Any day expiry | 11.20 | Call | 51.17870 | 0.05118 | 85.31650 | 0.08532 | 18.36 | 0.00 | 0 | 2,350.00 |
| \$ / R | On 03/02/2014 | Any day expiry | 11.20 | Put | 184.27870 | 0.18428 | 139.11650 | 0.13912 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/02/2014 | Any day expiry | 11.08970 | | 11.08970 | 11.16920 | 11.16920 | | 16.13 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/02/2014 | Any day expiry | 11.08 | Call | 171.35950 | 0.17136 | 219.45880 | 0.21946 | 16.08 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 17/02/2014 | Any day expiry | 11.08 | Put | 161.65950 | 0.16166 | 130.25880 | 0.13026 | 16.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2014 | Any day expiry | 11.09300 | | 11.09300 | 11.17250 | 11.17250 | | 16.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2014 | Any day expiry | 10.50 | Call | 605.62960 | 0.60563 | 682.22680 | 0.68223 | 15.22 | 0.00 | 0 | 1,000.00 |
| \$ / R | On 19/02/2014 | Any day expiry | 10.50 | Put | 12.62960 | 0.01263 | 9.72680 | 0.00973 | 15.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2014 | Any day expiry | 11.00 | Call | 223.03650 | 0.22304 | 276.21680 | 0.27622 | 15.95 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/02/2014 | Any day expiry | 11.00 | Put | 130.03650 | 0.13004 | 103.71680 | 0.10372 | 15.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/02/2014 | Any day expiry | 11.30 | Call | 103.35050 | 0.10335 | 135.29740 | 0.13530 | 17.25 | 0.00 | 0 | 500.00 |
| \$ / R | On 19/02/2014 | Any day expiry | 11.30 | Put | 310.35050 | 0.31035 | 262.79740 | 0.26280 | 17.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 11.10450 | | 11.10450 | 11.18410 | 11.18410 | | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 8.30 | Call | 2,804.50440 | 2.80450 | 2,884.10510 | 2.88411 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 8.30 | Put | 0.00440 | 0.00000 | 0.00510 | 0.00001 | 25.66 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.00 | Call | 1,106.59670 | 1.10660 | 1,185.68110 | 1.18568 | 16.54 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.00 | Put | 2.09670 | 0.00210 | 1.58110 | 0.00158 | 16.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.57 | Call | 560.63300 | 0.56063 | 634.67570 | 0.63468 | 14.78 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.57 | Put | 26.13300 | 0.02613 | 20.57570 | 0.02058 | 14.78 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.58 | Call | 552.02020 | 0.55202 | 625.53700 | 0.62554 | 14.80 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On 26/02/2014 | Any day expiry | 10.58 | Put | 27.52020 | 0.02752 | 21.43700 | 0.02144 | 27.520 | 14.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.59 | Call | 543.46250 | 0.54346 | 616.42980 | 0.61643 | 543.463 | 14.82 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.59 | Put | 28.96250 | 0.02896 | 22.32980 | 0.02233 | 28.963 | 14.82 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/02/2014 | Any day expiry | | | 11.10620 | 11.10620 | 11.18580 | 11.18580 | | 16.01 | 0.00 | 0 | 20,140.00 |
| \$ / R | On 27/02/2014 | Any day expiry | 10.63 | Call | 513.37860 | 0.51338 | 583.57260 | 0.58357 | 513.379 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/02/2014 | Any day expiry | 10.63 | Put | 37.17860 | 0.03718 | 27.77260 | 0.02777 | 37.179 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | | | 11.10780 | 11.10780 | 11.18750 | 11.18750 | | 16.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.09 | Call | 2,017.86680 | 2.01787 | 2,097.54500 | 2.09755 | 2,017.867 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.09 | Put | 0.06680 | 0.00007 | 0.04500 | 0.00005 | 0.067 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.10 | Call | 2,007.86940 | 2.00787 | 2,087.54690 | 2.08755 | 2,007.869 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.10 | Put | 0.06940 | 0.00007 | 0.04690 | 0.00005 | 0.069 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.11 | Call | 1,997.87210 | 1.99787 | 2,077.54880 | 2.07755 | 1,997.872 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.11 | Put | 0.07210 | 0.00007 | 0.04880 | 0.00005 | 0.072 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | | | 11.13610 | 11.13610 | 11.20980 | 11.20980 | | 16.01 | 330,641,945.10 | 29,691 | 1,473,390.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 7.70 | Call | 3,436.10160 | 3.43610 | 3,509.80160 | 3.50980 | 3,436.102 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 7.70 | Put | 0.00160 | 0.00000 | 0.00160 | 0.00000 | 0.002 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.20 | Call | 2,936.11700 | 2.93612 | 3,009.81840 | 3.00982 | 2,936.117 | 22.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.20 | Put | 0.01700 | 0.00002 | 0.01840 | 0.00002 | 0.017 | 22.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.70 | Call | 2,436.22310 | 2.43622 | 2,509.92440 | 2.50992 | 2,436.223 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.70 | Put | 0.12310 | 0.00012 | 0.12440 | 0.00012 | 0.123 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.25 | Call | 1,886.78170 | 1.88678 | 1,960.43900 | 1.96044 | 1,886.782 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.25 | Put | 0.68170 | 0.00068 | 0.63900 | 0.00064 | 0.682 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.59 | Call | 1,547.85990 | 1.54786 | 1,621.29770 | 1.62130 | 1,547.860 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.59 | Put | 1.75990 | 0.00176 | 1.49770 | 0.00150 | 1.760 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.60 | Call | 1,537.91030 | 1.53791 | 1,611.33660 | 1.61134 | 1,537.910 | 17.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.60 | Put | 1.81030 | 0.00181 | 1.53660 | 0.00154 | 1.810 | 17.14 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.61 | Call | 1,527.96210 | 1.52796 | 1,601.37640 | 1.60138 | 1,527.962 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.61 | Put | 1.86210 | 0.00186 | 1.57640 | 0.00158 | 1.862 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.70 | Call | 1,438.50350 | 1.43850 | 1,511.78810 | 1.51179 | 1,438.504 | 16.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.70 | Put | 2.40350 | 0.00240 | 1.98810 | 0.00199 | 2.403 | 16.66 | 0.00 | 0 | 6.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.75 | Call | 1,388.87170 | 1.38887 | 1,462.06450 | 1.46206 | 1,388.872 | 16.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.75 | Put | 2.77170 | 0.00277 | 2.26450 | 0.00226 | 2.772 | 16.43 | 0.00 | 0 | 250.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.80 | Call | 1,339.29810 | 1.33930 | 1,412.38150 | 1.41238 | 1,339.298 | 16.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.80 | Put | 3.19810 | 0.00320 | 2.58150 | 0.00258 | 3.198 | 16.19 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.90 | Call | 1,240.36480 | 1.24036 | 1,313.16490 | 1.31316 | 1,240.365 | 15.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.90 | Put | 4.26480 | 0.00426 | 3.36490 | 0.00336 | 4.265 | 15.72 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.00 | Call | 1,141.79940 | 1.14180 | 1,214.20320 | 1.21420 | 1,141.799 | 15.24 | 0.00 | 0 | 13,600.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.00 | Put | 5.69940 | 0.00570 | 4.40320 | 0.00440 | 5.699 | 15.24 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.15 | Call | 996.38330 | 0.99638 | 1,067.15850 | 1.06716 | 996.383 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.15 | Put | 10.28330 | 0.01028 | 7.35850 | 0.00736 | 10.283 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.20 | Call | 948.81150 | 0.94881 | 1,019.08660 | 1.01909 | 948.811 | 14.92 | 0.00 | 0 | 500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.20 | Put | 12.71150 | 0.01271 | 9.28660 | 0.00929 | 12.712 | 14.92 | 0.00 | 0 | 33,901.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.22 | Call | 929.91140 | 0.92991 | 999.97030 | 0.99997 | 929.911 | 14.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.22 | Put | 13.81140 | 0.01381 | 10.17030 | 0.01017 | 13.811 | 14.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.25 | Call | 901.71340 | 0.90171 | 971.42810 | 0.97143 | 901.713 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.25 | Put | 15.61340 | 0.01561 | 11.62810 | 0.01163 | 15.613 | 14.90 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.30 | Call | 855.15780 | 0.85516 | 924.24910 | 0.92425 | 855.158 | 14.87 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.30 | Put | 19.05780 | 0.01906 | 14.44910 | 0.01445 | 19.058 | 14.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.31 | Call | 845.91830 | 0.84592 | 914.87680 | 0.91488 | 845.918 | 14.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.31 | Put | 19.81830 | 0.01982 | 15.07680 | 0.01508 | 19.818 | 14.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.33 | Call | 827.51520 | 0.82752 | 896.20040 | 0.89620 | 827.515 | 14.85 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.33 | Put | 21.41520 | 0.02142 | 16.40040 | 0.01640 | 21.415 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.34 | Call | 818.35340 | 0.81835 | 886.89810 | 0.88690 | 818.353 | 14.85 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.34 | Put | 22.25340 | 0.02225 | 17.09810 | 0.01710 | 22.253 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.35 | Call | 809.21880 | 0.80922 | 877.61970 | 0.87762 | 809.219 | 14.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.35 | Put | 23.11880 | 0.02312 | 17.81970 | 0.01782 | 23.119 | 14.84 | 0.00 | 0 | 3,100.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.40 | Call | 763.97540 | 0.76398 | 831.61640 | 0.83162 | 763.975 | 14.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.40 | Put | 27.87540 | | 0.02788 | | 21.81640 | 0.02182 | 27.875 | 14.82 | 0.00 | 0 | 2,200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.45 | Call | 719.51060 | | 0.71951 | | 786.31930 | 0.78632 | 719.511 | 14.79 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.45 | Put | 33.41060 | | 0.03341 | | 26.51930 | 0.02652 | 33.411 | 14.79 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.50 | Call | 675.91040 | | 0.67591 | | 741.81240 | 0.74181 | 675.910 | 14.76 | 675,910.40 | 1,000 | 9,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.50 | Put | 39.81040 | | 0.03981 | | 32.01240 | 0.03201 | 39.810 | 14.76 | 0.00 | 0 | 2,600.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.55 | Call | 633.26430 | | 0.63326 | | 698.18270 | 0.69818 | 633.264 | 14.73 | 0.00 | 0 | 50.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.55 | Put | 47.16430 | | 0.04716 | | 38.38270 | 0.03838 | 47.164 | 14.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.60 | Call | 591.66000 | | 0.59166 | | 655.51650 | 0.65552 | 591.660 | 14.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.60 | Put | 55.56000 | | 0.05556 | | 45.71650 | 0.04572 | 55.560 | 14.71 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.61 | Call | 583.76620 | | 0.58377 | | 647.10650 | 0.64711 | 583.766 | 14.73 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.61 | Put | 57.66620 | | 0.05767 | | 47.30650 | 0.04731 | 57.666 | 14.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.65 | Call | 552.79900 | | 0.55280 | | 613.90210 | 0.61390 | 552.799 | 14.83 | 0.00 | 0 | 406.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.65 | Put | 66.69900 | | 0.06670 | | 54.10210 | 0.05410 | 66.699 | 14.83 | 0.00 | 0 | 3,350.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.68 | Call | 530.18840 | | 0.53019 | | 590.30020 | 0.59030 | 530.188 | 14.90 | 0.00 | 0 | 11,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.68 | Put | 74.08840 | | 0.07409 | | 60.50020 | 0.06050 | 74.088 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.70 | Call | 515.41470 | | 0.51541 | | 574.84900 | 0.57485 | 515.415 | 14.94 | 0.00 | 0 | 24,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.70 | Put | 79.31470 | | 0.07931 | | 65.04900 | 0.06505 | 79.315 | 14.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.75 | Call | 479.56070 | | 0.47956 | | 537.24360 | 0.53724 | 479.561 | 15.06 | 0.00 | 0 | 500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.75 | Put | 93.46070 | | 0.09346 | | 77.44360 | 0.07744 | 93.461 | 15.06 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.80 | Call | 445.28670 | | 0.44529 | | 501.14510 | 0.50115 | 445.287 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.80 | Put | 109.18670 | | 0.10919 | | 91.34510 | 0.09135 | 109.187 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.84 | Call | 419.03410 | | 0.41903 | | 473.38320 | 0.47338 | 419.034 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.84 | Put | 122.93410 | | 0.12293 | | 103.58320 | 0.10358 | 122.934 | 15.28 | 0.00 | 0 | 1,200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.85 | Call | 412.63350 | | 0.41263 | | 466.60150 | 0.46660 | 412.633 | 15.30 | 0.00 | 0 | 1,700.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.85 | Put | 126.53350 | | 0.12653 | | 106.80150 | 0.10680 | 126.534 | 15.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.90 | Call | 381.62460 | | 0.38162 | | 433.65230 | 0.43365 | 381.625 | 15.42 | 0.00 | 0 | 100.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.90 | Put | 145.52460 | | 0.14552 | | 123.85230 | 0.12385 | 145.525 | 15.42 | 0.00 | 0 | 250.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.91 | Call | 375.62040 | | 0.37562 | | 427.25480 | 0.42725 | 375.620 | 15.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.91 | Put | 149.52040 | | 0.14952 | | 127.45480 | 0.12745 | 149.520 | 15.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.94 | Call | 358.00880 | | 0.35801 | | 408.45600 | 0.40846 | 358.009 | 15.51 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.94 | Put | 161.90880 | | 0.16191 | | 138.65600 | 0.13866 | 161.909 | 15.51 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.00 | Call | 324.57110 | | 0.32457 | | 372.61350 | 0.37261 | 324.571 | 15.66 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.00 | Put | 188.47110 | | 0.18847 | | 162.81350 | 0.16281 | 188.471 | 15.66 | 0.00 | 0 | 1,600.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.10 | Call | 274.07360 | | 0.27407 | | 318.06840 | 0.31807 | 274.074 | 15.89 | 0.00 | 0 | 400.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.10 | Put | 237.97360 | | 0.23797 | | 208.26840 | 0.20827 | 237.974 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.15 | Put | 265.11760 | | 0.26512 | | 233.39230 | 0.23339 | 265.118 | 16.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.15 | Call | 251.21760 | | 0.25122 | | 293.19230 | 0.29319 | 251.218 | 16.01 | 0.00 | 0 | 250.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.20 | Call | 231.26910 | | 0.23127 | | 269.87620 | 0.26988 | 231.269 | 16.22 | 0.00 | 0 | 2,900.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.20 | Put | 295.16910 | | 0.29517 | | 260.07620 | 0.26008 | 295.169 | 16.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.25 | Call | 212.79000 | | 0.21279 | | 249.18060 | 0.24918 | 212.790 | 16.42 | 212,790.00 | 1,000 | 1,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.25 | Put | 326.69000 | | 0.32669 | | 289.38060 | 0.28938 | 326.690 | 16.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.50 | Call | 139.69350 | | 0.13969 | | 166.12200 | 0.16612 | 139.694 | 17.44 | 0.00 | 0 | 12,350.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.50 | Put | 503.59350 | | 0.50359 | | 456.32200 | 0.45632 | 503.593 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.75 | Call | 92.06570 | | 0.09207 | | 110.44430 | 0.11044 | 92.066 | 18.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 11.75 | Put | 705.96570 | | 0.70597 | | 650.64430 | 0.65064 | 705.966 | 18.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.00 | Call | 62.26570 | | 0.06227 | | 75.11810 | 0.07512 | 62.266 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.00 | Put | 926.16570 | | 0.92617 | | 865.31810 | 0.86532 | 926.166 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.25 | Call | 43.01460 | | 0.04301 | | 52.01830 | 0.05202 | 43.015 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.25 | Put | 1,156.91460 | | 1.15691 | | 1,092.21830 | 1.09222 | 1,156.915 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Call | 29.77360 | | 0.02977 | | 36.09430 | 0.03609 | 29.774 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Put | 1,393.67360 | | 1.39367 | | 1,326.29430 | 1.32629 | 1,393.674 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.65 | Call | 24.12320 | | 0.02412 | | 29.16850 | 0.02917 | 24.123 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.65 | Put | 1,538.02320 | | 1.53802 | | 1,469.36850 | 1.46937 | 1,538.023 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.70 | Call | 22.52900 | | 0.02253 | | 27.21160 | 0.02721 | 22.529 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.70 | Put | 1,586.42900 | | 1.58643 | | 1,517.41160 | 1.51741 | 1,586.429 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Call | 18.45250 | | 0.01845 | | 22.20180 | 0.02220 | 18.453 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Put | 1,732.35250 | | 1.73235 | | 1,662.40180 | 1.66240 | 1,732.353 | 23.23 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 13.00 | Call | 15.23930 | 0.01524 | 18.25010 | 0.01825 | 15.239 | 23.85 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 13.00 | Put | 1,879.13930 | 1.87914 | 1,808.45010 | 1.80845 | 1,879.139 | 23.85 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 14.25 | Call | 7.06310 | 0.00706 | 6.69730 | 0.00670 | 7.063 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 14.25 | Put | 3,120.96310 | 3.12096 | 3,046.89730 | 3.04690 | 3,120.963 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 14.50 | Call | 6.72330 | 0.00672 | 6.05040 | 0.00605 | 6.723 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 14.50 | Put | 3,370.62330 | 3.37062 | 3,296.25040 | 3.29625 | 3,370.623 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 15.35 | Call | 1.57410 | 0.00157 | 0.00000 | 0.00000 | 1.574 | 32.63 | 8,657.55 | 5,500 | 5,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 15.35 | Put | 4,215.47410 | 4.21547 | 0.00000 | 0.00000 | 4,215.474 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 15.70 | Call | 0.83850 | 0.00084 | 0.00000 | 0.00000 | 0.838 | 32.63 | 12,912.90 | 15,400 | 7,700.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 15.70 | Put | 4,564.73850 | 4.56474 | 0.00000 | 0.00000 | 4,564.738 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | | | 11.13940 | 11.13940 | 11.21240 | 11.21240 | | 16.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.09 | Call | 2,049.89890 | 2.04990 | 2,122.92310 | 2.12292 | 2,049.899 | 19.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.09 | Put | 0.49890 | 0.00050 | 0.52310 | 0.00052 | 0.499 | 19.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.10 | Call | 2,039.91280 | 2.03991 | 2,112.93560 | 2.11294 | 2,039.913 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.10 | Put | 0.51280 | 0.00051 | 0.53560 | 0.00054 | 0.513 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.11 | Call | 2,029.92710 | 2.02993 | 2,102.94850 | 2.10295 | 2,029.927 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 19/03/2014 | Any day expiry | 9.11 | Put | 0.52710 | 0.00053 | 0.54850 | 0.00055 | 0.527 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/03/2014 | Any day expiry | | | 11.15110 | 11.15110 | 11.22160 | 11.22160 | | 16.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/03/2014 | Any day expiry | 8.30 | Call | 2,851.14680 | 2.85115 | 2,921.64780 | 2.92165 | 2,851.147 | 21.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/03/2014 | Any day expiry | 8.30 | Put | 0.04680 | 0.00005 | 0.04780 | 0.00005 | 0.047 | 21.33 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 26/03/2014 | Any day expiry | 10.10 | Call | 1,063.07560 | 1.06308 | 1,130.47890 | 1.13048 | 1,063.076 | 14.91 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 26/03/2014 | Any day expiry | 10.10 | Put | 11.97560 | 0.01198 | 8.87890 | 0.00888 | 11.976 | 14.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2014 | Any day expiry | | | 11.20190 | 11.20190 | 11.28070 | 11.28070 | | 16.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2014 | Any day expiry | 8.30 | Call | 2,902.34440 | 2.90234 | 2,981.21300 | 2.98121 | 2,902.344 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/04/2014 | Any day expiry | 8.30 | Put | 0.44440 | 0.00044 | 0.51300 | 0.00051 | 0.444 | 20.81 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 25/04/2014 | Any day expiry | 9.94 | Call | 1,280.01750 | 1.28002 | 1,356.75020 | 1.35675 | 1,280.018 | 15.27 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 25/04/2014 | Any day expiry | 9.94 | Put | 18.11750 | 0.01812 | 16.05020 | 0.01605 | 18.118 | 15.27 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | | | 11.25840 | 11.25840 | 11.33850 | 11.33850 | | 16.17 | 0.00 | 0 | 10,150.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.94 | Call | 1,348.79750 | 1.34880 | 1,424.79840 | 1.42480 | 1,348.798 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.94 | Put | 30.39750 | 0.03040 | 26.29840 | 0.02630 | 30.398 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.95 | Call | 1,339.44180 | 1.33944 | 1,415.35660 | 1.41536 | 1,339.442 | 15.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.95 | Put | 31.04180 | 0.03104 | 26.85660 | 0.02686 | 31.042 | 15.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.96 | Call | 1,330.09930 | 1.33010 | 1,405.92550 | 1.40593 | 1,330.099 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/05/2014 | Any day expiry | 9.96 | Put | 31.69930 | 0.03170 | 27.42550 | 0.02743 | 31.699 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2014 | Any day expiry | | | 11.26020 | 11.26020 | 11.34030 | 11.34030 | | 16.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2014 | Any day expiry | 8.30 | Call | 2,961.20940 | 2.96121 | 3,041.31150 | 3.04131 | 2,961.209 | 19.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2014 | Any day expiry | 8.30 | Put | 1.00940 | 0.00101 | 1.01150 | 0.00101 | 1.009 | 19.52 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 27/05/2014 | Any day expiry | 10.14 | Call | 1,166.72440 | 1.16672 | 1,240.63340 | 1.24063 | 1,166.724 | 14.79 | 0.00 | 0 | 5,500.00 |
| \$ / R | On 27/05/2014 | Any day expiry | 10.14 | Put | 46.52440 | 0.04652 | 40.33340 | 0.04033 | 46.524 | 14.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | | | 11.29160 | 11.29160 | 11.37140 | 11.37140 | | 16.35 | 67,185,020.00 | 5,950 | 180,526.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.00 | Call | 3,292.49460 | 3.29249 | 3,372.31180 | 3.37231 | 3,292.495 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.00 | Put | 0.89460 | 0.00089 | 0.91180 | 0.00091 | 0.895 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.45 | Call | 2,843.70990 | 2.84371 | 2,923.38700 | 2.92339 | 2,843.710 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.45 | Put | 2.10990 | 0.00211 | 1.98700 | 0.00199 | 2.110 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.64 | Call | 2,654.60500 | 2.65461 | 2,734.14590 | 2.73415 | 2,654.605 | 18.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.64 | Put | 3.00500 | 0.00301 | 2.74590 | 0.00275 | 3.005 | 18.28 | 0.00 | 0 | 24,582.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.75 | Call | 2,545.28050 | 2.54528 | 2,624.70780 | 2.62471 | 2,545.280 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.75 | Put | 3.68050 | 0.00368 | 3.30780 | 0.00331 | 3.681 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.78 | Call | 2,515.48880 | 2.51549 | 2,594.87980 | 2.59488 | 2,515.489 | 17.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.78 | Put | 3.88880 | 0.00389 | 3.47980 | 0.00348 | 3.889 | 17.86 | 0.00 | 0 | 15,489.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.80 | Call | 2,495.63400 | 2.49563 | 2,574.99930 | 2.57500 | 2,495.634 | 17.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 8.80 | Put | 4.03400 | 0.00403 | 3.59930 | 0.00360 | 4.034 | 17.81 | 0.00 | 0 | 920.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.00 | Call | 2,297.40690 | 2.29741 | 2,376.43970 | 2.37644 | 2,297.407 | 17.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.00 | Put | 5.80690 | 0.00581 | 5.03970 | 0.00504 | 5.807 | 17.21 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.20 | Call | 2,100.40280 | 2.10040 | 2,178.85200 | 2.17885 | 2,100.403 | 16.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.20 | Put | 8.80280 | 0.00880 | 7.45200 | 0.00745 | 8.803 | 16.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 9.59 | Call | 1,721.36330 | 1.72136 | 1,798.55410 | 1.79855 | 1,721.363 | 15.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.59 | Put | 19.76330 | 0.01976 | | 17.15410 | 0.01715 | 19.763 | 15.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.60 | Call | 1,711.76290 | 1.71176 | | 1,788.91120 | 1.78891 | 1,711.763 | 15.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.60 | Put | 20.16290 | 0.02016 | | 17.51120 | 0.01751 | 20.163 | 15.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.61 | Call | 1,702.16980 | 1.70217 | | 1,779.27500 | 1.77928 | 1,702.170 | 15.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.61 | Put | 20.56980 | 0.02057 | | 17.87500 | 0.01788 | 20.570 | 15.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.75 | Call | 1,568.70950 | 1.56871 | | 1,645.13510 | 1.64514 | 1,568.710 | 15.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.75 | Put | 27.10950 | 0.02711 | | 23.73510 | 0.02374 | 27.109 | 15.67 | 0.00 | 0 | 250.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.78 | Call | 1,540.33550 | 1.54034 | | 1,616.59680 | 1.61660 | 1,540.335 | 15.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.78 | Put | 28.73550 | 0.02874 | | 25.19680 | 0.02520 | 28.736 | 15.61 | 0.00 | 0 | 920.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.80 | Call | 1,521.46750 | 1.52147 | | 1,597.61550 | 1.59762 | 1,521.468 | 15.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.80 | Put | 29.86750 | 0.02987 | | 26.21550 | 0.02622 | 29.868 | 15.57 | 0.00 | 0 | 6.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.97 | Call | 1,362.84010 | 1.36284 | | 1,437.88610 | 1.43789 | 1,362.840 | 15.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.97 | Put | 41.24010 | 0.04124 | | 36.48610 | 0.03649 | 41.240 | 15.23 | 0.00 | 0 | 24,582.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.00 | Call | 1,335.20930 | 1.33521 | | 1,410.03210 | 1.41003 | 1,335.209 | 15.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.00 | Put | 43.60930 | 0.04361 | | 38.63210 | 0.03863 | 43.609 | 15.17 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.01 | Call | 1,326.02520 | 1.32603 | | 1,400.77230 | 1.40077 | 1,326.025 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.01 | Put | 44.42520 | 0.04443 | | 39.37230 | 0.03937 | 44.425 | 15.15 | 0.00 | 0 | 50.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.13 | Call | 1,216.93800 | 1.21694 | | 1,290.68450 | 1.29068 | 1,216.938 | 14.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.13 | Put | 55.33800 | 0.05534 | | 49.28450 | 0.04928 | 55.338 | 14.91 | 0.00 | 0 | 15,489.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.15 | Call | 1,198.98140 | 1.19898 | | 1,272.53480 | 1.27253 | 1,198.981 | 14.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.15 | Put | 57.38140 | 0.05738 | | 51.13480 | 0.05113 | 57.381 | 14.87 | 0.00 | 0 | 47,500.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.50 | Call | 911.71620 | 0.91172 | | 977.98350 | 0.97798 | 911.716 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.50 | Put | 120.11620 | 0.12012 | | 106.58350 | 0.10658 | 120.116 | 14.95 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.57 | Call | 858.68380 | 0.85868 | | 923.50800 | 0.92351 | 858.684 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.57 | Put | 137.08380 | 0.13708 | | 122.10800 | 0.12211 | 137.084 | 14.97 | 0.00 | 0 | 11,250.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.63 | Call | 814.53530 | 0.81454 | | 878.06050 | 0.87806 | 814.535 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.63 | Put | 152.93530 | 0.15294 | | 136.66050 | 0.13666 | 152.935 | 14.98 | 0.00 | 0 | 11,250.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.64 | Call | 807.29840 | 0.80730 | | 870.60250 | 0.87060 | 807.298 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.64 | Put | 155.69840 | 0.15570 | | 139.20250 | 0.13920 | 155.698 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.65 | Call | 800.09640 | 0.80010 | | 863.17580 | 0.86318 | 800.096 | 14.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.65 | Put | 158.49640 | 0.15850 | | 141.77580 | 0.14178 | 158.496 | 14.99 | 0.00 | 0 | 2,350.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.80 | Call | 698.99240 | 0.69899 | | 755.93770 | 0.75594 | 698.992 | 15.13 | 0.00 | 0 | 6.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.80 | Put | 207.39240 | 0.20739 | | 184.53770 | 0.18454 | 207.392 | 15.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.90 | Call | 640.09480 | 0.64009 | | 694.21160 | 0.69421 | 640.095 | 15.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.90 | Put | 248.49480 | 0.24849 | | 222.81160 | 0.22281 | 248.495 | 15.38 | 0.00 | 0 | 7,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.00 | Call | 585.40920 | 0.58541 | | 636.68290 | 0.63668 | 585.409 | 15.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.00 | Put | 293.80920 | 0.29381 | | 265.28290 | 0.26528 | 293.809 | 15.62 | 1,469,046.00 | 5,000 | 5,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.20 | Call | 488.19610 | 0.48820 | | 533.87860 | 0.53388 | 488.196 | 16.11 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.20 | Put | 396.59610 | 0.39660 | | 362.47860 | 0.36248 | 396.596 | 16.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.50 | Call | 372.72470 | 0.37272 | | 409.77930 | 0.40978 | 372.725 | 16.93 | 1,863,623.50 | 5,000 | 15,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.50 | Put | 581.12470 | 0.58112 | | 538.37930 | 0.53838 | 581.125 | 16.93 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.60 | Call | 341.20110 | 0.34120 | | 375.76950 | 0.37577 | 341.201 | 17.22 | 0.00 | 0 | 250.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.60 | Put | 649.60110 | 0.64960 | | 604.36950 | 0.60437 | 649.601 | 17.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.90 | Call | 263.05530 | 0.26306 | | 290.84100 | 0.29084 | 263.055 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.90 | Put | 871.45530 | 0.87146 | | 819.44100 | 0.81944 | 871.455 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.00 | Call | 241.93450 | 0.24193 | | 267.82940 | 0.26783 | 241.935 | 18.40 | 0.00 | 0 | 29,582.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.00 | Put | 950.33450 | 0.95033 | | 896.42940 | 0.89643 | 950.334 | 18.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.05 | Call | 232.12820 | 0.23213 | | 257.12770 | 0.25713 | 232.128 | 18.55 | 0.00 | 0 | 21,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.05 | Put | 990.52820 | 0.99053 | | 935.72770 | 0.93573 | 990.528 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.20 | Call | 205.44660 | 0.20545 | | 227.95180 | 0.22795 | 205.447 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.20 | Put | 1,113.84660 | 1.11385 | | 1,056.55180 | 1.05655 | 1,113.847 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.24 | Call | 198.96960 | 0.19897 | | 220.85720 | 0.22086 | 198.970 | 19.13 | 0.00 | 0 | 15,489.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.24 | Put | 1,147.36960 | 1.14737 | | 1,089.45720 | 1.08946 | 1,147.370 | 19.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.50 | Call | 162.46870 | 0.16247 | | 180.82860 | 0.18083 | 162.469 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.50 | Put | 1,370.86870 | 1.37087 | | 1,309.42860 | 1.30943 | 1,370.869 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.90 | Call | 121.16630 | 0.12117 | | 135.08000 | 0.13508 | 121.166 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 12.90 | Put | 1,729.56630 | 1.72957 | | 1,663.68000 | 1.66368 | 1,729.566 | 21.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|----------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 13.30 | Call | 92.75430 | 0.09275 | | 103.45410 | 0.10345 | | 92.754 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 13.30 | Put | 2,101.15430 | 2.10115 | | 2,032.05410 | 2.03205 | | 2,101.154 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 13.65 | Call | 77.97000 | 0.07797 | | 85.21970 | 0.08522 | | 77.970 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 13.65 | Put | 2,436.37000 | 2.43637 | | 2,363.81970 | 2.36382 | | 2,436.370 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 14.00 | Call | 73.75640 | 0.07376 | | 80.14580 | 0.08015 | | 73.756 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 14.00 | Put | 2,782.15640 | 2.78216 | | 2,708.74580 | 2.70875 | | 2,782.156 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | | | 11.30080 | 11.30080 | | 11.38050 | 11.38050 | | | 16.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 8.78 | Call | 2,525.08020 | 2.52508 | | 2,604.34450 | 2.60434 | | 2,525.080 | 17.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 8.78 | Put | 4.28020 | 0.00428 | | 3.84450 | 0.00384 | | 4.280 | 17.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 10.13 | Call | 1,228.32750 | 1.22833 | | 1,301.88090 | 1.30188 | | 1,228.328 | 14.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 10.13 | Put | 57.52750 | 0.05753 | | 51.38090 | 0.05138 | | 57.528 | 14.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 12.24 | Call | 208.21190 | 0.20821 | | 230.41220 | 0.23041 | | 208.212 | 19.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 12.24 | Put | 1,147.41190 | 1.14741 | | 1,089.91220 | 1.08991 | | 1,147.412 | 19.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/06/2014 | Any day expiry | | | 11.31740 | 11.31740 | | 8.30100 | 8.30100 | | | 16.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 8.30 | Call | 3,019.53920 | 3.01954 | | 0.00000 | 0.00000 | | 3,019.539 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 8.30 | Put | 2.13920 | 0.00214 | | 0.00000 | 0.00000 | | 2.139 | 19.09 | 0.47 | 4,700 | 4,700.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 10.82 | Call | 723.20740 | 0.72321 | | 0.00000 | 0.00000 | | 723.207 | 15.18 | 0.47 | 4,700 | 4,700.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 10.82 | Put | 225.80740 | 0.22581 | | 0.00000 | 0.00000 | | 225.807 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2014 | Any day expiry | | | 11.37460 | 11.37460 | | 8.30100 | 8.30100 | | | 16.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 8.30 | Call | 3,078.24430 | 3.07824 | | 0.00000 | 0.00000 | | 3,078.244 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 8.30 | Put | 3.64430 | 0.00364 | | 0.00000 | 0.00000 | | 3.644 | 18.76 | 0.47 | 4,700 | 4,700.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 10.82 | Call | 798.33900 | 0.79834 | | 0.00000 | 0.00000 | | 798.339 | 15.08 | 0.47 | 4,700 | 4,700.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 10.82 | Put | 243.73900 | 0.24374 | | 0.00000 | 0.00000 | | 243.739 | 15.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | | | 11.37640 | 11.37640 | | 11.45550 | 11.45550 | | | 16.53 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 11.10 | Call | 649.08670 | 0.64909 | | 697.43730 | 0.69744 | | 649.087 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 11.10 | Put | 372.68670 | 0.37269 | | 341.93730 | 0.34194 | | 372.687 | 15.76 | 0.00 | 0 | 201.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.09 | Call | 316.40970 | 0.31641 | | 343.47530 | 0.34348 | | 316.410 | 18.40 | 0.00 | 0 | 201.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.09 | Put | 1,030.00970 | 1.03001 | | 977.97530 | 0.97798 | | 1,030.010 | 18.40 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | | | 11.42540 | 11.42540 | | 11.50420 | 11.50420 | | | 16.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 9.99 | Call | 1,509.30960 | 1.50931 | | 1,581.97720 | 1.58198 | | 1,509.310 | 15.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 9.99 | Put | 73.90960 | 0.07391 | | 67.77720 | 0.06778 | | 73.910 | 15.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.00 | Call | 1,500.37290 | 1.50037 | | 1,572.97210 | 1.57297 | | 1,500.373 | 15.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.00 | Put | 74.97290 | 0.07497 | | 68.77210 | 0.06877 | | 74.973 | 15.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.01 | Call | 1,491.44970 | 1.49145 | | 1,563.97960 | 1.56398 | | 1,491.450 | 15.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.01 | Put | 76.04970 | 0.07605 | | 69.77960 | 0.06978 | | 76.050 | 15.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.33 | Call | 1,217.71530 | 1.21772 | | 1,283.73350 | 1.28373 | | 1,217.715 | 14.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.33 | Put | 122.31530 | 0.12232 | | 109.53350 | 0.10953 | | 122.315 | 14.92 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 12.07 | Call | 370.27690 | 0.37028 | | 397.03870 | 0.39704 | | 370.277 | 18.25 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 12.07 | Put | 1,014.87690 | 1.01488 | | 962.83870 | 0.96284 | | 1,014.877 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | | | 11.47460 | 11.47460 | | 11.55290 | 11.55290 | | | 16.71 | 0.00 | 0 | 11,300.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 7.90 | Call | 3,577.96210 | 3.57796 | | 3,655.67750 | 3.65568 | | 3,577.962 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 7.90 | Put | 3.36210 | 0.00336 | | 2.77750 | 0.00278 | | 3.362 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.40 | Call | 3,082.85120 | 3.08285 | | 3,160.21560 | 3.16022 | | 3,082.851 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.40 | Put | 8.25120 | 0.00825 | | 7.31560 | 0.00732 | | 8.251 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Call | 2,689.16590 | 2.68917 | | 2,765.98920 | 2.76599 | | 2,689.166 | 17.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Put | 14.56590 | 0.01457 | | 13.08920 | 0.01309 | | 14.566 | 17.42 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Call | 2,610.87700 | 2.61088 | | 2,687.56240 | 2.68756 | | 2,610.877 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Put | 16.27700 | 0.01628 | | 14.66240 | 0.01466 | | 16.277 | 17.23 | 0.00 | 0 | 26,804.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Call | 2,591.33330 | 2.59133 | | 2,667.98280 | 2.66798 | | 2,591.333 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Put | 16.73330 | 0.01673 | | 15.08280 | 0.01508 | | 16.733 | 17.18 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Call | 2,493.79920 | 2.49380 | | 2,570.25520 | 2.57026 | | 2,493.799 | 16.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Put | 19.19920 | 0.01920 | | 17.35520 | 0.01736 | | 19.199 | 16.95 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.30 | Call | 2,204.18220 | 2.20418 | | 2,279.46420 | 2.27946 | | 2,204.182 | 16.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.30 | Put | 29.58220 | 0.02958 | | 26.56420 | 0.02656 | | 29.582 | 16.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.60 | Call | 1,921.68020 | 1.92168 | | 1,995.32180 | 1.99532 | | 1,921.680 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.60 | Put | 47.08020 | 0.04708 | | 42.42180 | 0.04242 | | 47.080 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Call | 1,756.02120 | 1.75602 | | 1,828.36810 | 1.82837 | | 1,756.021 | 15.64 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Put | 61.42120 | 0.06142 | 55.46810 | 0.05547 | 61.421 | 15.64 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.90 | Call | 1,647.55110 | 1.64755 | 1,718.88010 | 1.71888 | 1,647.551 | 15.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.90 | Put | 72.95110 | 0.07295 | 65.98010 | 0.06598 | 72.951 | 15.46 | 0.00 | 0 | 6.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Call | 1,558.52790 | 1.55853 | 1,628.90890 | 1.62891 | 1,558.528 | 15.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put | 83.92790 | 0.08393 | 76.00890 | 0.07601 | 83.928 | 15.32 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Call | 1,393.28180 | 1.39328 | 1,461.58400 | 1.46158 | 1,393.282 | 15.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put | 108.68180 | 0.10868 | 98.68400 | 0.09868 | 108.682 | 15.05 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Call | 1,376.21270 | 1.37621 | 1,444.27480 | 1.44427 | 1,376.213 | 15.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put | 111.61270 | 0.11161 | 101.37480 | 0.10137 | 111.613 | 15.02 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Call | 1,359.20970 | 1.35921 | 1,427.02540 | 1.42703 | 1,359.210 | 14.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put | 114.60970 | 0.11461 | 104.12540 | 0.10413 | 114.610 | 14.99 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.29 | Call | 1,308.60840 | 1.30861 | 1,375.66210 | 1.37566 | 1,308.608 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.29 | Put | 124.00840 | 0.12401 | 112.76210 | 0.11276 | 124.008 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Call | 1,300.23460 | 1.30023 | 1,367.15890 | 1.36716 | 1,300.235 | 14.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put | 125.63460 | 0.12563 | 114.25890 | 0.11426 | 125.635 | 14.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.31 | Call | 1,291.88090 | 1.29188 | 1,358.67020 | 1.35867 | 1,291.881 | 14.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.31 | Put | 127.28090 | 0.12728 | 115.77020 | 0.11577 | 127.281 | 14.87 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Call | 1,235.57460 | 1.23557 | 1,299.74000 | 1.29974 | 1,235.575 | 14.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put | 140.97460 | 0.14097 | 126.84000 | 0.12684 | 140.975 | 14.84 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Call | 1,145.76330 | 1.14576 | 1,206.23890 | 1.20624 | 1,145.763 | 14.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put | 171.16330 | 0.17116 | 153.33890 | 0.15334 | 171.163 | 14.94 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.95 | Call | 846.20420 | 0.84620 | 895.05890 | 0.89506 | 846.204 | 15.34 | 0.00 | 0 | 6.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.95 | Put | 321.60420 | 0.32160 | 292.15890 | 0.29216 | 321.604 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call | 590.98670 | 0.59099 | 626.60030 | 0.62660 | 590.987 | 16.73 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Put | 626.38670 | 0.62639 | 583.70030 | 0.58370 | 626.387 | 16.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call | 435.89130 | 0.43589 | 462.86760 | 0.46287 | 435.891 | 17.93 | 0.00 | 0 | 45,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Put | 961.29130 | 0.96129 | 909.96760 | 0.90997 | 961.291 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.10 | Call | 410.48930 | 0.41049 | 435.97810 | 0.43598 | 410.489 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.10 | Put | 1,035.88930 | 1.03589 | 983.07810 | 0.98308 | 1,035.889 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call | 355.01140 | 0.35501 | 376.98950 | 0.37699 | 355.011 | 18.80 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Put | 1,230.41140 | 1.23041 | 1,174.08950 | 1.17409 | 1,230.411 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call | 347.04800 | 0.34705 | 368.52320 | 0.36852 | 347.048 | 18.90 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Put | 1,262.44800 | 1.26245 | 1,205.62320 | 1.20562 | 1,262.448 | 18.90 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call | 337.41860 | 0.33742 | 358.28220 | 0.35828 | 337.419 | 19.03 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Put | 1,302.81860 | 1.30282 | 1,245.38220 | 1.24538 | 1,302.819 | 19.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.60 | Call | 308.88060 | 0.30888 | 327.91840 | 0.32792 | 308.881 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.60 | Put | 1,434.28060 | 1.43428 | 1,375.01840 | 1.37502 | 1,434.281 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.15 | Call | 230.68740 | 0.23069 | 245.06760 | 0.24507 | 230.687 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.15 | Put | 1,906.08740 | 1.90609 | 1,842.16760 | 1.84217 | 1,906.087 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.60 | Call | 185.71620 | 0.18572 | 197.25820 | 0.19726 | 185.716 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.60 | Put | 2,311.11620 | 2.31112 | 2,244.35820 | 2.24436 | 2,311.116 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 14.00 | Call | 164.93360 | 0.16493 | 172.50370 | 0.17250 | 164.934 | 23.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 14.00 | Put | 2,690.33360 | 2.69033 | 2,619.60370 | 2.61960 | 2,690.334 | 23.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | | | 11.57760 | 11.57760 | 11.65510 | 11.65510 | | 16.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Call | 1,541.44820 | 1.54145 | 1,608.69470 | 1.60869 | 1,541.448 | 15.17 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Put | 123.84820 | 0.12385 | 113.59470 | 0.11359 | 123.848 | 15.17 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Call | 565.83130 | 0.56583 | 593.89410 | 0.59389 | 565.831 | 17.56 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Put | 898.23130 | 0.89823 | 848.79410 | 0.84879 | 898.231 | 17.56 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 11.66000 | 11.66000 | 11.73720 | 11.73720 | | 16.96 | 0.00 | 0 | 780.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Call | 3,668.81230 | 3.66881 | 3,745.42870 | 3.74543 | 3,668.812 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Put | 8.81230 | 0.00881 | 8.22870 | 0.00823 | 8.812 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Call | 3,227.21740 | 3.22722 | 3,303.86060 | 3.30386 | 3,227.217 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Put | 17.21740 | 0.01722 | 16.66060 | 0.01666 | 17.217 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Call | 3,178.26900 | 3.17827 | 3,254.86570 | 3.25487 | 3,178.269 | 17.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Put | 18.26900 | 0.01827 | 17.66570 | 0.01767 | 18.269 | 17.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Call | 3,129.37880 | 3.12938 | 3,205.92570 | 3.20593 | 3,129.379 | 17.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Put | 19.37880 | 0.01938 | 18.72570 | 0.01873 | 19.379 | 17.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|-------------------------|-------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.00 | Call | 2,692.51830 | 2.69252 | 2,768.43730 | 2.76844 | 2,692.518 | 16.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.00 | Put | 32.51830 | 0.03252 | 31.23730 | 0.03124 | 32.518 | 16.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.50 | Call | 2,219.99690 | 2.22000 | 2,293.49660 | 2.29350 | 2,219.997 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.50 | Put | 59.99690 | 0.06000 | 56.29660 | 0.05630 | 59.997 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.60 | Call | 2,128.66220 | 2.12866 | 2,201.51540 | 2.20152 | 2,128.662 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.60 | Put | 68.66220 | 0.06866 | 64.31540 | 0.06432 | 68.662 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.00 | Call | 1,774.31840 | 1.77432 | 1,843.73720 | 1.84374 | 1,774.318 | 15.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.00 | Put | 114.31840 | 0.11432 | 106.53720 | 0.10654 | 114.318 | 15.45 | 0.00 | 0 | 6.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.38 | Call | 1,457.89890 | 1.45790 | 1,522.63280 | 1.52263 | 1,457.899 | 15.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.38 | Put | 177.89890 | 0.17790 | 165.43280 | 0.16543 | 177.899 | 15.10 | 0.00 | 0 | 500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.50 | Call | 1,362.91500 | 1.36292 | 1,425.85890 | 1.42586 | 1,362.915 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.50 | Put | 202.91500 | 0.20291 | 188.65890 | 0.18866 | 202.915 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.70 | Call | 1,224.37590 | 1.22438 | 1,280.16160 | 1.28016 | 1,224.376 | 15.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.70 | Put | 264.37590 | 0.26438 | 242.96160 | 0.24296 | 264.376 | 15.20 | 0.00 | 0 | 500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.00 | Call | 1,036.20470 | 1.03620 | 1,085.19810 | 1.08520 | 1,036.205 | 15.52 | 0.00 | 0 | 6.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.00 | Put | 376.20470 | 0.37620 | 347.99810 | 0.34800 | 376.205 | 15.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.20 | Call | 931.46920 | 0.93147 | 973.67290 | 0.97367 | 931.469 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.20 | Put | 471.46920 | 0.47147 | 436.47290 | 0.43647 | 471.469 | 15.92 | 0.00 | 0 | 250.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.50 | Call | 798.33460 | 0.79833 | 834.96890 | 0.83497 | 798.335 | 16.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.50 | Put | 638.33460 | 0.63833 | 597.76890 | 0.59777 | 638.335 | 16.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.00 | Call | 620.32200 | 0.62032 | 649.49590 | 0.64950 | 620.322 | 17.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.00 | Put | 960.32200 | 0.96032 | 912.29590 | 0.91230 | 960.322 | 17.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.01 | Call | 617.25620 | 0.61726 | 646.29170 | 0.64629 | 617.256 | 17.72 | 0.00 | 0 | 500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.01 | Put | 967.25620 | 0.96726 | 919.09170 | 0.91909 | 967.256 | 17.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.50 | Call | 488.28340 | 0.48828 | 511.26430 | 0.51126 | 488.283 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.50 | Put | 1,328.28340 | 1.32828 | 1,274.06430 | 1.27406 | 1,328.283 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.00 | Call | 390.76140 | 0.39076 | 409.46590 | 0.40947 | 390.761 | 19.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.00 | Put | 1,730.76140 | 1.73076 | 1,672.26590 | 1.67227 | 1,730.761 | 19.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.60 | Call | 305.44940 | 0.30545 | 320.19080 | 0.32019 | 305.449 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.60 | Put | 2,245.44940 | 2.24545 | 2,182.99080 | 2.18299 | 2,245.449 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 14.20 | Call | 256.42340 | 0.25642 | 265.86550 | 0.26587 | 256.423 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 14.20 | Put | 2,796.42340 | 2.79642 | 2,728.66550 | 2.72867 | 2,796.423 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 16/03/2015 | | Foreign Exchange Future | | | 11.85650 | 11.85650 | 11.93280 | 11.93280 | | 17.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 16/03/2015 | | Foreign Exchange Future | 10.99 | Call | 1,272.27460 | 1.27227 | 1,325.01500 | 1.32501 | 1,272.275 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 16/03/2015 | | Foreign Exchange Future | 10.99 | Put | 405.77460 | 0.40577 | 382.21500 | 0.38221 | 405.775 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 16/03/2015 | | Foreign Exchange Future | 11.00 | Call | 1,266.39790 | 1.26640 | 1,318.94970 | 1.31895 | 1,266.398 | 15.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 16/03/2015 | | Foreign Exchange Future | 11.00 | Put | 409.89790 | 0.40990 | 386.14970 | 0.38615 | 409.898 | 15.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 16/03/2015 | | Foreign Exchange Future | 11.01 | Call | 1,260.54920 | 1.26055 | 1,312.90330 | 1.31290 | 1,260.549 | 15.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 16/03/2015 | | Foreign Exchange Future | 11.01 | Put | 414.04920 | 0.41405 | 390.10330 | 0.39010 | 414.049 | 15.79 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 31/01/2014 | | Any day expiry | | | 11.06230 | 11.06230 | 11.14150 | 11.14150 | | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 31/01/2014 | | Any day expiry | 10.99 | Call | 12,145.53860 | 0.12146 | 18,704.57380 | 0.18705 | 12,145.539 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 31/01/2014 | | Any day expiry | 10.99 | Put | 4,915.53860 | 0.04916 | 3,554.57380 | 0.03555 | 4,915.539 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 31/01/2014 | | Any day expiry | 11.00 | Call | 11,488.40800 | 0.11488 | 17,946.10200 | 0.17946 | 11,488.408 | 20.03 | 0.00 | 0 | 200.00 |
| \$ / R MAXI | On | 31/01/2014 | | Any day expiry | 11.00 | Put | 5,258.40800 | 0.05258 | 3,796.10200 | 0.03796 | 5,258.408 | 20.03 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 31/01/2014 | | Any day expiry | 11.01 | Call | 10,849.42560 | 0.10849 | 17,200.86370 | 0.17201 | 10,849.426 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 31/01/2014 | | Any day expiry | 11.01 | Put | 5,619.42560 | 0.05619 | 4,050.86370 | 0.04051 | 5,619.426 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | | | 11.13610 | 11.13610 | 11.20980 | 11.20980 | | 16.01 | 167,041.50 | 15 | 711.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.33 | Call | 82,751.52220 | 0.82752 | 89,619.54480 | 0.89620 | 82,751.522 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.33 | Put | 2,141.52220 | 0.02142 | 1,639.54480 | 0.01640 | 2,141.522 | 14.85 | 0.00 | 0 | 200.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.49 | Call | 68,455.76800 | 0.68456 | 75,063.91370 | 0.75064 | 68,455.768 | 14.77 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.49 | Put | 3,845.76800 | 0.03846 | 3,083.91370 | 0.03084 | 3,845.768 | 14.77 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.50 | Call | 67,591.03700 | 0.67591 | 74,180.47630 | 0.74180 | 67,591.037 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.50 | Put | 3,981.03700 | 0.03981 | 3,200.47630 | 0.03200 | 3,981.037 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.51 | Call | 66,730.20280 | 0.66730 | 73,300.62120 | 0.73301 | 66,730.203 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.51 | Put | 4,120.20280 | 0.04120 | 3,320.62120 | 0.03321 | 4,120.203 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 17/03/2014 | | Foreign Exchange Future | 10.88 | Call | 39,383.01110 | 0.39383 | 44,662.44250 | 0.44662 | 39,383.011 | 15.37 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|---------------|-----------|---------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.88 | Put | 13,773.01110 | 0.13773 | | 11,682.44250 | 0.11682 | 13,773.011 | 15.37 | 0.00 | 0 | 160.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | | | 11.29160 | 11.29160 | | 11.37140 | 11.37140 | | 16.35 | 56,458.00 | 5 | 207.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.69 | Call | 77,163.85450 | 0.77164 | 83,381.06950 | 0.83381 | 77,163.855 | 15.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.69 | Put | 17,003.85450 | 0.17004 | 15,241.06950 | 0.15241 | 17,003.854 | 15.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.70 | Call | 76,461.12580 | 0.76461 | 82,655.36310 | 0.82655 | 76,461.126 | 15.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.70 | Put | 17,301.12580 | 0.17301 | 15,515.36310 | 0.15515 | 17,301.126 | 15.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.71 | Call | 75,762.20670 | 0.75762 | 81,933.31830 | 0.81933 | 75,762.207 | 15.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.71 | Put | 17,602.20670 | 0.17602 | 15,793.31830 | 0.15793 | 17,602.207 | 15.00 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | | | 11.47460 | 11.47460 | | 11.55290 | 11.55290 | | 16.71 | 0.00 | 0 | 1.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.64 | Put | 21,153.90780 | 0.21154 | 19,031.29270 | 0.19031 | 21,153.908 | 15.07 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.64 | Call | 104,613.90780 | 1.04614 | 110,321.29270 | 1.10321 | 104,613.908 | 15.07 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.65 | Call | 103,924.07840 | 1.03924 | 109,606.10650 | 1.09606 | 103,924.078 | 15.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.65 | Put | 21,464.07840 | 0.21464 | 19,316.10650 | 0.19316 | 21,464.078 | 15.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.66 | Call | 103,237.19380 | 1.03237 | 108,894.03520 | 1.08894 | 103,237.194 | 15.08 | 0.00 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.66 | Put | 21,777.19380 | 0.21777 | 19,604.03520 | 0.19604 | 21,777.194 | 15.08 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | | | 18.48170 | 18.48170 | | 18.57460 | 18.57460 | | 15.79 | 2,568,956.30 | 139 | 39,844.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 10.40 | Call | 8,081.70000 | 8.08170 | 8,174.60000 | 8.17460 | 8,081.700 | 26.89 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 10.40 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 26.89 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Call | 5,631.73470 | 5.63173 | 5,724.60000 | 5.72460 | 5,631.735 | 26.89 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Put | 0.03470 | 0.00003 | 0.00000 | 0.00000 | 0.035 | 26.89 | 0.00 | 0.00 | 0 | 327.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 13.00 | Call | 5,481.75220 | 5.48175 | 5,574.60000 | 5.57460 | 5,481.752 | 26.74 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 13.00 | Put | 0.05220 | 0.00005 | 0.00000 | 0.00000 | 0.052 | 26.74 | 0.00 | 0.00 | 0 | 327.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.25 | Call | 4,232.03750 | 4.23204 | 4,324.66210 | 4.32466 | 4,232.038 | 22.99 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.25 | Put | 0.33750 | 0.00034 | 0.06210 | 0.00006 | 0.338 | 22.99 | 0.00 | 0.00 | 0 | 327.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.29 | Put | 0.35810 | 0.00036 | 0.07770 | 0.00008 | 0.358 | 22.87 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.29 | Call | 4,192.05810 | 4.19206 | 4,284.67770 | 4.28468 | 4,192.058 | 22.87 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.30 | Call | 4,182.06350 | 4.18206 | 4,274.68200 | 4.27468 | 4,182.063 | 22.84 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.30 | Put | 0.36350 | 0.00036 | 0.08200 | 0.00008 | 0.364 | 22.84 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.31 | Call | 4,172.06900 | 4.17207 | 4,264.68660 | 4.26469 | 4,172.069 | 22.81 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.31 | Put | 0.36900 | 0.00037 | 0.08660 | 0.00009 | 0.369 | 22.81 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.50 | Put | 0.48970 | 0.00049 | 0.23070 | 0.00023 | 0.490 | 22.24 | 0.00 | 0.00 | 0 | 327.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 14.50 | Call | 3,982.18970 | 3.98219 | 4,074.83070 | 4.07483 | 3,982.190 | 22.24 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 15.40 | Call | 3,083.83550 | 3.08384 | 3,177.14470 | 3.17714 | 3,083.835 | 19.80 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 15.40 | Put | 2.13550 | 0.00214 | 2.54470 | 0.00254 | 2.136 | 19.80 | 0.00 | 0.00 | 0 | 7,500.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 17.00 | Call | 1,514.63960 | 1.51464 | 1,606.08830 | 1.60609 | 1,514.640 | 15.83 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 17.00 | Put | 32.93960 | 0.03294 | 31.48830 | 0.03149 | 32.940 | 15.83 | 0.00 | 0.00 | 0 | 300.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 18.00 | Put | 203.01170 | 0.20301 | 183.92810 | 0.18393 | 203.012 | 15.10 | 0.00 | 0.00 | 0 | 300.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 18.00 | Call | 684.71170 | 0.68471 | 758.52810 | 0.75853 | 684.712 | 15.10 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 18.40 | Call | 459.71190 | 0.45971 | 520.62300 | 0.52062 | 459.712 | 15.65 | 0.00 | 0.00 | 0 | 4,700.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 18.40 | Put | 378.01190 | 0.37801 | 346.02300 | 0.34602 | 378.012 | 15.65 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 18.72 | Call | 327.83800 | 0.32784 | 377.37340 | 0.37737 | 327.838 | 16.23 | 0.00 | 0.00 | 0 | 7,000.00 |
| £ / R | On 17/03/2014 | Foreign Exchange Future | 18.72 | Put | 566.13800 | 0.56614 | 522.77340 | 0.52277 | 566.138 | 16.23 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | | | 18.72700 | 18.72700 | | 18.82950 | 18.82950 | | 15.95 | 2,059,970.00 | 110 | 4,806.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 15.00 | Call | 3,747.85240 | 3.74785 | 3,850.08730 | 3.85009 | 3,747.852 | 19.02 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 15.00 | Put | 20.85240 | 0.02085 | 20.58730 | 0.02059 | 20.852 | 19.02 | 0.00 | 0.00 | 0 | 1,123.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.04 | Call | 2,730.31730 | 2.73032 | 2,831.53550 | 2.83154 | 2,730.317 | 16.22 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.04 | Put | 43.31730 | 0.04332 | 42.03550 | 0.04204 | 43.317 | 16.22 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.05 | Call | 2,720.63410 | 2.72063 | 2,821.83480 | 2.82183 | 2,720.634 | 16.19 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.05 | Put | 43.63410 | 0.04363 | 42.33480 | 0.04233 | 43.634 | 16.19 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.06 | Call | 2,710.95340 | 2.71095 | 2,812.13650 | 2.81214 | 2,710.953 | 16.17 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.06 | Put | 43.95340 | 0.04395 | 42.63650 | 0.04264 | 43.953 | 16.17 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.50 | Call | 2,287.93850 | 2.28794 | 2,388.10130 | 2.38810 | 2,287.939 | 14.98 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.50 | Put | 60.93850 | 0.06094 | 58.60130 | 0.05860 | 60.939 | 14.98 | 0.00 | 0.00 | 0 | 1,123.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.65 | Call | 2,145.33050 | 2.14533 | 2,245.00430 | 2.24500 | 2,145.330 | 14.58 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.65 | Put | 68.33050 | 0.06833 | 65.50430 | 0.06550 | 68.331 | 14.58 | 0.00 | 0.00 | 0 | 25,500.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.88 | Call | 1,930.85070 | 1.93085 | 2,027.45410 | 2.02745 | 1,930.851 | 14.06 | 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 | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| £ / R | On 13/06/2014 | Foreign Exchange Future | 16.88 | Put | 83.85070 | | 0.08385 | | 77.95410 | 0.07795 | 83.851 | 14.06 | 0.00 | 0 | 50.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 17.90 | Call | 1,160.01130 | | 1.16001 | 1,234.22280 | 1.23422 | 1,160.011 | | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 17.90 | Put | 333.01130 | | 0.33301 | 304.72280 | 0.30472 | 333.011 | | 14.95 | 0.00 | 0 | 4,000.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 18.45 | Call | 854.74690 | | 0.85475 | 915.27760 | 0.91528 | 854.747 | | 15.64 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 18.45 | Put | 577.74690 | | 0.57775 | 535.77760 | 0.53578 | 577.747 | | 15.64 | 0.00 | 0 | 400.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 19.80 | Call | 398.84250 | | 0.39884 | 431.70280 | 0.43170 | 398.843 | | 17.64 | 0.00 | 0 | 12,000.00 |
| £ / R | On 13/06/2014 | Foreign Exchange Future | 19.80 | Put | 1,471.84250 | | 1.47184 | 1,402.20280 | 1.40220 | 1,471.843 | | 17.64 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | | | 19.01590 | | 19.01590 | 19.11580 | 19.11580 | | | 16.23 | 0.00 | 0 | 325.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.84 | Put | 164.51640 | | 0.16452 | 160.92850 | 0.16093 | 164.516 | | 14.82 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.84 | Call | 2,340.41640 | | 2.34042 | 2,436.72850 | 2.43673 | 2,340.416 | | 14.82 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.85 | Call | 2,331.67920 | | 2.33168 | 2,427.97430 | 2.42797 | 2,331.679 | | 14.81 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.85 | Put | 165.77920 | | 0.16578 | 162.17430 | 0.16217 | 165.779 | | 14.81 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.86 | Call | 2,322.95070 | | 2.32295 | 2,419.23180 | 2.41923 | 2,322.951 | | 14.80 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.86 | Put | 167.05070 | | 0.16705 | 163.43180 | 0.16343 | 167.051 | | 14.80 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | | | 19.30690 | | 19.30690 | 19.40430 | 19.40430 | | | 16.48 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.54 | Call | 2,133.50110 | | 2.13350 | 2,218.88470 | 2.21888 | 2,133.501 | | 14.81 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.54 | Put | 366.60110 | | 0.36660 | 354.58470 | 0.35458 | 366.601 | | 14.81 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.55 | Call | 2,126.48550 | | 2.12649 | 2,211.75450 | 2.21175 | 2,126.485 | | 14.82 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.55 | Put | 369.58550 | | 0.36959 | 357.45450 | 0.35745 | 369.586 | | 14.82 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.56 | Call | 2,119.48550 | | 2.11949 | 2,204.63410 | 2.20463 | 2,119.485 | | 14.82 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.56 | Put | 372.58550 | | 0.37259 | 360.33410 | 0.36033 | 372.586 | | 14.82 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Call | 1,539.03130 | | 1.53903 | 1,606.96070 | 1.60696 | 1,539.031 | | 15.48 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put | 732.13130 | | 0.73213 | 702.66070 | 0.70266 | 732.131 | | 15.48 | 0.00 | 0 | 500.00 |
| £ / R | On 23/01/2015 | Any day expiry | | | 19.44880 | | 19.44880 | 19.54510 | 19.54510 | | | 16.56 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Call | 1,851.47020 | | 1.85147 | 1,928.83910 | 1.92884 | 1,851.470 | | 15.20 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 622.67020 | | 0.62267 | 603.73910 | 0.60374 | 622.670 | | 15.20 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.09 | Call | 1,416.82050 | | 1.41682 | 1,479.63160 | 1.47963 | 1,416.820 | | 16.12 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.09 | Put | 1,058.02050 | | 1.05802 | 1,024.53160 | 1.02453 | 1,058.021 | | 16.12 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.10 | Call | 1,412.62020 | | 1.41262 | 1,475.30560 | 1.47531 | 1,412.620 | | 16.13 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.10 | Put | 1,063.82020 | | 1.06382 | 1,030.20560 | 1.03021 | 1,063.820 | | 16.13 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.11 | Call | 1,408.43410 | | 1.40843 | 1,471.00130 | 1.47100 | 1,408.434 | | 16.14 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.11 | Put | 1,069.63410 | | 1.06963 | 1,035.90130 | 1.03590 | 1,069.634 | | 16.14 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 807.38820 | | 0.80739 | 849.07280 | 0.84907 | 807.388 | | 18.33 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Put | 2,398.58820 | | 2.39859 | 2,343.97280 | 2.34397 | 2,398.588 | | 18.33 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | | | 0.10834 | | 0.10834 | 0.10915 | 0.10915 | | | 16.06 | 0.00 | 0 | 110.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.09 | Call | 1,837.38730 | | 0.01837 | 1,915.80030 | 0.01916 | 1,837.387 | | 22.50 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.09 | Put | 3.18730 | | 0.00003 | 1.10030 | 0.00001 | 3.187 | | 22.50 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.10 | Call | 857.61570 | | 0.00858 | 926.77480 | 0.00927 | 857.616 | | 16.06 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.10 | Put | 23.41570 | | 0.00023 | 12.07480 | 0.00012 | 23.416 | | 16.06 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.11 | Call | 219.35420 | | 0.00219 | 207.67740 | 0.00208 | 219.354 | | 18.67 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.11 | Put | 385.15420 | | 0.00385 | 292.97740 | 0.00293 | 385.154 | | 18.67 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | | | 0.10991 | | 0.10991 | 0.11078 | 0.11078 | | | 16.78 | 2,747.78 | 25 | 12,859.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.09 | Call | 2,007.33190 | | 0.02007 | 2,091.96600 | 0.02092 | 2,007.332 | | 18.29 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.09 | Put | 16.23190 | | 0.00016 | 13.96600 | 0.00014 | 16.232 | | 18.29 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.10 | Call | 1,094.53950 | | 0.01095 | 1,137.03350 | 0.01137 | 1,094.539 | | 16.78 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.10 | Put | 103.43950 | | 0.00103 | 59.03350 | 0.00059 | 103.440 | | 16.78 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.11 | Call | 493.85670 | | 0.00494 | 483.29070 | 0.00483 | 493.857 | | 18.62 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.11 | Put | 502.75670 | | 0.00503 | 405.29070 | 0.00405 | 502.757 | | 18.62 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | | | 15.22570 | | 15.22570 | 15.31280 | 15.31280 | | | 14.84 | 12,515,525.40 | 822 | 91,918.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Call | 2,737.16770 | | 2.73717 | 2,824.57610 | 2.82458 | 2,737.168 | | 20.90 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Put | 1.46770 | | 0.00147 | 1.77610 | 0.00178 | 1.468 | | 20.90 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Call | 2,727.18680 | | 2.72719 | 2,814.59820 | 2.81460 | 2,727.187 | | 20.86 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Put | 1.48680 | | 0.00149 | 1.79820 | 0.00180 | 1.487 | | 20.86 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Call | 2,717.20620 | | 2.71721 | 2,804.62050 | 2.80462 | 2,717.206 | | 20.81 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Put | 1.50620 | | 0.00151 | | 1.82050 | 0.00182 | 1.506 | 20.81 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.65 | Call | 2,577.50820 | | 2.57751 | 2,664.96730 | 2.66497 | 2,577.508 | 2,577.508 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.65 | Put | 1.80820 | | 0.00181 | 2.16730 | 0.00217 | 1.808 | 1.808 | 20.14 | 0.00 | 0 | 500.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Call | 2,378.06300 | | 2.37806 | 2,465.59590 | 2.46560 | 2,378.063 | 2,378.063 | 19.19 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Put | 2.36300 | | 0.00236 | 2.79590 | 0.00280 | 2.363 | 2.363 | 19.19 | 0.00 | 0 | 8,800.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 15.35 | Put | 403.05980 | | 0.40306 | 366.52030 | 0.36652 | 403.060 | 403.060 | 15.25 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 15.35 | Call | 278.75980 | | 0.27876 | 329.32030 | 0.32932 | 278.760 | 278.760 | 15.25 | 0.00 | 0 | 5,500.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | | | 15.43760 | | 15.43760 | 15.53310 | 15.53310 | | | 15.36 | 1,080,632.00 | 70 | 22,423.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.79 | Call | 1,713.41060 | | 1.71341 | 1,807.44890 | 1.80745 | 1,713.411 | 1,713.411 | 14.74 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.79 | Put | 65.81060 | | 0.06581 | 64.34890 | 0.06435 | 65.811 | 65.811 | 14.74 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.80 | Call | 1,704.15490 | | 1.70415 | 1,798.15490 | 1.79815 | 1,704.155 | 1,704.155 | 14.72 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.80 | Put | 66.55490 | | 0.06655 | 65.05490 | 0.06505 | 66.555 | 66.555 | 14.72 | 0.00 | 0 | 27,500.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.81 | Call | 1,694.90930 | | 1.69491 | 1,788.87030 | 1.78887 | 1,694.909 | 1,694.909 | 14.69 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.81 | Put | 67.30930 | | 0.06731 | 65.77030 | 0.06577 | 67.309 | 67.309 | 14.69 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.85 | Call | 1,658.00910 | | 1.65801 | 1,751.81070 | 1.75181 | 1,658.009 | 1,658.009 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.85 | Put | 70.40910 | | 0.07041 | 68.71070 | 0.06871 | 70.409 | 70.409 | 14.60 | 619,600.08 | 8,800 | 8,800.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.15 | Call | 1,398.31660 | | 1.39832 | 0.00000 | 0.00000 | 1,398.317 | 1,398.317 | 14.43 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.15 | Put | 110.71660 | | 0.11072 | 0.00000 | 0.00000 | 110.717 | 110.717 | 14.43 | 1,948,612.16 | 17,600 | 8,800.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.85 | Call | 879.96940 | | 0.87997 | 955.06610 | 0.95507 | 879.969 | 879.969 | 14.53 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.85 | Put | 292.36940 | | 0.29237 | 271.96610 | 0.27197 | 292.369 | 292.369 | 14.53 | 0.00 | 0 | 5,000.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.40 | Call | 294.63810 | | 0.29464 | 328.83540 | 0.32884 | 294.638 | 294.638 | 17.26 | 0.00 | 0 | 12,500.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.40 | Put | 1,257.03810 | | 1.25704 | 1,195.73540 | 1.19574 | 1,257.038 | 1,257.038 | 17.26 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | | | 15.68860 | | 15.68860 | 15.78180 | 15.78180 | | | 15.66 | 0.00 | 0 | 875.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.34 | Call | 1,558.55870 | | 1.55856 | 1,645.24600 | 1.64525 | 1,558.559 | 1,558.559 | 14.37 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.34 | Put | 209.95870 | | 0.20996 | 203.44600 | 0.20345 | 209.959 | 209.959 | 14.37 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.35 | Call | 1,550.98350 | | 1.55098 | 1,637.57060 | 1.63757 | 1,550.984 | 1,550.984 | 14.38 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.35 | Put | 212.38350 | | 0.21238 | 205.77060 | 0.20577 | 212.383 | 212.383 | 14.38 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.36 | Put | 214.82810 | | 0.21483 | 208.11400 | 0.20811 | 214.828 | 214.828 | 14.38 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.36 | Call | 1,543.42810 | | 1.54343 | 1,629.91400 | 1.62991 | 1,543.428 | 1,543.428 | 14.38 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | | | 15.94460 | | 15.94460 | 16.03600 | 16.03600 | | | 15.89 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.69 | Call | 2,387.53820 | | 2.38754 | 2,477.15520 | 2.47716 | 2,387.538 | 2,387.538 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.69 | Put | 132.93820 | | 0.13294 | 131.15520 | 0.13116 | 132.938 | 132.938 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.70 | Call | 2,378.91720 | | 2.37892 | 2,468.49680 | 2.46850 | 2,378.917 | 2,378.917 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.70 | Put | 134.31720 | | 0.13432 | 132.49680 | 0.13250 | 134.317 | 134.317 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.71 | Call | 2,370.30750 | | 2.37031 | 2,459.84630 | 2.45985 | 2,370.308 | 2,370.308 | 14.59 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.71 | Put | 135.70750 | | 0.13571 | 133.84630 | 0.13385 | 135.708 | 135.708 | 14.59 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 16.21750 | | 16.21750 | 16.30740 | 16.30740 | | | 16.35 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.94 | Call | 1,751.79870 | | 1.75180 | 1,827.08310 | 1.82708 | 1,751.799 | 1,751.799 | 14.93 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.94 | Put | 474.29870 | | 0.47430 | 459.68310 | 0.45968 | 474.299 | 474.299 | 14.93 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.95 | Put | 478.05110 | | 0.47805 | 463.31900 | 0.46332 | 478.051 | 478.051 | 14.93 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.95 | Call | 1,745.55110 | | 1.74555 | 1,820.71900 | 1.82072 | 1,745.551 | 1,745.551 | 14.93 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.96 | Call | 1,739.32100 | | 1.73932 | 1,814.37220 | 1.81437 | 1,739.321 | 1,739.321 | 14.94 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.96 | Put | 481.82100 | | 0.48182 | 466.97220 | 0.46697 | 481.821 | 481.821 | 14.94 | 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 06/02/2014 | Index Future | | | 404.68800 | | 404.68800 | 406.11600 | 406.11600 | | | | 0.00 | 0 | 0.00 |
| AL37 | On 08/05/2014 | Index Future | | | 410.06600 | | 410.06600 | 411.51400 | 411.51400 | | | | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2014 | Index Future | | | 415.82900 | | 415.82900 | 417.29700 | 417.29700 | | | | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2014 | Index Future | | | 472.82200 | | 472.82200 | 474.87300 | 474.87300 | | | | 0.00 | 0 | 1.00 |
| AL7T | On 08/05/2014 | Index Future | | | 479.10600 | | 479.10600 | 481.18400 | 481.18400 | | | | 0.00 | 0 | 0.00 |
| AL7T | On 07/08/2014 | Index Future | | | 485.83900 | | 485.83900 | 487.94700 | 487.94700 | | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/02/2014 | Index Future | | | 427.34100 | | 427.34100 | 428.37400 | 428.37400 | | | | 47,007,510.00 | 11 | 712.00 |
| ALBI | On 08/05/2014 | Index Future | | | 433.02100 | | 433.02100 | 434.06800 | 434.06800 | | | | 0.00 | 0 | 118.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ALBI | On 07/08/2014 | Index Future | | | 439.10500 | | 439.10500 | | 440.16900 | 440.16900 | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/11/2014 | Index Future | | | 445.58900 | | 445.58900 | | 446.67000 | 446.67000 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | | | 9.74810 | | 9.74810 | | 9.76810 | 9.76810 | | 11.82 | 0.00 | 0 | 9,653.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Call | 317.48820 | | 0.31749 | | 335.80460 | 0.33580 | 317.488 | 11.18 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Put | 59.38820 | | 0.05939 | | 57.70460 | 0.05770 | 59.388 | 11.18 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Call | 310.41840 | | 0.31042 | | 328.52150 | 0.32852 | 310.418 | 11.20 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Put | 62.31840 | | 0.06232 | | 60.42150 | 0.06042 | 62.318 | 11.20 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Call | 303.44390 | | 0.30344 | | 321.32630 | 0.32133 | 303.444 | 11.23 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Put | 65.34390 | | 0.06534 | | 63.22630 | 0.06323 | 65.344 | 11.23 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.82690 | | 9.82690 | | 9.85180 | 9.85180 | | 12.00 | 0.00 | 0 | 1,641.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.20 | Call | 693.97720 | | 0.69398 | | 716.20880 | 0.71621 | 693.977 | 11.81 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.20 | Put | 67.07720 | | 0.06708 | | 64.40880 | 0.06441 | 67.077 | 11.81 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.70 | Call | 351.98950 | | 0.35199 | | 366.57890 | 0.36658 | 351.989 | 11.95 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.70 | Put | 225.08950 | | 0.22509 | | 214.77890 | 0.21478 | 225.090 | 11.95 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.89 | Call | 259.06400 | | 0.25906 | | 270.62680 | 0.27063 | 259.064 | 12.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.89 | Put | 322.16400 | | 0.32216 | | 308.82680 | 0.30883 | 322.164 | 12.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.90 | Call | 254.96560 | | 0.25497 | | 266.38070 | 0.26638 | 254.966 | 12.08 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.90 | Put | 328.06560 | | 0.32807 | | 314.58070 | 0.31458 | 328.066 | 12.08 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.91 | Call | 250.92060 | | 0.25092 | | 262.18880 | 0.26219 | 250.921 | 12.09 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.91 | Put | 334.02060 | | 0.33402 | | 320.38880 | 0.32039 | 334.021 | 12.09 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 10.70 | Call | 62.14580 | | 0.06215 | | 65.99830 | 0.06600 | 62.146 | 13.23 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 10.70 | Put | 935.24580 | | 0.93525 | | 914.19830 | 0.91420 | 935.246 | 13.23 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 9.92500 | | 9.92500 | | 9.94850 | 9.94850 | | 12.15 | 0.00 | 0 | 2,750.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.54 | Call | 593.90800 | | 0.59391 | | 610.68230 | 0.61068 | 593.908 | 12.01 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.54 | Put | 208.90800 | | 0.20891 | | 202.18230 | 0.20218 | 208.908 | 12.01 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.55 | Put | 212.58910 | | 0.21259 | | 205.75180 | 0.20575 | 212.589 | 12.01 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.55 | Call | 587.58910 | | 0.58759 | | 604.25180 | 0.60425 | 587.589 | 12.01 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.56 | Call | 581.31220 | | 0.58131 | | 597.85990 | 0.59786 | 581.312 | 12.02 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.56 | Put | 216.31220 | | 0.21631 | | 209.35990 | 0.20936 | 216.312 | 12.02 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.02740 | | 10.02740 | | 10.04900 | 10.04900 | | 12.27 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.59 | Call | 696.25020 | | 0.69625 | | 711.77900 | 0.71178 | 696.250 | 12.16 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.59 | Put | 258.85020 | | 0.25885 | | 252.77900 | 0.25278 | 258.850 | 12.16 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Call | 690.04200 | | 0.69004 | | 705.47580 | 0.70548 | 690.042 | 12.16 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Put | 262.64200 | | 0.26264 | | 256.47580 | 0.25648 | 262.642 | 12.16 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.61 | Call | 683.86920 | | 0.68387 | | 699.20770 | 0.69921 | 683.869 | 12.16 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.61 | Put | 266.46920 | | 0.26647 | | 260.20770 | 0.26021 | 266.469 | 12.16 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | | | 9.96910 | | 9.96910 | | 10.13190 | 10.13190 | | 16.99 | 0.00 | 0 | 75.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.94 | Call | 258.31850 | | 0.25832 | | 355.21280 | 0.35521 | 258.318 | 16.91 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.94 | Put | 229.21850 | | 0.22922 | | 163.31280 | 0.16331 | 229.218 | 16.91 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.95 | Call | 253.47800 | | 0.25348 | | 349.33890 | 0.34934 | 253.478 | 16.92 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.95 | Put | 234.37800 | | 0.23438 | | 167.43890 | 0.16744 | 234.378 | 16.92 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.96 | Call | 248.70320 | | 0.24870 | | 343.53110 | 0.34353 | 248.703 | 16.94 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.96 | Put | 239.60320 | | 0.23960 | | 171.63110 | 0.17163 | 239.603 | 16.94 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | | | 10.08750 | | 10.08750 | | 10.25640 | 10.25640 | | 15.22 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.84 | Call | 497.11610 | | 0.49712 | | 608.30840 | 0.60831 | 497.116 | 14.84 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.84 | Put | 249.61610 | | 0.24962 | | 191.90840 | 0.19191 | 249.616 | 14.84 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.85 | Call | 491.57670 | | 0.49158 | | 602.06620 | 0.60207 | 491.577 | 14.85 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.85 | Put | 254.07670 | | 0.25408 | | 195.66620 | 0.19567 | 254.077 | 14.85 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.86 | Call | 486.08100 | | 0.48608 | | 595.86910 | 0.59587 | 486.081 | 14.87 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.86 | Put | 258.58100 | | 0.25858 | | 199.46910 | 0.19947 | 258.581 | 14.87 | 0.00 | 0 | 0.00 |
| CF CANDO CAFC | On 12/12/2014 | Can-Do Future | | | 417.85270 | | 417.85270 | | -456.76480 | -456.76480 | | | 0.00 | 0 | 2,304.00 |
| CF CANDO CAFE | On 12/12/2014 | Can-Do Future | | | 998.83310 | | 998.83310 | | 1,041.86100 | 1,041.86100 | | | 0.00 | 0 | 26,600.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|-------------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CF CANDO CAFH | On 12/12/2014 | Can-Do Future | | 1,082.02570 | 1,082.02570 | | 1,126.28180 | 1,126.28180 | | | 0.00 | 0 | 3,784.00 |
| CF CANDO CAFI | On 17/03/2014 | Can-Do Future | | 139.33820 | 139.33820 | | 139.05510 | 139.05510 | | | 0.00 | 0 | 2,500.00 |
| CF CANDO CAFJ | On 12/12/2014 | Can-Do Future | | 736.82850 | 736.82850 | | 815.38420 | 815.38420 | | | 0.00 | 0 | 4,488.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | 971.68410 | 971.68410 | | 1,016.59690 | 1,016.59690 | | | 0.00 | 0 | 1,871.00 |
| CF CANDO CAFM | On 15/09/2014 | Can-Do Future | | 123.61670 | 123.61670 | | 130.53170 | 130.53170 | | | 0.00 | 0 | 5,000.00 |
| CF CANDO CAFN | On 17/02/2014 | Can-Do Future | | 81.23370 | 81.23370 | | 87.79920 | 87.79920 | | | 0.00 | 0 | 2,500.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | | 12.41390 | 12.41390 | | 12.49700 | 12.49700 | | 15.27 | 0.00 | 0 | 469.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.29 | Call | 1,140.71770 | 1.14072 | 1,222.66320 | 1.22266 | 1,140.718 | 16.46 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.29 | Put | 16.81770 | 0.01682 | 15.66320 | 0.01566 | 16.818 | 16.46 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.30 | Call | 1,131.10600 | 1.13111 | 1,213.03070 | 1.21303 | 1,131.106 | 16.42 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.30 | Put | 17.20600 | 0.01721 | 16.03070 | 0.01603 | 17.206 | 16.42 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.31 | Call | 1,121.50290 | 1.12150 | 1,203.40670 | 1.20341 | 1,121.503 | 16.37 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.31 | Put | 17.60290 | 0.01760 | 16.40670 | 0.01641 | 17.603 | 16.37 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | | 12.59730 | 12.59730 | | 12.68750 | 12.68750 | | 15.58 | 0.00 | 0 | 75.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.59 | Call | 1,101.99140 | 1.10199 | 1,180.23720 | 1.18024 | 1,101.991 | 14.25 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.59 | Put | 94.69140 | 0.09469 | 82.73720 | 0.08274 | 94.691 | 14.25 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.60 | Call | 1,093.96370 | 1.09396 | 1,171.99940 | 1.17200 | 1,093.964 | 14.26 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.60 | Put | 96.66370 | 0.09666 | 84.49940 | 0.08450 | 96.664 | 14.26 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.61 | Call | 1,085.96550 | 1.08597 | 1,163.78720 | 1.16379 | 1,085.966 | 14.27 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.61 | Put | 98.66550 | 0.09867 | 86.28720 | 0.08629 | 98.665 | 14.27 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | | 1.84340 | 1.84340 | | 1.85300 | 1.85300 | | 16.04 | 0.00 | 0 | 250.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.69 | Call | 1,557.22060 | 0.15572 | 1,650.28320 | 0.16503 | 1,557.221 | 15.11 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.69 | Put | 23.22060 | 0.00232 | 20.28320 | 0.00203 | 23.221 | 15.11 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.70 | Call | 1,463.96520 | 0.14640 | 1,556.29220 | 0.15563 | 1,463.965 | 15.12 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.70 | Put | 29.96520 | 0.00300 | 26.29220 | 0.00263 | 29.965 | 15.12 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.71 | Call | 1,372.24520 | 0.13722 | 1,463.69730 | 0.14637 | 1,372.245 | 15.13 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.71 | Put | 38.24520 | 0.00382 | 33.69730 | 0.00337 | 38.245 | 15.13 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | | 1.86440 | 1.86440 | | 1.87510 | 1.87510 | | 16.54 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.69 | Call | 1,864.19240 | 0.18642 | 1,960.68960 | 0.19607 | 1,864.192 | 15.11 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.69 | Put | 120.19240 | 0.01202 | 109.68960 | 0.01097 | 120.192 | 15.11 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.70 | Call | 1,779.36470 | 0.17794 | 1,874.21030 | 0.18742 | 1,779.365 | 15.07 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.70 | Put | 135.36470 | 0.01354 | 123.21030 | 0.01232 | 135.365 | 15.07 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.71 | Call | 1,697.93740 | 0.16979 | 1,791.33390 | 0.17913 | 1,697.937 | 15.10 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.71 | Put | 153.93740 | 0.01539 | 140.33390 | 0.01403 | 153.937 | 15.10 | 0.00 | 0 | 0.00 |
| EL28 | On 06/02/2014 | Bond Future | | 113.41450 | 113.41450 | | 113.41638 | 113.41638 | | | 0.00 | 0 | 0.00 |
| EL28 | On 06/02/2014 | Bond Future | 110.99 | Call | 2,424.50000 | 2.42450 | 2,426.38000 | 2.42638 | 2,424.500 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 06/02/2014 | Bond Future | 110.99 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 06/02/2014 | Bond Future | 111.00 | Call | 2,414.50000 | 2.41450 | 2,416.38000 | 2.41638 | 2,414.500 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 06/02/2014 | Bond Future | 111.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 06/02/2014 | Bond Future | 111.01 | Call | 2,404.50000 | 2.40450 | 2,406.38000 | 2.40638 | 2,404.500 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 06/02/2014 | Bond Future | 111.01 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | | 113.51542 | 113.51542 | | 113.51741 | 113.51741 | | | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 113.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 113.99 | Put | 474.58000 | 0.47458 | 472.59000 | 0.47259 | 474.580 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 114.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 114.00 | Put | 484.58000 | 0.48458 | 482.59000 | 0.48259 | 484.580 | 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 | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-------|-----------|-----------|---------------|----------------|-------------------|------------|----------------|------------------|---------------|
| EL28 | On 08/05/2014 | Bond Future | 114.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 114.01 | Put | 494.58000 | | 0.49458 | | 492.59000 | 0.49259 | 494.580 | | 0.00 | 0 | 0.00 |
| ES18A | On 20/04/2018 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23A | On 25/01/2023 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2014 | Bond Future | | | 10.04629 | | 81.44354 | | 10.04777 | 81.43313 | | | 0.00 | 0 | 6,292.00 |
| 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 | 3,692.63000 | | 3.69263 | | 3,703.04000 | 3.70304 | 3,692.630 | | 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 | 3,617.10000 | | 3.61710 | | 3,627.51000 | 3.62751 | 3,617.100 | | 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 | 3,541.68000 | | 3.54168 | | 3,552.09000 | 3.55209 | 3,541.680 | | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2014 | Bond Future | | | 10.17573 | | 78.74392 | | 10.17725 | 78.73344 | | | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2014 | Bond Future | 9.54 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2014 | Bond Future | 9.54 | Put | 4,582.29000 | | 4.58229 | | 4,592.77000 | 4.59277 | 4,582.290 | | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2014 | Bond Future | 9.55 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2014 | Bond Future | 9.55 | Put | 4,507.00000 | | 4.50700 | | 4,517.48000 | 4.51748 | 4,507.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2014 | Bond Future | 9.56 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 08/05/2014 | Bond Future | 9.56 | Put | 4,431.81000 | | 4.43181 | | 4,442.29000 | 4.44229 | 4,431.810 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | | | 10.30032 | | 79.74248 | | 10.30185 | 79.73214 | | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.14 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.14 | Put | 1,095.50000 | | 1.09550 | | 1,105.84000 | 1.10584 | 1,095.500 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.15 | Put | 1,026.46000 | | 1.02646 | | 1,036.80000 | 1.03680 | 1,026.460 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.15 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.16 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.16 | Put | 957.51000 | | 0.95751 | | 967.85000 | 0.96785 | 957.510 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | | | 10.42342 | | 77.13969 | | 10.42497 | 77.12942 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.29 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.29 | Put | 892.48000 | | 0.89248 | | 902.75000 | 0.90275 | 892.480 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.30 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.30 | Put | 825.02000 | | 0.82502 | | 835.29000 | 0.83529 | 825.020 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.31 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.31 | Put | 757.66000 | | 0.75766 | | 767.93000 | 0.76793 | 757.660 | | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2014 | GOVI | | | 426.95400 | | 426.95400 | | 428.10100 | 428.10100 | | | 853,908,000.00 | 200 | 286.00 |
| 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 | 130,360.00000 | | 13.03600 | | 118,890.00000 | 11.88900 | 130,360.000 | | 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 | 130,460.00000 | | 13.04600 | | 118,990.00000 | 11.89900 | 130,460.000 | | 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 | 130,560.00000 | | 13.05600 | | 119,090.00000 | 11.90900 | 130,560.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2014 | GOVI | | | 432.62800 | | 432.62800 | | 433.79100 | 433.79100 | | | 108,157,000.00 | 25 | 27.00 |
| GOVI | On 08/05/2014 | GOVI | 441.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2014 | GOVI | 441.99 | Put | 93,620.00000 | | 9.36200 | | 81,990.00000 | 8.19900 | 93,620.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2014 | GOVI | 442.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2014 | GOVI | 442.00 | Put | 93,720.00000 | | 9.37200 | | 82,090.00000 | 8.20900 | 93,720.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2014 | GOVI | 442.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 08/05/2014 | GOVI | 442.01 | Put | 93,820.00000 | | 9.38200 | | 82,190.00000 | 8.21900 | 93,820.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | | | 438.70700 | | 438.70700 | | 439.88800 | 439.88800 | | | 767,737,250.00 | 175 | 175.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|---------------|-----------|---------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GOVI | On 07/08/2014 | GOVI | 459.99 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | 459.99 | Put | 212,830.00000 | 21.28300 | 201,020.00000 | 20.10200 | 212,830.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | 460.00 | Put | 212,930.00000 | 21.29300 | 201,120.00000 | 20.11200 | 212,930.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | 460.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | 460.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | 460.01 | Put | 213,030.00000 | 21.30300 | 201,220.00000 | 20.12200 | 213,030.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | | | 445.18500 | 445.18500 | 446.38500 | 446.38500 | | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | 448.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | 448.99 | Put | 38,050.00000 | 3.80500 | 26,050.00000 | 2.60500 | 38,050.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | 449.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | 449.00 | Put | 38,150.00000 | 3.81500 | 26,150.00000 | 2.61500 | 38,150.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | 449.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | 449.01 | Put | 38,250.00000 | 3.82500 | 26,250.00000 | 2.62500 | 38,250.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2014 | Bond Future | | | 109.16892 | 109.16892 | 109.33339 | 109.33339 | | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2014 | Bond Future | 110.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2014 | Bond Future | 110.99 | Put | 1,821.08000 | 1.82108 | 1,656.61000 | 1.65661 | 1,821.080 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2014 | Bond Future | 111.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2014 | Bond Future | 111.00 | Put | 1,831.08000 | 1.83108 | 1,666.61000 | 1.66661 | 1,831.080 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2014 | Bond Future | 111.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 06/02/2014 | Bond Future | 111.01 | Put | 1,841.08000 | 1.84108 | 1,676.61000 | 1.67661 | 1,841.080 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | | | 110.63370 | 110.63370 | 110.80053 | 110.80053 | | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | 110.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | 110.99 | Put | 356.30000 | 0.35630 | 189.47000 | 0.18947 | 356.300 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | 111.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | 111.00 | Put | 366.30000 | 0.36630 | 199.47000 | 0.19947 | 366.300 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | 111.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | 111.01 | Put | 376.30000 | 0.37630 | 209.47000 | 0.20947 | 376.300 | 0.00 | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2014 | Bond Future | | | 106.64959 | 106.64959 | 107.63817 | 107.63817 | | 0.00 | | 0.00 | 0 | 24.00 |
| I2038 | On 06/02/2014 | Bond Future | 106.99 | Call | 0.00000 | 0.00000 | 648.17000 | 0.64817 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2014 | Bond Future | 106.99 | Put | 340.41000 | 0.34041 | 0.00000 | 0.00000 | 340.410 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2014 | Bond Future | 107.00 | Call | 0.00000 | 0.00000 | 638.17000 | 0.63817 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2014 | Bond Future | 107.00 | Put | 350.41000 | 0.35041 | 0.00000 | 0.00000 | 350.410 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2014 | Bond Future | 107.01 | Call | 0.00000 | 0.00000 | 628.17000 | 0.62817 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2014 | Bond Future | 107.01 | Put | 360.41000 | 0.36041 | 0.00000 | 0.00000 | 360.410 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | | | 108.08036 | 108.08036 | 109.08246 | 109.08246 | | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 108.99 | Call | 0.00000 | 0.00000 | 92.46000 | 0.09246 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 108.99 | Put | 909.64000 | 0.90964 | 0.00000 | 0.00000 | 909.640 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 109.00 | Call | 0.00000 | 0.00000 | 82.46000 | 0.08246 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 109.00 | Put | 919.64000 | 0.91964 | 0.00000 | 0.00000 | 919.640 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 109.01 | Call | 0.00000 | 0.00000 | 72.46000 | 0.07246 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 109.01 | Put | 929.64000 | 0.92964 | 0.00000 | 0.00000 | 929.640 | 0.00 | | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2014 | Bond Future | | | 111.95234 | 111.95234 | 111.95423 | 111.95423 | | 0.00 | | 0.00 | 0 | 472.00 |
| I2050 | On 06/02/2014 | Bond Future | 109.99 | Call | 1,962.34000 | 1.96234 | 1,964.23000 | 1.96423 | 1,962.340 | 0.00 | | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2014 | Bond Future | 109.99 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2014 | Bond Future | 110.00 | Call | 1,952.34000 | 1.95234 | 1,954.23000 | 1.95423 | 1,952.340 | 0.00 | | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2014 | Bond Future | 110.00 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2014 | Bond Future | 110.01 | Call | 1,942.34000 | 1.94234 | 1,944.23000 | 1.94423 | 1,942.340 | 0.00 | | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2014 | Bond Future | 110.01 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2014 | Bond Future | | | 113.45441 | 113.45441 | 113.45631 | 113.45631 | | 0.00 | | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2014 | Bond Future | 114.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | 0.00 | | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2014 | Bond Future | 114.99 | Put | 1,535.59000 | 1.53559 | 1,533.69000 | 1.53369 | 1,535.590 | 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 | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| I2050 | On 08/05/2014 | Bond Future | 115.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2014 | Bond Future | 115.00 | Put | 1,545.59000 | | 1.54559 | 1,543.69000 | 1.54369 | 1,545.590 | | | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2014 | Bond Future | 115.01 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2014 | Bond Future | 115.01 | Put | 1,555.59000 | | 1.55559 | 1,553.69000 | 1.55369 | 1,555.590 | | | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On 06/02/2014 | Index Future | | | 198.81600 | | 198.81600 | 198.95000 | 198.95000 | | | | 0.00 | 0 | 1,321.00 |
| IGOV | On 08/05/2014 | Index Future | | | 201.48300 | | 201.48300 | 201.61900 | 201.61900 | | | | 0.00 | 0 | 30.00 |
| IGOV | On 07/08/2014 | Index Future | | | 204.33800 | | 204.33800 | 204.47700 | 204.47700 | | | | 0.00 | 0 | 0.00 |
| IGOV | On 06/11/2014 | Index Future | | | 207.37900 | | 207.37900 | 207.52100 | 207.52100 | | | | 0.00 | 0 | 0.00 |
| ILBI | On 06/02/2014 | Index Future | | | 536.86900 | | 536.86900 | 542.97200 | 542.97200 | | | | 0.00 | 0 | 190.00 |
| ILBI | On 08/05/2014 | Index Future | | | 544.10200 | | 544.10200 | 550.28700 | 550.28700 | | | | 0.00 | 0 | 0.00 |
| ILBI | On 07/08/2014 | Index Future | | | 551.88500 | | 551.88500 | 558.16000 | 558.16000 | | | | 0.00 | 0 | 20.00 |
| 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 19/02/2014 | Jibar Tradeable Future | | | 5.39000 | | 94.61000 | 5.35000 | 94.65000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/03/2014 | Jibar Tradeable Future | | | 5.54000 | | 94.46000 | 5.45000 | 94.55000 | | | | 0.00 | 0 | 4,000.00 |
| JIBAR FUTURE | On 16/04/2014 | Jibar Tradeable Future | | | 5.79000 | | 94.21000 | 5.62000 | 94.38000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/05/2014 | Jibar Tradeable Future | | | 5.92000 | | 94.08000 | 5.81000 | 94.19000 | | | | 0.00 | 0 | 4,000.00 |
| JIBAR FUTURE | On 18/06/2014 | Jibar Tradeable Future | | | 6.14000 | | 93.86000 | 6.02000 | 93.98000 | | | | 140,840,750.00 | 6,000 | 4,000.00 |
| JIBAR FUTURE | On 16/07/2014 | Jibar Tradeable Future | | | 6.21000 | | 93.79000 | 6.10000 | 93.90000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | | | 6.52000 | | 93.48000 | 6.42000 | 93.58000 | | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | | | 6.88000 | | 93.12000 | 6.78000 | 93.22000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | | | 7.13000 | | 92.87000 | 7.02000 | 92.98000 | | | | 0.00 | 0 | 150.00 |
| JIBAR FUTURE | On 17/06/2015 | Jibar Tradeable Future | | | 7.37000 | | 92.63000 | 7.25000 | 92.75000 | | | | 0.00 | 0 | 3,200.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | | | 7.60000 | | 92.40000 | 7.49000 | 92.51000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | | | 7.83000 | | 92.17000 | 7.73000 | 92.27000 | | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | | | 9.18780 | | 9.18780 | 9.23500 | 9.23500 | | | 11.05 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.14 | Call | 1,048.77740 | | 1.04878 | 1,095.92320 | 1.09592 | 1,048.777 | | 13.59 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.14 | Put | 0.97740 | | 0.00098 | 0.92320 | 0.00092 | 0.977 | | 13.59 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.15 | Call | 1,038.83070 | | 1.03883 | 1,085.97220 | 1.08597 | 1,038.831 | | 13.56 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.15 | Put | 1.03070 | | 0.00103 | 0.97220 | 0.00097 | 1.031 | | 13.56 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.16 | Call | 1,028.88690 | | 1.02889 | 1,076.02380 | 1.07602 | 1,028.887 | | 13.52 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.16 | Put | 1.08690 | | 0.00109 | 1.02380 | 0.00102 | 1.087 | | 13.52 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.25880 | | 9.25880 | 9.31050 | 9.31050 | | | 12.18 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.44 | Call | 849.86190 | | 0.84986 | 898.37690 | 0.89838 | 849.862 | | 11.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.44 | Put | 31.06190 | | 0.03106 | 27.87690 | 0.02788 | 31.062 | | 11.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.45 | Call | 840.88950 | | 0.84089 | 889.31580 | 0.88932 | 840.889 | | 11.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.45 | Put | 32.08950 | | 0.03209 | 28.81580 | 0.02882 | 32.089 | | 11.92 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.46 | Call | 831.94510 | | 0.83195 | 880.28170 | 0.88028 | 831.945 | | 11.91 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.46 | Put | 33.14510 | | 0.03315 | 29.78170 | 0.02978 | 33.145 | | 11.91 | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 17/03/2014 | Foreign Exchange Future | | | 1.36720 | | 1.36720 | 1.36600 | 1.36600 | | | | 0.00 | 0 | 575.00 |
| QUANTO € / \$ | On 13/06/2014 | Foreign Exchange Future | | | 1.36720 | | 1.36720 | 1.36600 | 1.36600 | | | | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | | | 9.29280 | | 9.29280 | 0.10759 | 9.22060 | 9.22060 | | 17.67 | 0.00 | 0 | 1,250.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.04 | Call | 267.85100 | | 0.02679 | 0.10759 | 139.13480 | 0.01391 | 267.851 | 16.51 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.04 | Put | 7,739.85100 | | 0.77399 | 0.10759 | 8,333.13480 | 0.83331 | 7,739.851 | 16.51 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.05 | Call | 258.18250 | | 0.02582 | 0.10759 | 135.04800 | 0.01350 | 258.183 | 16.50 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.05 | Put | 7,830.18250 | | 0.78302 | 0.10759 | 8,429.04800 | 0.84290 | 7,830.183 | 16.50 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.06 | Call | 248.80020 | | 0.02488 | 0.10759 | 131.08710 | 0.01311 | 248.800 | 16.49 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.06 | Put | 7,920.80020 | | 0.79208 | 0.10759 | 8,525.08710 | 0.85251 | 7,920.800 | 16.49 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| R157 | On 06/02/2014 | Bond Future | | | 6.71651 | | 115.60117 | | 6.59655 | 115.79165 | | 2.26 | 0.00 | 0 | 28,563.00 |
| R157 | On 06/02/2014 | Bond Future | 5.64 | Call | 0.00000 | | 0.00000 | | 0.02000 | 0.00002 | 0.000 | 2.21 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.64 | Put | 1,725.58000 | | 1.72558 | | 1,535.12000 | 1.53512 | 1,725.580 | 2.21 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.65 | Call | 0.00000 | | 0.00000 | | 0.02000 | 0.00002 | 0.000 | 2.21 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.65 | Put | 1,709.38000 | | 1.70938 | | 1,518.92000 | 1.51892 | 1,709.380 | 2.21 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Call | 0.00000 | | 0.00000 | | 0.02000 | 0.00002 | 0.000 | 2.21 | 0.00 | 0 | 0.00 |
| R157 | On 06/02/2014 | Bond Future | 5.66 | Put | 1,693.19000 | | 1.69319 | | 1,502.73000 | 1.50273 | 1,693.190 | 2.21 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | | | 6.98933 | | 110.32974 | | 6.84466 | 110.52292 | | 2.22 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Call | 12.43000 | | 0.01243 | | 19.06000 | 0.01906 | 12.430 | 2.15 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Put | 2,450.25000 | | 2.45025 | | 2,263.70000 | 2.26370 | 2,450.250 | 2.15 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Call | 12.79000 | | 0.01279 | | 19.58000 | 0.01958 | 12.790 | 2.15 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Put | 2,436.85000 | | 2.43685 | | 2,250.46000 | 2.25046 | 2,436.850 | 2.15 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Call | 13.16000 | | 0.01316 | | 20.11000 | 0.02011 | 13.160 | 2.15 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Put | 2,423.46000 | | 2.42346 | | 2,237.23000 | 2.23723 | 2,423.460 | 2.15 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | | | 7.30096 | | 111.88170 | | 7.12003 | 112.07796 | | 1.90 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.74 | Call | 357.27000 | | 0.35727 | | 431.94000 | 0.43194 | 357.270 | 1.90 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.74 | Put | 967.51000 | | 0.96751 | | 845.92000 | 0.84592 | 967.510 | 1.90 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.75 | Put | 960.66000 | | 0.96066 | | 839.61000 | 0.83961 | 960.660 | 1.90 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.75 | Call | 361.34000 | | 0.36134 | | 436.55000 | 0.43655 | 361.340 | 1.90 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.76 | Call | 365.43000 | | 0.36543 | | 441.19000 | 0.44119 | 365.430 | 1.90 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.76 | Put | 953.83000 | | 0.95383 | | 833.33000 | 0.83333 | 953.830 | 1.90 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | | | 7.72240 | | 106.72515 | | 7.48360 | 106.92464 | | 1.67 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.19 | Call | 174.62000 | | 0.17462 | | 219.94000 | 0.21994 | 174.620 | 1.64 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.19 | Put | 1,465.46000 | | 1.46546 | | 1,311.29000 | 1.31129 | 1,465.460 | 1.64 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.20 | Call | 176.33000 | | 0.17633 | | 221.98000 | 0.22198 | 176.330 | 1.64 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.20 | Put | 1,458.66000 | | 1.45866 | | 1,304.82000 | 1.30482 | 1,458.660 | 1.64 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.21 | Call | 178.05000 | | 0.17805 | | 224.03000 | 0.22403 | 178.050 | 1.64 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.21 | Put | 1,451.88000 | | 1.45188 | | 1,298.37000 | 1.29837 | 1,451.880 | 1.64 | 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 06/02/2014 | Bond Future | | | 8.71386 | | 115.12882 | | 8.67493 | 115.45527 | | 13.75 | 1,008,413,334.38 | 8,759 | 51,869.00 |
| R186 | On 06/02/2014 | Bond Future | 7.74 | Call | 0.22000 | | 0.00022 | | 0.71000 | 0.00071 | 0.220 | 13.45 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.74 | Put | 8,578.17000 | | 8.57817 | | 8,252.21000 | 8.25221 | 8,578.170 | 13.45 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.75 | Call | 0.25000 | | 0.00025 | | 0.80000 | 0.00080 | 0.250 | 13.45 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.75 | Put | 8,485.60000 | | 8.48560 | | 8,159.70000 | 8.15970 | 8,485.600 | 13.45 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.76 | Call | 0.28000 | | 0.00028 | | 0.90000 | 0.00090 | 0.280 | 13.45 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 7.76 | Put | 8,393.12000 | | 8.39312 | | 8,067.29000 | 8.06729 | 8,393.120 | 13.45 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 8.75 | Call | 1,157.20000 | | 1.15720 | | 1,398.35000 | 1.39835 | 1,157.200 | 13.87 | 0.00 | 0 | 0.00 |
| R186 | On 06/02/2014 | Bond Future | 8.75 | Put | 855.31000 | | 0.85531 | | 770.01000 | 0.77001 | 855.310 | 13.87 | 0.00 | 0 | 250.00 |
| R186 | On 08/05/2014 | Bond Future | | | 8.82956 | | 116.65921 | | 8.78913 | 116.99022 | | 14.53 | 0.00 | 0 | 950.00 |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Call | 171.90000 | | 0.17190 | | 193.51000 | 0.19351 | 171.900 | 14.15 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Put | 15,736.20000 | | 15.73620 | | 15,426.80000 | 15.42680 | 15,736.200 | 14.15 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.10 | Call | 176.05000 | | 0.17605 | | 198.08000 | 0.19808 | 176.050 | 14.15 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.10 | Put | 15,642.61000 | | 15.64261 | | 15,333.63000 | 15.33363 | 15,642.610 | 14.15 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.11 | Call | 180.28000 | | 0.18028 | | 202.74000 | 0.20274 | 180.280 | 14.15 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.11 | Put | 15,549.21000 | | 15.54921 | | 15,240.66000 | 15.24066 | 15,549.210 | 14.15 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.50 | Call | 426.50000 | | 0.42650 | | 471.17000 | 0.47117 | 426.500 | 14.15 | 0.00 | 0 | 1,933.00 |
| R186 | On 08/05/2014 | Bond Future | 7.50 | Put | 12,065.98000 | | 12.06598 | | 11,779.64000 | 11.77964 | 12,065.980 | 14.15 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 8.25 | Call | 1,663.49000 | | 1.66349 | | 1,783.05000 | 1.78305 | 1,663.490 | 14.43 | 0.00 | 0 | 8,000.00 |
| R186 | On 08/05/2014 | Bond Future | 8.25 | Put | 6,541.89000 | | 6.54189 | | 6,330.44000 | 6.33044 | 6,541.890 | 14.43 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 8.50 | Call | 2,376.25000 | | 2.37625 | | 2,526.53000 | 2.52653 | 2,376.250 | 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 | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186 | On 08/05/2014 | Bond Future | 8.50 | Put | 5,114.72000 | 5.11472 | | 4,933.99000 | 4.93399 | 5,114.720 | 14.53 | 0.00 | 0 | 1,933.00 | |
| R186 | On 08/05/2014 | Bond Future | 9.00 | Call | 4,303.60000 | 4.30360 | | 4,514.29000 | 4.51429 | 4,303.600 | 14.75 | 0.00 | 0 | 0.00 | |
| R186 | On 08/05/2014 | Bond Future | 9.00 | Put | 2,923.07000 | 2.92307 | | 2,802.75000 | 2.80275 | 2,923.070 | 14.75 | 0.00 | 0 | 400.00 | |
| R186 | On 08/05/2014 | Bond Future | 9.25 | Call | 5,499.53000 | 5.49953 | | 5,736.84000 | 5.73684 | 5,499.530 | 14.87 | 0.00 | 0 | 0.00 | |
| R186 | On 08/05/2014 | Bond Future | 9.25 | Put | 2,136.88000 | 2.13688 | | 2,043.18000 | 2.04318 | 2,136.880 | 14.87 | 0.00 | 0 | 8,000.00 | |
| R186 | On 07/08/2014 | Bond Future | | | 8.93865 | 113.00799 | | 8.89665 | 113.34398 | | 14.03 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2014 | Bond Future | 8.29 | Put | 7,807.41000 | 7.80741 | | 7,599.08000 | 7.59908 | 7,807.410 | 13.94 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2014 | Bond Future | 8.29 | Call | 2,456.47000 | 2.45647 | | 2,584.13000 | 2.58413 | 2,456.470 | 13.94 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2014 | Bond Future | 8.30 | Call | 2,483.79000 | 2.48379 | | 2,612.38000 | 2.61238 | 2,483.790 | 13.94 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2014 | Bond Future | 8.30 | Put | 7,749.55000 | 7.74955 | | 7,542.15000 | 7.54215 | 7,749.550 | 13.94 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2014 | Bond Future | 8.31 | Call | 2,511.30000 | 2.51130 | | 2,640.83000 | 2.64083 | 2,511.300 | 13.95 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2014 | Bond Future | 8.31 | Put | 7,691.96000 | 7.69196 | | 7,485.50000 | 7.48550 | 7,691.960 | 13.95 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2014 | Bond Future | 8.92 | Call | 4,570.32000 | 4.57032 | | 4,757.58000 | 4.75758 | 4,570.320 | 14.24 | 0.00 | 0 | 0.00 | |
| R186 | On 07/08/2014 | Bond Future | 8.92 | Put | 4,719.34000 | 4.71934 | | 4,570.61000 | 4.57061 | 4,719.340 | 14.24 | 0.00 | 0 | 840.00 | |
| R186 | On 06/11/2014 | Bond Future | | | 9.04223 | 114.67952 | | 8.99859 | 115.02079 | | 13.41 | 0.00 | 0 | 0.00 | |
| R186 | On 06/11/2014 | Bond Future | 8.14 | Call | 2,545.79000 | 2.54579 | | 2,663.50000 | 2.66350 | 2,545.790 | 13.16 | 0.00 | 0 | 0.00 | |
| R186 | On 06/11/2014 | Bond Future | 8.14 | Put | 9,910.57000 | 9.91057 | | 9,687.01000 | 9.68701 | 9,910.570 | 13.16 | 0.00 | 0 | 0.00 | |
| R186 | On 06/11/2014 | Bond Future | 8.15 | Call | 2,570.83000 | 2.57083 | | 2,689.31000 | 2.68931 | 2,570.830 | 13.16 | 0.00 | 0 | 0.00 | |
| R186 | On 06/11/2014 | Bond Future | 8.15 | Put | 9,850.30000 | 9.85030 | | 9,627.51000 | 9.62751 | 9,850.300 | 13.16 | 0.00 | 0 | 0.00 | |
| R186 | On 06/11/2014 | Bond Future | 8.16 | Call | 2,596.01000 | 2.59601 | | 2,715.29000 | 2.71529 | 2,596.010 | 13.16 | 0.00 | 0 | 0.00 | |
| R186 | On 06/11/2014 | Bond Future | 8.16 | Put | 9,790.26000 | 9.79026 | | 9,568.27000 | 9.56827 | 9,790.260 | 13.16 | 0.00 | 0 | 0.00 | |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Call | 5,956.69000 | 5.95669 | | 6,156.56000 | 6.15656 | 5,956.690 | 13.61 | 0.00 | 0 | 0.00 | |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Put | 4,965.91000 | 4.96591 | | 4,824.51000 | 4.82451 | 4,965.910 | 13.61 | 0.00 | 0 | 2,010.00 | |
| 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 06/02/2014 | Bond Future | | | 273.33101 | 273.33101 | | 273.33965 | 273.33965 | | | 0.00 | 0 | 2,049.00 | |
| R197 | On 06/02/2014 | Bond Future | 279.99 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R197 | On 06/02/2014 | Bond Future | 279.99 | Put | 6,658.99000 | 6.65899 | | 6,650.35000 | 6.65035 | 6,658.990 | | 0.00 | 0 | 0.00 | |
| R197 | On 06/02/2014 | Bond Future | 280.00 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R197 | On 06/02/2014 | Bond Future | 280.00 | Put | 6,668.99000 | 6.66899 | | 6,660.35000 | 6.66035 | 6,668.990 | | 0.00 | 0 | 0.00 | |
| R197 | On 06/02/2014 | Bond Future | 280.01 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R197 | On 06/02/2014 | Bond Future | 280.01 | Put | 6,678.99000 | 6.67899 | | 6,670.35000 | 6.67035 | 6,678.990 | | 0.00 | 0 | 0.00 | |
| R197 | On 08/05/2014 | Bond Future | | | 276.99836 | 276.99836 | | 277.00748 | 277.00748 | | | 0.00 | 0 | 0.00 | |
| R197 | On 08/05/2014 | Bond Future | 249.99 | Call | 27,008.36000 | 27.00836 | | 27,017.48000 | 27.01748 | 27,008.360 | | 0.00 | 0 | 0.00 | |
| R197 | On 08/05/2014 | Bond Future | 249.99 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R197 | On 08/05/2014 | Bond Future | 250.00 | Call | 26,998.36000 | 26.99836 | | 27,007.48000 | 27.00748 | 26,998.360 | | 0.00 | 0 | 0.00 | |
| R197 | On 08/05/2014 | Bond Future | 250.00 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R197 | On 08/05/2014 | Bond Future | 250.01 | Call | 26,988.36000 | 26.98836 | | 26,997.48000 | 26.99748 | 26,988.360 | | 0.00 | 0 | 0.00 | |
| R197 | On 08/05/2014 | Bond Future | 250.01 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 | |
| R197 | On 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | | | 5.59713 | 103.84097 | | 5.56708 | 103.86637 | | 1.22 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.24 | Call | 5.58000 | 0.00558 | | 9.15000 | 0.00915 | 5.580 | 1.22 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.24 | Put | 308.05000 | 0.30805 | | 286.22000 | 0.28622 | 308.050 | 1.22 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Call | 6.17000 | 0.00617 | | 10.00000 | 0.01000 | 6.170 | 1.22 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.25 | Put | 300.15000 | 0.30015 | | 278.58000 | 0.27858 | 300.150 | 1.22 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Call | 6.79000 | 0.00679 | | 10.88000 | 0.01088 | 6.790 | 1.22 | 0.00 | 0 | 0.00 | |
| R201 | On 06/02/2014 | Bond Future | 5.26 | Put | 292.28000 | 0.29228 | | 270.97000 | 0.27097 | 292.280 | 1.22 | 0.00 | 0 | 0.00 | |
| R201 | On 08/05/2014 | Bond Future | | | 5.70149 | 105.22131 | | 5.65835 | 105.24720 | | 1.02 | 0.00 | 0 | 0.00 | |
| R201 | On 08/05/2014 | Bond Future | 4.74 | Call | 41.80000 | 0.04180 | | 46.42000 | 0.04642 | 41.800 | 1.00 | 0.00 | 0 | 0.00 | |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R201 | On 08/05/2014 | Bond Future | 4.74 | Put | 621.68000 | | 0.62168 | | 600.41000 | 0.60041 | 621.680 | 1.00 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Call | 42.69000 | | 0.04269 | | 47.39000 | 0.04739 | 42.690 | 1.00 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Put | 616.51000 | | 0.61651 | | 595.32000 | 0.59532 | 616.510 | 1.00 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.76 | Call | 43.60000 | | 0.04360 | | 48.38000 | 0.04838 | 43.600 | 1.00 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.76 | Put | 611.36000 | | 0.61136 | | 590.25000 | 0.59025 | 611.360 | 1.00 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | | | 5.67601 | | 102.29119 | | 5.60216 | 102.31776 | | 0.71 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.29 | Call | 150.92000 | | 0.15092 | | 162.31000 | 0.16231 | 150.920 | 0.72 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.29 | Put | 289.99000 | | 0.28999 | | 274.81000 | 0.27481 | 289.990 | 0.72 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.30 | Put | 287.82000 | | 0.28782 | | 272.70000 | 0.27270 | 287.820 | 0.72 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.30 | Call | 152.36000 | | 0.15236 | | 163.81000 | 0.16381 | 152.360 | 0.72 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.31 | Call | 153.80000 | | 0.15380 | | 165.32000 | 0.16532 | 153.800 | 0.72 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.31 | Put | 285.66000 | | 0.28566 | | 270.61000 | 0.27061 | 285.660 | 0.72 | 0.00 | 0 | 0.00 |
| R201 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201/R206 | On 22/12/2014 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On 06/02/2014 | Bond Future | | | 209.05003 | | 209.05003 | | 209.05467 | 209.05467 | | 11.45 | 0.00 | 0 | 44,679.00 |
| R202 | On 06/02/2014 | Bond Future | 208.99 | Call | 1,587.06000 | | 1.58706 | | 1,673.63000 | 1.67363 | 1,587.060 | 11.89 | 0.00 | 0 | 0.00 |
| R202 | On 06/02/2014 | Bond Future | 208.99 | Put | 1,527.03000 | | 1.52703 | | 1,608.96000 | 1.60896 | 1,527.030 | 11.89 | 0.00 | 0 | 0.00 |
| R202 | On 06/02/2014 | Bond Future | 209.00 | Call | 1,582.04000 | | 1.58204 | | 1,668.61000 | 1.66861 | 1,582.040 | 11.89 | 0.00 | 0 | 0.00 |
| R202 | On 06/02/2014 | Bond Future | 209.00 | Put | 1,532.01000 | | 1.53201 | | 1,613.94000 | 1.61394 | 1,532.010 | 11.89 | 0.00 | 0 | 0.00 |
| R202 | On 06/02/2014 | Bond Future | 209.01 | Call | 1,577.03000 | | 1.57703 | | 1,663.60000 | 1.66360 | 1,577.030 | 11.89 | 0.00 | 0 | 0.00 |
| R202 | On 06/02/2014 | Bond Future | 209.01 | Put | 1,537.00000 | | 1.53700 | | 1,618.93000 | 1.61893 | 1,537.000 | 11.89 | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | | | 211.85474 | | 211.85474 | | 211.85998 | 211.85998 | | | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 214.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 214.99 | Put | 3,135.26000 | | 3.13526 | | 3,130.02000 | 3.13002 | 3,135.260 | | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 215.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 215.00 | Put | 3,145.26000 | | 3.14526 | | 3,140.02000 | 3.14002 | 3,145.260 | | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 215.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 215.01 | Put | 3,155.26000 | | 3.15526 | | 3,150.02000 | 3.15002 | 3,155.260 | | 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 06/02/2014 | Bond Future | | | 8.51075 | | 98.77079 | | 8.43677 | 99.21835 | | | 98,770,790.00 | 1,000 | 10,257.00 |
| R2023 | On 06/02/2014 | Bond Future | 7.84 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/02/2014 | Bond Future | 7.84 | Put | 4,158.42000 | | 4.15842 | | 3,710.86000 | 3.71086 | 4,158.420 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/02/2014 | Bond Future | 7.85 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/02/2014 | Bond Future | 7.85 | Put | 4,094.74000 | | 4.09474 | | 3,647.18000 | 3.64718 | 4,094.740 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/02/2014 | Bond Future | 7.86 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/02/2014 | Bond Future | 7.86 | Put | 4,031.10000 | | 4.03110 | | 3,583.54000 | 3.58354 | 4,031.100 | | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | | | 8.63399 | | 96.16688 | | 8.55691 | 96.62053 | | | 0.00 | 0 | 330.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.59 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.59 | Put | 6,387.77000 | | 6.38777 | | 5,934.12000 | 5.93412 | 6,387.770 | | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.60 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.60 | Put | 6,324.02000 | | 6.32402 | | 5,870.37000 | 5.87037 | 6,324.020 | | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.61 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.61 | Put | 6,260.32000 | | 6.26032 | | 5,806.67000 | 5.80667 | 6,260.320 | | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | | | 8.75244 | | 97.40575 | | 8.67201 | 97.86659 | | | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.49 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.49 | Put | 1,514.42000 | | 1.51442 | | 1,053.58000 | 1.05358 | 1,514.420 | | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.50 | Put | 1,456.15000 | | 1.45615 | | 995.31000 | 0.99531 | 1,456.150 | | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.50 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.51 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.51 | Put | 1,397.92000 | | 1.39792 | | 937.08000 | 0.93708 | 1,397.920 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | | | 8.86936 | | 94.92758 | | 8.78538 | 95.39553 | | | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.59 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.59 | Put | 1,568.26000 | | 1.56826 | | 1,100.31000 | 1.10031 | 1,568.260 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2023 | On 06/11/2014 | Bond Future | 8.60 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.60 | Put | 1,511.55000 | | 1.51155 | | 1,043.60000 | 1.04360 | 1,511.550 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.61 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.61 | Put | 1,454.88000 | | 1.45488 | | 986.93000 | 0.98693 | 1,454.880 | | 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 06/02/2014 | Bond Future | | | 7.55795 | | 105.52464 | | 7.45894 | 105.83556 | | 4.70 | 0.00 | 0 | 10,779.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 16.00 |
| R203 | On 06/02/2014 | Bond Future | 5.95 | Put | 5,196.59000 | | 5.19659 | | 4,885.67000 | 4.88567 | 5,196.590 | | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.14 | Put | 4,565.89000 | | 4.56589 | | 4,254.97000 | 4.25497 | 4,565.890 | | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.15 | Put | 4,532.82000 | | 4.53282 | | 4,221.90000 | 4.22190 | 4,532.820 | | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.16 | Put | 4,499.76000 | | 4.49976 | | 4,188.84000 | 4.18884 | 4,499.760 | | 0.00 | 0 | 0.00 |
| R203 | On 06/02/2014 | Bond Future | 6.84 | Call | 0.38000 | | 0.00038 | | 2.26000 | 0.00226 | 0.380 | | 0.00 | 0 | 13.00 |
| R203 | On 06/02/2014 | Bond Future | 6.84 | Put | 2,281.55000 | | 2.28155 | | 1,972.51000 | 1.97251 | 2,281.550 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | | | 7.74508 | | 102.76685 | | 7.63741 | 103.08208 | | 5.09 | 0.00 | 0 | 140.00 |
| R203 | On 08/05/2014 | Bond Future | 5.74 | Call | 13.17000 | | 0.01317 | | 18.97000 | 0.01897 | 13.170 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.74 | Put | 6,086.83000 | | 6.08683 | | 5,777.40000 | 5.77740 | 6,086.830 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Call | 13.59000 | | 0.01359 | | 19.55000 | 0.01955 | 13.590 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Put | 6,055.87000 | | 6.05587 | | 5,746.60000 | 5.74660 | 6,055.870 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Call | 14.02000 | | 0.01402 | | 20.14000 | 0.02014 | 14.020 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Put | 6,024.92000 | | 6.02492 | | 5,715.81000 | 5.71581 | 6,024.920 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 6.84 | Call | 238.37000 | | 0.23837 | | 299.61000 | 0.29961 | 238.370 | | 0.00 | 0 | 29.00 |
| R203 | On 08/05/2014 | Bond Future | 6.84 | Put | 2,926.17000 | | 2.92617 | | 2,672.18000 | 2.67218 | 2,926.170 | | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 7.40 | Call | 668.98000 | | 0.66898 | | 795.21000 | 0.79521 | 668.980 | | 0.00 | 0 | 16.00 |
| R203 | On 08/05/2014 | Bond Future | 7.40 | Put | 1,683.55000 | | 1.68355 | | 1,494.55000 | 1.49455 | 1,683.550 | | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | | | 7.93040 | | 104.21213 | | 7.81263 | 104.53209 | | 4.71 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Call | 389.21000 | | 0.38921 | | 460.94000 | 0.46094 | 389.210 | | 0.00 | 0 | 46.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Put | 3,400.25000 | | 3.40025 | | 3,152.02000 | 3.15202 | 3,400.250 | | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.29 | Call | 712.33000 | | 0.71233 | | 822.45000 | 0.82245 | 712.330 | | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.29 | Put | 2,467.42000 | | 2.46742 | | 2,257.58000 | 2.25758 | 2,467.420 | | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.30 | Call | 721.09000 | | 0.72109 | | 832.13000 | 0.83213 | 721.090 | | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.30 | Put | 2,448.48000 | | 2.44848 | | 2,239.56000 | 2.23956 | 2,448.480 | | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.31 | Call | 729.92000 | | 0.72992 | | 841.88000 | 0.84188 | 729.920 | | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.31 | Put | 2,429.63000 | | 2.42963 | | 2,221.63000 | 2.22163 | 2,429.630 | | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | | | 8.12608 | | 101.59034 | | 7.99637 | 101.91531 | | 4.56 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.84 | Call | 474.82000 | | 0.47482 | | 550.48000 | 0.55048 | 474.820 | | 0.00 | 0 | 45.00 |
| R203 | On 06/11/2014 | Bond Future | 6.84 | Put | 3,755.74000 | | 3.75574 | | 3,506.43000 | 3.50643 | 3,755.740 | | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.85 | Call | 480.38000 | | 0.48038 | | 556.69000 | 0.55669 | 480.380 | | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.85 | Put | 3,735.28000 | | 3.73528 | | 3,486.62000 | 3.48662 | 3,735.280 | | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.86 | Call | 485.99000 | | 0.48599 | | 562.95000 | 0.56295 | 485.990 | | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.86 | Put | 3,714.87000 | | 3.71487 | | 3,466.86000 | 3.46686 | 3,714.870 | | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.98 | Call | 557.92000 | | 0.55792 | | 642.96000 | 0.64296 | 557.920 | | 0.00 | 0 | 14.00 |
| R203 | On 06/11/2014 | Bond Future | 6.98 | Put | 3,475.26000 | | 3.47526 | | 3,235.33000 | 3.23533 | 3,475.260 | | 0.00 | 0 | 0.00 |
| R203 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R157 | On 15/09/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | Bond Future | | | 9.46814 | | 91.24884 | | 9.49440 | 91.02300 | | 0.00 | 0.00 | 0 | 2,022.00 |
| R2037 | On 06/02/2014 | Bond Future | 9.37 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | Bond Future | 9.37 | Put | 852.17000 | | 0.85217 | | 1,078.01000 | 1.07801 | 852.170 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | Bond Future | 9.38 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | Bond Future | 9.38 | Put | 764.74000 | | 0.76474 | | 990.58000 | 0.99058 | 764.740 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/02/2014 | Bond Future | 9.39 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2037 | On 06/02/2014 | Bond Future | 9.39 | Put | 677.45000 | | 0.67745 | | 903.29000 | 0.90329 | 677.450 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | | | 9.57769 | | 92.46182 | | 9.60480 | 92.23311 | | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.37 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.37 | Put | 1,783.88000 | | 1.78388 | | 2,012.59000 | 2.01259 | 1,783.880 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.38 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.38 | Put | 1,696.68000 | | 1.69668 | | 1,925.39000 | 1.92539 | 1,696.680 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.39 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.39 | Put | 1,609.62000 | | 1.60962 | | 1,838.33000 | 1.83833 | 1,609.620 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | | | 9.68417 | | 89.50398 | | 9.71216 | 89.27231 | | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | 9.04 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | 9.04 | Put | 5,613.47000 | | 5.61347 | | 5,845.14000 | 5.84514 | 5,613.470 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | 9.05 | Put | 5,522.03000 | | 5.52203 | | 5,753.70000 | 5.75370 | 5,522.030 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | 9.05 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | 9.06 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | 9.06 | Put | 5,430.73000 | | 5.43073 | | 5,662.40000 | 5.66240 | 5,430.730 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | | | 9.78075 | | 90.71059 | | 9.80960 | 90.47577 | | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.69 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.69 | Put | 745.28000 | | 0.74528 | | 980.10000 | 0.98010 | 745.280 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.70 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.70 | Put | 662.66000 | | 0.66266 | | 897.48000 | 0.89748 | 662.660 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.71 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.71 | Put | 580.16000 | | 0.58016 | | 814.98000 | 0.81498 | 580.160 | | 0.00 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | | | 7.83917 | | 101.76664 | | 7.75017 | 102.12282 | | 6.83 | 0.00 | 0 | 29,703.00 |
| R204 | On 06/02/2014 | Bond Future | 6.39 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 6.63 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.39 | Put | 5,996.34000 | | 5.99634 | | 5,640.16000 | 5.64016 | 5,996.340 | | 6.63 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.40 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 6.63 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.40 | Put | 5,953.49000 | | 5.95349 | | 5,597.31000 | 5.59731 | 5,953.490 | | 6.63 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.41 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 6.63 | 0 | 0.00 |
| R204 | On 06/02/2014 | Bond Future | 6.41 | Put | 5,910.66000 | | 5.91066 | | 5,554.48000 | 5.55448 | 5,910.660 | | 6.63 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | | | 8.00268 | | 103.11944 | | 7.90769 | 103.48047 | | 6.84 | 0.00 | 0 | 210.00 |
| R204 | On 08/05/2014 | Bond Future | 6.04 | Call | 24.77000 | | 0.02477 | | 33.60000 | 0.03360 | 24.770 | | 6.66 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.04 | Put | 7,819.20000 | | 7.81920 | | 7,467.00000 | 7.46700 | 7,819.200 | | 6.66 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.05 | Call | 25.51000 | | 0.02551 | | 34.57000 | 0.03457 | 25.510 | | 6.66 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.05 | Put | 7,778.39000 | | 7.77839 | | 7,426.42000 | 7.42642 | 7,778.390 | | 6.66 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.06 | Call | 26.27000 | | 0.02627 | | 35.55000 | 0.03555 | 26.270 | | 6.66 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.06 | Put | 7,737.61000 | | 7.73761 | | 7,385.86000 | 7.38586 | 7,737.610 | | 6.66 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | | | 8.16158 | | 100.53768 | | 8.05989 | 100.90412 | | 6.91 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.44 | Call | 963.18000 | | 0.96318 | | 1,086.10000 | 1.08610 | 963.180 | | 6.85 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.44 | Put | 3,599.48000 | | 3.59948 | | 3,355.96000 | 3.35596 | 3,599.480 | | 6.85 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.45 | Call | 974.59000 | | 0.97459 | | 1,098.50000 | 1.09850 | 974.590 | | 6.85 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.45 | Put | 3,573.78000 | | 3.57378 | | 3,331.25000 | 3.33125 | 3,573.780 | | 6.85 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.46 | Call | 986.08000 | | 0.98608 | | 1,110.98000 | 1.11098 | 986.080 | | 6.85 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.46 | Put | 3,548.17000 | | 3.54817 | | 3,306.63000 | 3.30663 | 3,548.170 | | 6.85 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.78 | Call | 1,403.61000 | | 1.40361 | | 1,561.29000 | 1.56129 | 1,403.610 | | 6.92 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.78 | Put | 2,787.20000 | | 2.78720 | | 2,578.44000 | 2.57844 | 2,787.200 | | 6.92 | 0 | 530.00 |
| R204 | On 06/11/2014 | Bond Future | | | 8.31779 | | 102.02445 | | 8.20859 | 102.39659 | | 6.74 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 6.99 | Call | 762.08000 | | 0.76208 | | 854.26000 | 0.85426 | 762.080 | | 6.57 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 6.99 | Put | 5,405.73000 | | 5.40573 | | 5,125.77000 | 5.12577 | 5,405.730 | | 6.57 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.00 | Call | 769.73000 | | 0.76973 | | 862.60000 | 0.86260 | 769.730 | | 6.57 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.00 | Put | 5,377.43000 | | 5.37743 | | 5,098.16000 | 5.09816 | 5,377.430 | | 6.57 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.01 | Call | 777.99000 | | 0.77799 | | 871.58000 | 0.87158 | 777.990 | | 6.57 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.01 | Put | 5,349.74000 | | 5.34974 | | 5,071.19000 | 5.07119 | 5,349.740 | | 6.57 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.99 | Call | 1,903.57000 | | 1.90357 | | 2,075.50000 | 2.07550 | 1,903.570 | | 6.74 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.99 | Put | 3,025.83000 | | 3.02583 | | 2,825.62000 | 2.82562 | 3,025.830 | | 6.74 | 0 | 1,270.00 |
| R204 | On 21/12/2018 | 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 | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| 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 06/02/2014 | Bond Future | | | 9.55304 | | 95.89977 | | 9.57934 | 95.65570 | | | 0.00 | 0 | 12,135.00 |
| R2048 | On 06/02/2014 | Bond Future | 9.09 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/02/2014 | Bond Future | 9.09 | Put | 4,496.96000 | | 4.49696 | | 4,741.03000 | 4.74103 | 4,496.960 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/02/2014 | Bond Future | 9.10 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/02/2014 | Bond Future | 9.10 | Put | 4,395.69000 | | 4.39569 | | 4,639.76000 | 4.63976 | 4,395.690 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/02/2014 | Bond Future | 9.11 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/02/2014 | Bond Future | 9.11 | Put | 4,294.61000 | | 4.29461 | | 4,538.68000 | 4.53868 | 4,294.610 | | 0.00 | 0 | 0.00 |
| R2048 | On 08/05/2014 | Bond Future | | | 9.65458 | | 92.75230 | | 9.68173 | 92.50511 | | | 0.00 | 0 | 1,515.00 |
| R2048 | On 08/05/2014 | Bond Future | 9.04 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 08/05/2014 | Bond Future | 9.04 | Put | 5,937.61000 | | 5.93761 | | 6,184.80000 | 6.18480 | 5,937.610 | | 0.00 | 0 | 0.00 |
| R2048 | On 08/05/2014 | Bond Future | 9.05 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 08/05/2014 | Bond Future | 9.05 | Put | 5,835.48000 | | 5.83548 | | 6,082.67000 | 6.08267 | 5,835.480 | | 0.00 | 0 | 0.00 |
| R2048 | On 08/05/2014 | Bond Future | 9.06 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 08/05/2014 | Bond Future | 9.06 | Put | 5,733.54000 | | 5.73354 | | 5,980.73000 | 5.98073 | 5,733.540 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | | | 9.75235 | | 93.93503 | | 9.78037 | 93.68462 | | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.64 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.64 | Put | 1,016.85000 | | 1.01685 | | 1,267.26000 | 1.26726 | 1,016.850 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.65 | Put | 925.50000 | | 0.92550 | | 1,175.91000 | 1.17591 | 925.500 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.65 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.66 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.66 | Put | 834.32000 | | 0.83432 | | 1,084.73000 | 1.08473 | 834.320 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | | | 9.84771 | | 90.90137 | | 9.87662 | 90.64755 | | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.72 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.72 | Put | 1,137.07000 | | 1.13707 | | 1,390.89000 | 1.39089 | 1,137.070 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.73 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.73 | Put | 1,047.09000 | | 1.04709 | | 1,300.91000 | 1.30091 | 1,047.090 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.74 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.74 | Put | 957.28000 | | 0.95728 | | 1,211.10000 | 1.21110 | 957.280 | | 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 |
| R207 | On 06/02/2014 | Bond Future | | | 8.12816 | | 96.46603 | | 8.03918 | 96.86874 | | 8.72 | 144,699,045.00 | 1,500 | 20,554.00 |
| R207 | On 06/02/2014 | Bond Future | 6.64 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 8.48 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.64 | Put | 7,015.70000 | | 7.01570 | | 6,612.99000 | 6.61299 | 7,015.700 | 8.48 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 8.48 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.65 | Put | 6,966.50000 | | 6.96650 | | 6,563.79000 | 6.56379 | 6,966.500 | 8.48 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | 8.48 | 0.00 | 0 | 0.00 |
| R207 | On 06/02/2014 | Bond Future | 6.66 | Put | 6,917.34000 | | 6.91734 | | 6,514.63000 | 6.51463 | 6,917.340 | 8.48 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | | | 8.28203 | | 97.74835 | | 8.18802 | 98.15655 | | 8.58 | 0.00 | 0 | 90.00 |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Call | 25.94000 | | 0.02594 | | 34.90000 | 0.03490 | 25.940 | 8.37 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Put | 9,635.72000 | | 9.63572 | | 9,236.48000 | 9.23648 | 9,635.720 | 8.37 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Call | 26.69000 | | 0.02669 | | 35.88000 | 0.03588 | 26.690 | 8.37 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Put | 9,587.81000 | | 9.58781 | | 9,188.80000 | 9.18880 | 9,587.810 | 8.37 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Call | 27.47000 | | 0.02747 | | 36.88000 | 0.03688 | 27.470 | 8.37 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Put | 9,539.95000 | | 9.53995 | | 9,141.16000 | 9.14116 | 9,539.950 | 8.37 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | | | 8.43159 | | 95.48218 | | 8.33202 | 95.89642 | | 8.54 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.69 | Call | 1,124.89000 | | 1.12489 | | 1,263.89000 | 1.26389 | 1,124.890 | 8.47 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.69 | Put | 4,263.79000 | | 4.26379 | | 3,988.55000 | 3.98855 | 4,263.790 | 8.47 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.70 | Call | 1,137.87000 | | 1.13787 | | 1,277.97000 | 1.27797 | 1,137.870 | 8.47 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.70 | Put | 4,233.61000 | | 4.23361 | | 3,959.47000 | 3.95947 | 4,233.610 | 8.47 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.71 | Call | 1,150.95000 | | 1.15095 | | 1,292.16000 | 1.29216 | 1,150.950 | 8.47 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.71 | Put | 4,203.55000 | | 4.20355 | | 3,930.52000 | 3.93052 | 4,203.550 | 8.47 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R207 | On 06/11/2014 | Bond Future | | | 8.57142 | | 96.89438 | | 8.46588 | 97.31504 | | | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.34 | Call | 1,051.58000 | | 1.05158 | 1,167.37000 | 1.16737 | | 1,051.580 | 8.34 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.34 | Put | 6,104.80000 | | 6.10480 | 5,799.93000 | 5.79993 | | 6,104.800 | 8.34 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.35 | Call | 1,062.02000 | | 1.06202 | 1,178.62000 | 1.17862 | | 1,062.020 | 8.34 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.35 | Put | 6,072.90000 | | 6.07290 | 5,768.84000 | 5.76884 | | 6,072.900 | 8.34 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.36 | Call | 1,072.53000 | | 1.07253 | 1,189.96000 | 1.18996 | | 1,072.530 | 8.34 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.36 | Put | 6,041.09000 | | 6.04109 | 5,737.86000 | 5.73786 | | 6,041.090 | 8.34 | 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 06/02/2014 | Bond Future | | | 8.26643 | | 94.42188 | | 8.18743 | 94.82120 | | 9.56 | 0.00 | 0 | 11,167.00 |
| R208 | On 06/02/2014 | Bond Future | 6.74 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | 9.30 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.74 | Put | 8,108.01000 | | 8.10801 | 7,708.69000 | 7.70869 | | 8,108.010 | 9.30 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | 9.30 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.75 | Put | 8,052.10000 | | 8.05210 | 7,652.78000 | 7.65278 | | 8,052.100 | 9.30 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | 9.30 | 0.00 | 0 | 0.00 |
| R208 | On 06/02/2014 | Bond Future | 6.76 | Put | 7,996.23000 | | 7.99623 | 7,596.91000 | 7.59691 | | 7,996.230 | 9.30 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | | | 8.40131 | | 92.28085 | | 8.31848 | 92.68565 | | 10.08 | 0.00 | 0 | 110.00 |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Call | 24.62000 | | 0.02462 | 32.42000 | 0.03242 | | 24.620 | 9.82 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Put | 11,065.42000 | | 11.06542 | 10,668.42000 | 10.66842 | | 11,065.420 | 9.82 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Call | 25.36000 | | 0.02536 | 33.36000 | 0.03336 | | 25.360 | 9.82 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Put | 11,010.15000 | | 11.01015 | 10,613.35000 | 10.61335 | | 11,010.150 | 9.82 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Call | 26.12000 | | 0.02612 | 34.33000 | 0.03433 | | 26.120 | 9.82 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Put | 10,954.92000 | | 10.95492 | 10,558.33000 | 10.55833 | | 10,954.920 | 9.82 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | | | 8.53021 | | 93.57876 | | 8.44326 | 93.98953 | | 9.48 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.79 | Put | 4,759.15000 | | 4.75915 | 4,483.60000 | 4.48360 | | 4,759.150 | 9.42 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.79 | Call | 1,188.51000 | | 1.18851 | 1,323.73000 | 1.32373 | | 1,188.510 | 9.42 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.80 | Call | 1,203.09000 | | 1.20309 | 1,339.45000 | 1.33945 | | 1,203.090 | 9.42 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.80 | Put | 4,724.36000 | | 4.72436 | 4,449.95000 | 4.44995 | | 4,724.360 | 9.42 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.81 | Call | 1,217.80000 | | 1.21780 | 1,355.29000 | 1.35529 | | 1,217.800 | 9.43 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.81 | Put | 4,689.74000 | | 4.68974 | 4,416.46000 | 4.41646 | | 4,689.740 | 9.43 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 8.28 | Call | 2,051.70000 | | 2.05170 | 2,244.92000 | 2.24492 | | 2,051.700 | 9.58 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 8.28 | Put | 3,239.89000 | | 3.23989 | 3,022.34000 | 3.02234 | | 3,239.890 | 9.58 | 0.00 | 0 | 630.00 |
| R208 | On 06/11/2014 | Bond Future | | | 8.65619 | | 91.56453 | | 8.56478 | 91.98163 | | 9.48 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.44 | Call | 1,011.80000 | | 1.01180 | 1,119.78000 | 1.11978 | | 1,011.800 | 9.26 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.44 | Put | 6,758.35000 | | 6.75835 | 6,449.23000 | 6.44923 | | 6,758.350 | 9.26 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.45 | Call | 1,023.16000 | | 1.02316 | 1,132.01000 | 1.13201 | | 1,023.160 | 9.27 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.45 | Put | 6,720.68000 | | 6.72068 | 6,412.43000 | 6.41243 | | 6,720.680 | 9.27 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.46 | Call | 1,034.60000 | | 1.03460 | 1,144.33000 | 1.14433 | | 1,034.600 | 9.27 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.46 | Put | 6,683.11000 | | 6.68311 | 6,375.74000 | 6.37574 | | 6,683.110 | 9.27 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 8.50 | Call | 2,736.69000 | | 2.73669 | 2,946.83000 | 2.94683 | | 2,736.690 | 9.56 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 8.50 | Put | 3,450.80000 | | 3.45080 | 3,243.84000 | 3.24384 | | 3,450.800 | 9.56 | 0.00 | 0 | 1,520.00 |
| 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 06/02/2014 | Bond Future | | | 9.38742 | | 73.25332 | | 9.38855 | 73.24531 | | 19.65 | 0.00 | 0 | 23,535.00 |
| R209 | On 06/02/2014 | Bond Future | 8.54 | Call | 2.03000 | | 0.00203 | 3.35000 | 0.00335 | | 2.030 | 19.42 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209 | On 06/02/2014 | Bond Future | 8.54 | Put | 6,434.67000 | | 6.43467 | | 6,444.00000 | 6.44400 | 6,434.670 | 19.42 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Call | 2.27000 | | 0.00227 | | 3.72000 | 0.00372 | 2.270 | 19.43 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.55 | Put | 6,353.78000 | | 6.35378 | | 6,363.24000 | 6.36324 | 6,353.780 | 19.43 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Call | 2.53000 | | 0.00253 | | 4.11000 | 0.00411 | 2.530 | 19.43 | 0.00 | 0 | 0.00 |
| R209 | On 06/02/2014 | Bond Future | 8.56 | Put | 6,273.05000 | | 6.27305 | | 6,282.64000 | 6.28264 | 6,273.050 | 19.43 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | | | 9.48808 | | 71.08244 | | 9.48923 | 71.07443 | | 21.05 | 0.00 | 0 | 488.00 |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Call | 205.92000 | | 0.20592 | | 210.23000 | 0.21023 | 205.920 | 20.58 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Put | 13,335.54000 | | 13.33554 | | 13,347.86000 | 13.34786 | 13,335.540 | 20.58 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Call | 210.67000 | | 0.21067 | | 215.04000 | 0.21504 | 210.670 | 20.58 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Put | 13,249.63000 | | 13.24963 | | 13,262.01000 | 13.26201 | 13,249.630 | 20.58 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.86 | Call | 215.51000 | | 0.21551 | | 219.94000 | 0.21994 | 215.510 | 20.58 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.86 | Put | 13,163.95000 | | 13.16395 | | 13,176.39000 | 13.17639 | 13,163.950 | 20.58 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 8.50 | Call | 782.76000 | | 0.78276 | | 791.76000 | 0.79176 | 782.760 | 20.70 | 0.00 | 0 | 640.00 |
| R209 | On 08/05/2014 | Bond Future | 8.50 | Put | 8,234.55000 | | 8.23455 | | 8,251.56000 | 8.25156 | 8,234.550 | 20.70 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.00 | Call | 1,721.71000 | | 1.72171 | | 1,733.29000 | 1.73329 | 1,721.710 | 20.93 | 0.00 | 0 | 640.00 |
| R209 | On 08/05/2014 | Bond Future | 9.00 | Put | 5,256.77000 | | 5.25677 | | 5,276.36000 | 5.27636 | 5,256.770 | 20.93 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.50 | Call | 3,184.98000 | | 3.18498 | | 3,196.42000 | 3.19642 | 3,184.980 | 21.20 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.50 | Put | 3,101.99000 | | 3.10199 | | 3,121.44000 | 3.12144 | 3,101.990 | 21.20 | 0.00 | 0 | 640.00 |
| R209 | On 08/05/2014 | Bond Future | 9.63 | Call | 3,648.22000 | | 3.64822 | | 3,659.15000 | 3.65915 | 3,648.220 | 21.28 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.63 | Put | 2,670.12000 | | 2.67012 | | 2,689.06000 | 2.68906 | 2,670.120 | 21.28 | 0.00 | 0 | 883.00 |
| R209 | On 08/05/2014 | Bond Future | 9.75 | Call | 4,102.59000 | | 4.10259 | | 4,112.88000 | 4.11288 | 4,102.590 | 21.35 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.75 | Put | 2,314.17000 | | 2.31417 | | 2,332.47000 | 2.33247 | 2,314.170 | 21.35 | 0.00 | 0 | 7,262.00 |
| R209 | On 08/05/2014 | Bond Future | 9.85 | Call | 4,499.36000 | | 4.49936 | | 4,509.01000 | 4.50901 | 4,499.360 | 21.41 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.85 | Put | 2,047.10000 | | 2.04710 | | 2,064.76000 | 2.06476 | 2,047.100 | 21.41 | 0.00 | 0 | 10,000.00 |
| R209 | On 07/08/2014 | Bond Future | | | 9.58327 | | 72.08229 | | 9.58442 | 72.07440 | | 20.67 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.04 | Call | 2,716.73000 | | 2.71673 | | 2,724.42000 | 2.72442 | 2,716.730 | 20.57 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.04 | Put | 6,603.71000 | | 6.60371 | | 6,619.29000 | 6.61929 | 6,603.710 | 20.57 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.05 | Put | 6,555.18000 | | 6.55518 | | 6,570.75000 | 6.57075 | 6,555.180 | 20.57 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.05 | Call | 2,742.78000 | | 2.74278 | | 2,750.46000 | 2.75046 | 2,742.780 | 20.57 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.06 | Call | 2,768.96000 | | 2.76896 | | 2,776.65000 | 2.77665 | 2,768.960 | 20.58 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.06 | Put | 6,506.90000 | | 6.50690 | | 6,522.48000 | 6.52248 | 6,506.900 | 20.58 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | | | 9.67489 | | 70.00217 | | 9.67605 | 69.99434 | | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 8.99 | Call | 3,173.01000 | | 3.17301 | | 3,178.63000 | 3.17863 | 3,173.010 | 20.73 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 8.99 | Put | 8,049.80000 | | 8.04980 | | 8,063.25000 | 8.06325 | 8,049.800 | 20.73 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 9.00 | Call | 3,198.46000 | | 3.19846 | | 3,204.07000 | 3.20407 | 3,198.460 | 20.73 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 9.00 | Put | 8,000.25000 | | 8.00025 | | 8,013.69000 | 8.01369 | 8,000.250 | 20.73 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 9.01 | Call | 3,224.01000 | | 3.22401 | | 3,229.62000 | 3.22962 | 3,224.010 | 20.74 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 9.01 | Put | 7,950.91000 | | 7.95091 | | 7,964.35000 | 7.96435 | 7,950.910 | 20.74 | 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 06/02/2014 | Bond Future | | | 158.52786 | | 158.52786 | | 158.53159 | 158.53159 | | | 0.00 | 0 | 1,319.00 |
| R210 | On 06/02/2014 | Bond Future | 161.49 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 06/02/2014 | Bond Future | 161.49 | Put | 2,962.14000 | | 2.96214 | | 2,958.41000 | 2.95841 | 2,962.140 | | 0.00 | 0 | 0.00 |
| R210 | On 06/02/2014 | Bond Future | 161.50 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 06/02/2014 | Bond Future | 161.50 | Put | 2,972.14000 | | 2.97214 | | 2,968.41000 | 2.96841 | 2,972.140 | | 0.00 | 0 | 0.00 |
| R210 | On 06/02/2014 | Bond Future | 161.51 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 06/02/2014 | Bond Future | 161.51 | Put | 2,982.14000 | | 2.98214 | | 2,978.41000 | 2.97841 | 2,982.140 | | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2014 | Bond Future | | | 158.69775 | | 158.69775 | | 158.70181 | 158.70181 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R210 | On 08/05/2014 | Bond Future | 159.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2014 | Bond Future | 159.99 | Put | 1,292.25000 | 1.29225 | 1,288.19000 | 1,288.19 | 1,288.19 | 1,288.19 | 1,292.250 | | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2014 | Bond Future | 160.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2014 | Bond Future | 160.00 | Put | 1,302.25000 | 1.30225 | 1,298.19000 | 1,298.19 | 1,298.19 | 1,302.250 | | | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2014 | Bond Future | 160.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2014 | Bond Future | 160.01 | Put | 1,312.25000 | 1.31225 | 1,308.19000 | 1,308.19 | 1,308.19 | 1,312.250 | | | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On 06/02/2014 | Bond Future | | | 128.00369 | 128.00369 | 128.23622 | 128.23622 | | | | | 0.00 | 0 | 2,022.00 |
| R211 | On 06/02/2014 | Bond Future | 128.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 06/02/2014 | Bond Future | 128.99 | Put | 986.31000 | 0.98631 | 753.78000 | 0.75378 | 753.78000 | 0.75378 | 986.310 | | 0.00 | 0 | 0.00 |
| R211 | On 06/02/2014 | Bond Future | 129.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 06/02/2014 | Bond Future | 129.00 | Put | 996.31000 | 0.99631 | 763.78000 | 0.76378 | 763.78000 | 0.76378 | 996.310 | | 0.00 | 0 | 0.00 |
| R211 | On 06/02/2014 | Bond Future | 129.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 06/02/2014 | Bond Future | 129.01 | Put | 1,006.31000 | 1.00631 | 773.78000 | 0.77378 | 773.78000 | 0.77378 | 1,006.310 | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | | | 129.72112 | 129.72112 | 129.95699 | 129.95699 | | | | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | 129.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | 129.99 | Put | 268.88000 | 0.26888 | 33.01000 | 0.03301 | 33.01000 | 0.03301 | 268.880 | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | 130.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | 130.00 | Put | 278.88000 | 0.27888 | 43.01000 | 0.04301 | 43.01000 | 0.04301 | 278.880 | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | 130.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | 130.01 | Put | 288.88000 | 0.28888 | 53.01000 | 0.05301 | 53.01000 | 0.05301 | 288.880 | | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On 06/02/2014 | Bond Future | | | 129.79790 | 129.79790 | 129.80256 | 129.80256 | | | | | 0.00 | 0 | 21,791.00 |
| R212 | On 06/02/2014 | Bond Future | 132.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 06/02/2014 | Bond Future | 132.99 | Put | 3,192.10000 | 3.19210 | 3,187.44000 | 3.18744 | 3,187.44000 | 3.18744 | 3,192.100 | | 0.00 | 0 | 0.00 |
| R212 | On 06/02/2014 | Bond Future | 133.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 06/02/2014 | Bond Future | 133.00 | Put | 3,202.10000 | 3.20210 | 3,197.44000 | 3.19744 | 3,197.44000 | 3.19744 | 3,202.100 | | 0.00 | 0 | 0.00 |
| R212 | On 06/02/2014 | Bond Future | 133.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 06/02/2014 | Bond Future | 133.01 | Put | 3,212.10000 | 3.21210 | 3,207.44000 | 3.20744 | 3,207.44000 | 3.20744 | 3,212.100 | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | | | 131.53936 | 131.53936 | 131.54429 | 131.54429 | | | | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | 131.99 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | 131.99 | Put | 450.64000 | 0.45064 | 445.71000 | 0.44571 | 445.71000 | 0.44571 | 450.640 | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | 132.00 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | 132.00 | Put | 460.64000 | 0.46064 | 455.71000 | 0.45571 | 455.71000 | 0.45571 | 460.640 | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | 132.01 | Call | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | 132.01 | Put | 470.64000 | 0.47064 | 465.71000 | 0.46571 | 465.71000 | 0.46571 | 470.640 | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | | | 9.27369 | 83.87504 | 9.23476 | 84.15826 | | | | 17.73 | 922,625.44 | 11 | 21,540.00 |
| R213 | On 06/02/2014 | Bond Future | 8.29 | Call | 0.47000 | 0.00047 | 1.36000 | 0.00136 | 1.36000 | 0.00136 | 0.470 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.29 | Put | 7,626.18000 | 7.62618 | 7,343.85000 | 7.34385 | 7,343.85000 | 7.34385 | 7,626.180 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Call | 0.53000 | 0.00053 | 1.51000 | 0.00151 | 1.51000 | 0.00151 | 0.530 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.30 | Put | 7,543.56000 | 7.54356 | 7,261.32000 | 7.26132 | 7,261.32000 | 7.26132 | 7,543.560 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Call | 0.60000 | 0.00060 | 1.69000 | 0.00169 | 1.69000 | 0.00169 | 0.600 | | 0.00 | 0 | 0.00 |
| R213 | On 06/02/2014 | Bond Future | 8.31 | Put | 7,461.06000 | 7.46106 | 7,178.93000 | 7.17893 | 7,178.93000 | 7.17893 | 7,461.060 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | | | 9.38043 | 81.45220 | 9.34024 | 81.73930 | | | | 18.81 | 0.00 | 0 | 190.00 |
| R213 | On 08/05/2014 | Bond Future | 7.64 | Call | 178.19000 | 0.17819 | 199.40000 | 0.19940 | 199.40000 | 0.19940 | 178.190 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.64 | Put | 14,118.16000 | 14.11816 | 13,852.27000 | 13.85227 | 13,852.27000 | 13.85227 | 14,118.160 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.65 | Call | 182.31000 | 0.18231 | 203.92000 | 0.20392 | 203.92000 | 0.20392 | 182.310 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.65 | Put | 14,032.58000 | 14.03258 | 13,767.09000 | 13.76709 | 13,767.09000 | 13.76709 | 14,032.580 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Call | 186.52000 | 0.18652 | 208.52000 | 0.20852 | 208.52000 | 0.20852 | 186.520 | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Put | 13,947.21000 | 13.94721 | 13,682.11000 | 13.68211 | 13,682.11000 | 13.68211 | 13,947.210 | | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | | | 9.48294 | 82.59756 | 9.44141 | 82.88897 | | | | 18.34 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.84 | Call | 2,490.97000 | 2.49097 | 2,608.52000 | 2.60852 | 2,608.52000 | 2.60852 | 2,490.970 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|--------------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R213 | On 07/08/2014 | Bond Future | 8.84 | Put | 7,182.84000 | | 7.18284 | 7,008.98000 | 7.00898 | | 7,182.840 | 18.17 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.85 | Call | 2,515.78000 | | 2.51578 | 2,634.09000 | 2.63409 | | 2,515.780 | 18.17 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.85 | Put | 7,131.64000 | | 7.13164 | 6,958.54000 | 6.95854 | | 7,131.640 | 18.17 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.86 | Call | 2,540.74000 | | 2.54074 | 2,659.82000 | 2.65982 | | 2,540.740 | 18.17 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.86 | Put | 7,080.68000 | | 7.08068 | 6,908.35000 | 6.90835 | | 7,080.680 | 18.17 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | | | 9.58311 | | 80.27862 | 9.54021 | 80.57453 | | 9.58311 | 18.32 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.84 | Call | 3,018.44000 | | 3.01844 | 3,138.59000 | 3.13859 | | 3,018.440 | 18.15 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.84 | Put | 8,380.81000 | | 8.38081 | 8,205.05000 | 8.20505 | | 8,380.810 | 18.15 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.85 | Call | 3,043.31000 | | 3.04331 | 3,164.11000 | 3.16411 | | 3,043.310 | 18.15 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.85 | Put | 8,330.07000 | | 8.33007 | 8,154.96000 | 8.15496 | | 8,330.070 | 18.15 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.86 | Call | 3,068.30000 | | 3.06830 | 3,189.76000 | 3.18976 | | 3,068.300 | 18.15 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.86 | Put | 8,279.54000 | | 8.27954 | 8,105.09000 | 8.10509 | | 8,279.540 | 18.15 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2014 | Bond Future | | | 9.47259 | | 74.12496 | 9.49884 | 73.93338 | | | 21.16 | 0.00 | 0 | 5,455.00 |
| R214 | On 06/02/2014 | Bond Future | 8.99 | Call | 78.99000 | | 0.07899 | 83.34000 | 0.08334 | | 78.990 | 21.04 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2014 | Bond Future | 8.99 | Put | 3,762.60000 | | 3.76260 | 3,958.53000 | 3.95853 | | 3,762.600 | 21.04 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2014 | Bond Future | 9.00 | Call | 84.71000 | | 0.08471 | 89.06000 | 0.08906 | | 84.710 | 21.04 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2014 | Bond Future | 9.00 | Put | 3,688.76000 | | 3.68876 | 3,884.69000 | 3.88469 | | 3,688.760 | 21.04 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2014 | Bond Future | 9.01 | Call | 90.77000 | | 0.09077 | 95.10000 | 0.09510 | | 90.770 | 21.05 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2014 | Bond Future | 9.01 | Put | 3,615.41000 | | 3.61541 | 3,811.32000 | 3.81132 | | 3,615.410 | 21.05 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | | | 9.57053 | | 71.82523 | 9.59758 | 71.63122 | | | 22.22 | 0.00 | 0 | 100.00 |
| R214 | On 08/05/2014 | Bond Future | 8.99 | Call | 1,656.72000 | | 1.65672 | 1,609.30000 | 1.60930 | | 1,656.720 | 22.10 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 8.99 | Put | 6,047.95000 | | 6.04795 | 6,194.54000 | 6.19454 | | 6,047.950 | 22.10 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 9.00 | Call | 1,680.10000 | | 1.68010 | 1,632.11000 | 1.63211 | | 1,680.100 | 22.10 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 9.00 | Put | 5,991.85000 | | 5.99185 | 6,137.87000 | 6.13787 | | 5,991.850 | 22.10 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 9.01 | Call | 1,703.69000 | | 1.70369 | 1,655.12000 | 1.65512 | | 1,703.690 | 22.11 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 9.01 | Put | 5,936.09000 | | 5.93609 | 6,081.53000 | 6.08153 | | 5,936.090 | 22.11 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | | | 9.66452 | | 72.74188 | 9.69239 | 72.54534 | | | | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.54 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.54 | Put | 889.70000 | | 0.88970 | 1,086.24000 | 1.08624 | | 889.700 | | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.55 | Put | 817.55000 | | 0.81755 | 1,014.09000 | 1.01409 | | 817.550 | | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.55 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.56 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.56 | Put | 745.52000 | | 0.74552 | 942.06000 | 0.94206 | | 745.520 | | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | | | 9.75602 | | 70.53198 | 9.78472 | 70.33280 | | | | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.64 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.64 | Put | 815.16000 | | 0.81516 | 1,014.34000 | 1.01434 | | 815.160 | | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.65 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.65 | Put | 744.26000 | | 0.74426 | 943.44000 | 0.94344 | | 744.260 | | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.66 | Call | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.66 | Put | 673.49000 | | 0.67349 | 872.67000 | 0.87267 | | 673.490 | | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | | | 100.00000 | | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| RAIN | On 17/03/2014 | Foreign Exchange Future | | | 22,021.46000 | | 22,021.46000 | 22,150.02000 | 22,150.02000 | | | | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | | | 4.85230 | | 4.85230 | 4.78970 | 4.78970 | | | 15.84 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 4.99 | Call | 58.29730 | | 0.05830 | 33.72100 | 0.03372 | | 58.297 | 16.04 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 4.99 | Put | 195.99730 | | 0.19600 | 234.02100 | 0.23402 | | 195.997 | 16.04 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 5.00 | Call | 55.39850 | | 0.05540 | 31.63860 | 0.03164 | | 55.399 | 16.06 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 5.00 | Put | 203.09850 | | 0.20310 | 241.93860 | 0.24194 | | 203.098 | 16.06 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 5.01 | Call | 52.61550 | | 0.05262 | 29.80980 | 0.02981 | | 52.616 | 16.07 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 5.01 | Put | 210.31550 | | 0.21032 | | 250.10980 | 0.25011 | 210.315 | 16.07 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | | | 4.79910 | | 4.79910 | | 4.73930 | 4.73930 | | 13.80 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.04 | Call | 75.20400 | | 0.07520 | | 54.73510 | 0.05474 | 75.204 | 14.12 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.04 | Put | 316.10400 | | 0.31610 | | 355.43510 | 0.35544 | 316.104 | 14.12 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.05 | Call | 72.66900 | | 0.07267 | | 52.88660 | 0.05289 | 72.669 | 14.13 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.05 | Put | 323.56900 | | 0.32357 | | 363.58660 | 0.36359 | 323.569 | 14.13 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.06 | Call | 70.42030 | | 0.07042 | | 51.09690 | 0.05110 | 70.420 | 14.17 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.06 | Put | 331.32030 | | 0.33132 | | 371.79690 | 0.37180 | 331.320 | 14.17 | 0.00 | 0 | 0.00 |

Total for Derivatives : **3,593,545,756.57** **144,608** **3 389 269.00**

i-Bonds

| | | | | | | | | | | | | | | | |
|--------|---------------|-----------|--|--|---------|--|-----------|--|---------|-----------|--|--|----------------------|----------------|------------------|
| AA02 | On 28/03/2016 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.49457 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | | 7.11500 | | 105.35034 | | 7.11500 | 105.32999 | | | 0.00 | 0 | 232,500,000.00 |
| AA04 | On 22/03/2017 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.69526 | | | 0.00 | 30,000,000 | 30,000,000.00 |
| AA05 | On 22/03/2019 | Spot Bond | | | 8.92000 | | 104.75217 | | 8.92000 | 104.72692 | | | 553,040,000,000.00 | 62,000,000 | 3,831,000,000.00 |
| AB010 | On 21/11/2022 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.28072 | | | 0.00 | 0 | 33,300,000.00 |
| AB011 | On 21/11/2023 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.39600 | | | 0.00 | 100,000,000 | 100,000,000.00 |
| AB013 | On 21/11/2018 | Spot Bond | | | 9.78500 | | 95.99914 | | 9.78500 | 95.97380 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | | | 7.41500 | | 103.54690 | | 7.41500 | 103.52608 | | | 6,418,424,000,000.00 | 865,600,000 | 1,250,300,000.00 |
| AB07 | On 07/03/2014 | Spot Bond | | | 6.05500 | | 108.17194 | | 6.05500 | 103.78022 | | | 0.00 | 0 | 1,096,400,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 99.92450 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | | 9.03500 | | 105.94275 | | 9.03500 | 105.91689 | | | 0.00 | 0 | 500,000,000.00 |
| ABCP12 | On 20/09/2014 | Spot Bond | | | 0.99000 | | 136.53556 | | 0.99000 | 136.52345 | | | 0.00 | 0 | 0.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | | | 2.51000 | | 126.77479 | | 2.51000 | 259.21831 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.26171 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On 17/03/2014 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.85388 | | | 0.00 | 10,135,000,000 | 5,030,000,000.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.28784 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.81248 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.84838 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.87217 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| ABFN10 | On 28/10/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03147 | | | 0.00 | 0 | 0.00 |
| ABL10A | On 15/03/2015 | Spot Bond | 7.87500 | 108.17457 | | 7.87500 | 108.15149 | | | 0.00 | 0 | 386,700,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.69629 | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 7.30500 | 104.62021 | | 7.30500 | 104.59947 | | | 0.00 | 0 | 0.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22411 | | | 0.00 | 0 | 0.00 |
| ABL12B | On 08/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51286 | | | 0.00 | 0 | 0.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.36600 | | | 0.00 | 0 | 0.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.42222 | | | 0.00 | 0 | 33,300,000.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45838 | | | 0.00 | 0 | 0.00 |
| ABL16 | On 25/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67906 | | | 0.00 | 0 | 0.00 |
| ABL17 | On 21/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83650 | | | 0.00 | 0 | 0.00 |
| ABL18 | On 25/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36965 | | | 0.00 | 0 | 300,000,000.00 |
| ABL19 | On 25/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86412 | | | 0.00 | 0 | 0.00 |
| ABLC09 | On 19/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15661 | | | 0.00 | 0 | 0.00 |
| ABLC10 | On 19/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.63613 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On 08/05/2014 | Spot Bond | 5.44000 | 137.00322 | | 5.44000 | 131.90154 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 3.21000 | 126.88496 | | 3.21000 | 126.86601 | | 1,284,000,000,000.00 | | 400,000,000 | 322,760,000.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 2.94000 | 117.76608 | | 2.94000 | 117.74939 | | | 0.00 | 0 | 0.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 4.59000 | 101.50527 | | 4.59000 | 101.48652 | | | 0.00 | 0 | 0.00 |
| ABLI06 | On 19/07/2020 | Spot Bond | 6.05000 | 100.77231 | | 6.05000 | 100.74953 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 11.43500 | 109.23013 | | 11.43500 | 109.19658 | | | 0.00 | 0 | 66,500,000.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53817 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76156 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82930 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87033 | | | 0.00 | 0 | 15,500,000.00 |
| ABLSI1 | On 29/06/2019 | Spot Bond | 4.24000 | 110.37264 | | 4.24000 | 110.35313 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | | 41.83029 | 100.00000 | 41.72670 | | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.25000 | | 163.28520 | 2.25000 | 163.26513 | | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | | 155.39338 | 2.76000 | 155.37213 | | | | 0.00 | 0 | 0.00 |
| ABN09 | On 27/06/2023 | Spot Bond | 2.28000 | | 164.62674 | 2.28000 | 164.60636 | | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 2.20000 | | 167.48561 | 2.20000 | 167.46526 | | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.43125 | | 72.37270 | 8.43125 | 72.35665 | | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.43125 | | 72.37270 | 8.43125 | 72.35665 | | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 90.36000 | | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.73853 | | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 90.44000 | | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 89.41000 | | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 89.66000 | | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 86.63000 | | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 86.01000 | | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.41755 | | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.30708 | | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 85.64000 | | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 6.84500 | | 102.58625 | 6.84500 | 102.56728 | | | | 0.00 | 0 | 0.00 |
| ABN51 | On 09/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABN52 | On 18/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 85.88000 | | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 88.85000 | | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 86.11000 | | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.59062 | | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 7.40500 | | 114.26389 | 7.40500 | 114.24094 | | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.27451 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN59 | On 20/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 83.36000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 83.45000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | | 2.87500 | 91.79844 | | 2.87500 | 99.55253 | | | 0.00 | 0 | 0.00 |
| ABN62 | On 31/03/2028 | Spot Bond | | 2.90000 | 97.41249 | | 2.90000 | 145.13194 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | | 2.80000 | 110.36519 | | 2.80000 | 191.08324 | | | 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 | 82.10000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | | 10.03000 | 89.88151 | | 10.03000 | 89.85722 | | | 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 | 91.62000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 107.49108 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 87.90000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.11000 | | | 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 | | 10.12000 | 103.86301 | | 10.12000 | 103.83484 | | | 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 | | 10.06500 | 104.26304 | | 10.06500 | 104.23491 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | | 9.34500 | 88.93197 | | 9.34500 | 88.90965 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.91000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.47000 | | | 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 | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| ABN87 | On 21/12/2026 | Spot Bond | | 10.16000 | 103.57349 | | 10.16000 | 103.54529 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 87.71000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97655 | | | 0.00 | 0 | 0.00 |
| ABN92 | On 31/01/2019 | Spot Bond | | 100.00000 | 1.44115 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | | 8.73500 | 107.58714 | | 8.73500 | 107.56173 | | | 0.00 | 0 | 37,300,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | | 7.06500 | 103.52006 | | 7.06500 | 103.50021 | | | 0.00 | 0 | 569,900,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | | 9.35500 | 95.92689 | | 9.35500 | 95.90281 | | | 0.00 | 0 | 28,100,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | | 10.32000 | 92.84627 | | 10.32000 | 92.82047 | | | 0.00 | 0 | 59,800,000.00 |
| ABS9 | On 17/03/2016 | Spot Bond | | 7.76500 | 106.59186 | | 7.76500 | 106.56943 | | | 3,882,500,000,000.00 | 500,000,000 | 500,000,000.00 |
| ABSI1 | On 11/06/2014 | Spot Bond | | 1.69000 | 131.25721 | | 1.69000 | 128.71921 | | | 845,000,000,000.00 | 500,000,000 | 500,000,000.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | | 2.32000 | 207.69897 | | 2.32000 | 263.12174 | | | 46,400,000,000.00 | 20,000,000 | 130,660,000.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | | 0.93000 | 123.28405 | | 0.93000 | 126.02283 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | | 2.20000 | 122.55367 | | 2.20000 | 125.00029 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | | 100.00000 | 43.08183 | | 100.00000 | 42.97514 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | | 11.56500 | 107.89597 | | 11.56500 | 107.86247 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.79383 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | | 100.00000 | 2.49893 | | 100.00000 | 2.49274 | | | 0.00 | 0 | 0.00 |
| ACL033 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.84223 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.52868 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | | 100.00000 | 14.89480 | | 100.00000 | 14.85791 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74544 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | | 11.00000 | 61.08387 | | 11.00000 | 61.06641 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | | 100.00000 | 14.89480 | | 100.00000 | 14.85791 | | | 0.00 | 0 | 0.00 |
| ACL068 | On 22/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35653 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 |
| ACL076 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88203 | | | 0.00 | 0 | 0.00 |
| ACL077 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97415 | | | 0.00 | 0 | 0.00 |
| ACL078 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84094 | | | 0.00 | 0 | 0.00 |
| ACL080 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86871 | | | 0.00 | 0 | 0.00 |
| ACL081 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88092 | | | 0.00 | 0 | 0.00 |
| ACL082 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL083 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL084 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL085 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81874 | | | 0.00 | 0 | 0.00 |
| ACL086 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL087 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL088 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 87.14353 | | | 0.00 | 0 | 0.00 |
| ACL089 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80310 | | | 0.00 | 0 | 0.00 |
| ACL092 | | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67066 | | | 0.00 | 0 | 0.00 |
| ACL095 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85210 | | | 0.00 | 0 | 0.00 |
| ACL096 | | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87964 | | | 0.00 | 0 | 0.00 |
| ACL097 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.89072 | | | 0.00 | 0 | 0.00 |
| ACL098 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86852 | | | 0.00 | 0 | 0.00 |
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81875 | | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 9.81000 | 101.97397 | | 9.81000 | 101.97338 | | | 0.00 | 0 | 0.00 |
| ACL114 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75216 | | | 0.00 | 0 | 0.00 |
| ACL115 | | On 31/01/2014 | Spot Bond | 7.67500 | 101.26770 | | 7.67500 | 99.97897 | | | 0.00 | 0 | 0.00 |
| ACL116 | | On 31/01/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98238 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01820 | | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72335 | | | 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 |
| ACL126 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 80.66307 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 170.34572 | | | 0.00 | 0 | 0.00 |
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 170.41220 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84089 | | | 0.00 | 0 | 0.00 |
| ACL130 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33640 | | | 0.00 | 0 | 0.00 |
| ACL131 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33640 | | | 0.00 | 0 | 0.00 |
| ACL133 | | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21232 | | | 0.00 | 0 | 0.00 |
| ACL134 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81308 | | | 0.00 | 0 | 0.00 |
| ACL135 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80641 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.90188 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16611 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.90113 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67417 | | | 0.00 | 0 | 0.00 |
| ACL142 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88166 | | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.09844 | | | 0.00 | 0 | 0.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70602 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84424 | | | 0.00 | 0 | 0.00 |
| ACL149 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70984 | | | 0.00 | 0 | 0.00 |
| ACL150 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69758 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82665 | | | 0.00 | 0 | 0.00 |
| ACL152 | | On 08/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.82293 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73769 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71876 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75551 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82443 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78549 | | | 0.00 | 0 | 0.00 |
| ACL158 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74104 | | | 0.00 | 0 | 0.00 |
| ACL159 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75329 | | | 0.00 | 0 | 0.00 |
| ACL161 | | On 20/03/2022 | Spot Bond | 10.23000 | 103.73357 | | 10.23000 | 103.70500 | | | 0.00 | 0 | 0.00 |
| ACL162 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76535 | | | 0.00 | 0 | 0.00 |
| ACL163 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74660 | | | 0.00 | 0 | 0.00 |
| ACL164 | | On 20/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04106 | | | 0.00 | 0 | 0.00 |
| ACL165 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 110.34752 | | | 0.00 | 0 | 0.00 |
| ACL166 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69914 | | | 0.00 | 0 | 0.00 |
| ACL167 | | On 20/06/2019 | Spot Bond | 9.86000 | 100.86382 | | 9.86000 | 100.83715 | | | 0.00 | 0 | 0.00 |
| ACL168 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82102 | | | 0.00 | 0 | 0.00 |
| ACL169 | | On 20/06/2017 | Spot Bond | 1.75000 | 110.38148 | | 1.75000 | 110.46921 | | | 0.00 | 0 | 0.00 |
| ACL170 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75217 | | | 0.00 | 0 | 0.00 |
| ACL172 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75421 | | | 0.00 | 0 | 0.00 |
| ACL173 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79623 | | | 0.00 | 0 | 0.00 |
| ACL174 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82378 | | | 0.00 | 0 | 0.00 |
| ACL175 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76868 | | | 0.00 | 0 | 0.00 |
| ACL178 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81827 | | | 0.00 | 0 | 0.00 |
| ACL180 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79073 | | | 0.00 | 0 | 100,000,000.00 |
| ACL181 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85130 | | | 0.00 | 0 | 0.00 |
| ACL182 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.96411 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL183 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82928 | | | 0.00 | 0 | 0.00 |
| ACL184 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.19470 | | | 0.00 | 0 | 0.00 |
| ACL185 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81827 | | | 0.00 | 0 | 0.00 |
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80149 | | | 0.00 | 0 | 0.00 |
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84858 | | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86302 | | | 0.00 | 0 | 0.00 |
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74644 | | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76315 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86644 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84910 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91178 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80175 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90299 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90629 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91178 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 90.90527 | | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86781 | | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86781 | | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 125.42358 | | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 126.33276 | | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74662 | | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73889 | | | 0.00 | 0 | 0.00 |
| ACL210 | | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21258 | | | 0.00 | 0 | 100,000,000.00 |
| ACL212 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75985 | | | 0.00 | 0 | 0.00 |
| ACL213 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76316 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ACL214 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79623 | | | 0.00 | 0 | 0.00 |
| ACL215 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74772 | | | 0.00 | 0 | 0.00 |
| ACL216 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74662 | | | 0.00 | 0 | 0.00 |
| ACL217 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83078 | | | 0.00 | 0 | 0.00 |
| ADCB01 | On 08/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74882 | | | 0.00 | 0 | 140,000,000.00 |
| ADCB02 | On 31/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98065 | | | 0.00 | 0 | 0.00 |
| ADCP04 | On 25/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92609 | | | 0.00 | 0 | 0.00 |
| AER01U | On 18/11/2016 | Spot Bond | | 100.00000 | 10.27872 | | 100.00000 | 10.25382 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24762 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39025 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | On 21/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48528 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18678 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20705 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | On 18/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23404 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17725 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | On 18/04/2016 | Spot Bond | | 8.37000 | 98.31216 | | 8.37000 | 98.29002 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23313 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | On 18/10/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27385 | | | 0.00 | 0 | 0.00 |
| AIR01 | On 15/03/2019 | Spot Bond | | 8.84000 | 102.20175 | | 8.84000 | 102.17732 | | | 0.00 | 0 | 38,300,000.00 |
| AIR02 | On 30/04/2023 | Spot Bond | | 9.76000 | 114.46954 | | 9.76000 | 114.43957 | | | 1,756,800,000,000.00 | 180,000,000 | 109,300,000.00 |
| AIR02U | On 05/10/2014 | Spot Bond | | 100.00000 | 59.56695 | | 100.00000 | 59.41945 | | | 0.00 | 0 | 0.00 |
| AIR03 | On 09/03/2016 | Spot Bond | | 7.48500 | 110.75780 | | 7.48500 | 110.73532 | | | 7,634,700,000,000.00 | 1,020,000,000 | 3,959,590,000.00 |
| AIR03U | On 26/10/2014 | Spot Bond | | 100.00000 | 56.67035 | | 100.00000 | 56.53002 | | | 0.00 | 0 | 0.00 |
| AIR04U | On 26/10/2029 | Spot Bond | | 100.00000 | 14.38606 | | 100.00000 | 14.35405 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On 30/04/2028 | Spot Bond | | 3.15000 | 150.19614 | | 3.15000 | 150.17401 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| AIRL02 | On 18/02/2014 | Spot Bond | 4.94000 | 105.24361 | | 4.94000 | 131.90663 | | | 0.00 | 0 | 0.00 |
| ANG010 | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94640 | | | 0.00 | 0 | 0.00 |
| ANG06 | On 06/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84425 | | | 0.00 | 0 | 0.00 |
| ANG07 | On 11/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.80702 | | | 0.00 | 0 | 0.00 |
| ANG08 | On 10/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.27965 | | | 0.00 | 0 | 0.00 |
| ANG09 | On 30/01/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62455 | | | 0.00 | 0 | 0.00 |
| ASN001 | On 04/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87608 | | | 0.00 | 0 | 0.00 |
| ASN002 | On 03/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAR001 | On 12/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86135 | | | 0.00 | 0 | 0.00 |
| BAR002 | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69141 | | | 0.00 | 0 | 0.00 |
| BAW10 | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58597 | | | 0.00 | 0 | 0.00 |
| BAW11 | On 01/10/2018 | Spot Bond | 9.33000 | 105.00527 | | 9.33000 | 104.97897 | | | 0.00 | 0 | 99,700,000.00 |
| BAW12 | On 17/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72110 | | | 0.00 | 0 | 0.00 |
| BAW13 | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21791 | | | 0.00 | 0 | 0.00 |
| BAW15 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.39671 | | | 0.00 | 0 | 0.00 |
| BAW17 | On 05/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.03188 | | | 0.00 | 0 | 0.00 |
| BAW18 | On 05/12/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06522 | | | 0.00 | 0 | 0.00 |
| BAW19 | On 05/12/2020 | Spot Bond | 9.92000 | 99.71405 | | 9.92000 | 99.68753 | | 19,840,000,000,000.00 | | 2,000,000,000 | 1,000,000,000.00 |
| BAW2 | On 02/10/2015 | Spot Bond | 7.36500 | 110.49711 | | 7.36500 | 110.47516 | | | 0.00 | 0 | 0.00 |
| BAW3 | On 02/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60552 | | | 0.00 | 0 | 0.00 |
| BAW6 | On 02/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54885 | | | 0.00 | 0 | 0.00 |
| BAW7 | On 02/10/2014 | Spot Bond | 7.28500 | 103.80980 | | 7.28500 | 103.78940 | | | 0.00 | 0 | 0.00 |
| BAW8 | On 02/10/2017 | Spot Bond | 9.18500 | 105.58596 | | 9.18500 | 105.55991 | | | 0.00 | 0 | 43,200,000.00 |
| BAW9 | On 03/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93031 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On 31/03/2016 | Spot Bond | 11.22609 | 103.58328 | | 11.22609 | 102.48215 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA04 | On 30/09/2015 | Spot Bond | | 11.07236 | 101.59150 | | 11.07236 | 101.28794 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On 30/09/2015 | Spot Bond | | 11.12262 | 101.46823 | | 11.12262 | 101.21807 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82277 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On 31/12/2015 | Spot Bond | | 11.17288 | 101.24997 | | 11.17288 | 101.10738 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On 31/12/2017 | Spot Bond | | 12.30239 | 99.48203 | | 12.30239 | 99.34988 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.84302 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.84302 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On 31/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.84310 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | | 11.47609 | 100.04742 | | 11.47609 | 100.38043 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | | 11.39651 | 102.30542 | | 11.39651 | 101.04969 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | | 11.07236 | 101.59150 | | 11.07236 | 101.28794 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | | 11.36095 | 101.30408 | | 11.36095 | 101.14364 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | | 10.57851 | 94.76457 | | 10.57851 | 100.58282 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79852 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78073 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78073 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73689 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99799 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | | 10.65965 | 100.49977 | | 10.65965 | 100.60859 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | | 11.96000 | 98.68177 | | 11.96000 | 98.50406 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.47265 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | | 11.88500 | 65.10887 | | 11.88500 | 95.96751 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99799 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72168 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | | 9.28000 | 85.84344 | | 9.28000 | 100.76743 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76878 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 11.73000 | | 64.00592 | | 11.73000 | 95.77601 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74487 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76480 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.76480 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85193 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73530 | | | 0.00 | 0 | 0.00 |
| BAYA38 | On 31/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55672 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78204 | | | 0.00 | 0 | 0.00 |
| BAYA40 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50257 | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99799 | | | 0.00 | 0 | 96,008,000.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78204 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14778 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | 14.22609 | | 103.75285 | | 14.22609 | 102.70028 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | 15.57551 | | 100.84347 | | 15.57551 | 100.74512 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | 14.48324 | | 100.57735 | | 14.48324 | 100.77514 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02245 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02245 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.02245 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.06185 | | | 0.00 | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.17721 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | 100.00000 | | 13.25797 | | 100.00000 | 13.23281 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | 100.00000 | | 20.18317 | | 100.00000 | 20.13319 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | 100.00000 | | 18.36895 | | 100.00000 | 18.32347 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | 100.00000 | | 11.33886 | | 100.00000 | 11.31078 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|---------------|
| BAYD4U | On 30/06/2035 | Spot Bond | 100.00000 | | 11.34866 | 100.00000 | 11.32024 | | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | 100.00000 | | 13.70923 | 100.00000 | 13.67527 | | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | 100.00000 | | 11.87881 | 100.00000 | 11.84939 | | | | 0.00 | 0 | 0.00 |
| BCJ01U | On 15/04/2014 | Spot Bond | 100.00000 | | 87.96583 | 100.00000 | 87.76591 | | | | 0.00 | 0 | 0.00 |
| BCJ02 | On 17/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.20971 | | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.87076 | | | | 0.00 | 0 | 0.00 |
| BCP2 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.89163 | | | | 0.00 | 0 | 0.00 |
| BCP77U | On 15/02/2014 | Spot Bond | 100.00000 | | 96.05263 | 100.00000 | 95.80052 | | | | 0.00 | 0 | 0.00 |
| BCP78U | On 06/03/2014 | Spot Bond | 100.00000 | | 91.47870 | 100.00000 | 91.25000 | | | | 0.00 | 0 | 0.00 |
| BCP79U | On 24/04/2014 | Spot Bond | 100.00000 | | 81.47321 | 100.00000 | 81.29176 | | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 2.22000 | | 103.49096 | 2.22000 | 170.05085 | | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.68000 | | 94.37843 | 8.68000 | 133.93416 | | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.68000 | | 95.74626 | 8.68000 | 134.32008 | | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 9.06500 | | 94.85282 | 9.06500 | 94.82971 | | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.88061 | | | | 0.00 | 0 | 0.00 |
| BD310C | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.42799 | | | | 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 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.03654 | | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.77363 | | | | 0.00 | 0 | 0.00 |
| BD32AU | On 08/05/2014 | Spot Bond | 100.00000 | | 95.83333 | 100.00000 | 95.33679 | | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 8.42000 | | 97.98247 | 8.42000 | 97.96015 | | | 5,624,560,000,000.00 | 668,000,000 | 317,000,000.00 | |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.06311 | | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.16728 | | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.17093 | | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.18307 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|----------------|
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19520 | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.22884 | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | | 13.75871 | | 100.00000 | 13.72464 | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99991 | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99989 | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99987 | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99987 | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99982 | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.99975 | | | 0.00 | 0 | 0.00 |
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | | 8.61126 | | 100.00000 | 8.58993 | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | | 8.61126 | | 100.00000 | 8.58993 | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.77687 | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.84266 | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.86060 | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 8.73500 | | 103.51176 | | 8.73500 | 103.48732 | | | 698,800,000.00 | 80,000,000 | 54,100,000.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.91438 | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00982 | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | | 6.17701 | | 100.00000 | 6.16172 | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | | 6.17701 | | 100.00000 | 6.16172 | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | 6.63000 | | 106.70435 | | 6.63000 | 101.59676 | | | 0.00 | 0 | 0.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.78477 | | | 0.00 | 0 | 0.00 |
| BIDC33 | On 03/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC34 | On 05/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 400,000,000 | 100,000,000.00 |
| BIDC35 | On 17/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.83904 | | | 0.00 | 400,000,000 | 100,000,000.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10948 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30990 | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09913 | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16197 | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27615 | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.75104 | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.52921 | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | 100.00000 | | 41.87248 | | 100.00000 | 41.76762 | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | | 13.96506 | | 100.00000 | 13.93048 | | | 0.00 | 0 | 0.00 |
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38680 | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 7.10500 | | 107.44402 | | 7.10500 | 107.42330 | | | 0.00 | 0 | 12,200,000.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 9.83500 | | 113.53035 | | 9.83500 | 113.50024 | | | 0.00 | 0 | 0.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02628 | | | 0.00 | 0 | 0.00 |
| CBL10 | On 06/05/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20186 | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 9.48500 | | 104.53272 | | 9.48500 | 104.50597 | | | 0.00 | 0 | 679,200,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 11.64000 | | 103.45791 | | 11.64000 | 103.42559 | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89888 | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 11.89000 | | 98.71453 | | 11.89000 | 98.68355 | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.62435 | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 9.72500 | | 101.11520 | | 9.72500 | 101.08868 | | | 1,361,500,000,000.00 | 140,000,000 | 106,800,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.75500 | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 12.33000 | | 99.81461 | | 12.33000 | 99.78217 | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.92785 | | | 0.00 | 0 | 16,700,000.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17546 | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.55068 | | | 0.00 | 1,400,000,000 | 400,000,000.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 10.67000 | | 92.26099 | | 10.67000 | 92.23450 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| CCT01 | On 23/06/2023 | Spot Bond | 10.51000 | 113.43129 | 10.51000 | 113.39937 | | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 10.36000 | 109.42709 | 10.36000 | 109.39672 | | | | 1,243,200,000,000.00 | 120,000,000 | 109,900,000.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 9.70000 | 114.03152 | 9.70000 | 114.00168 | | | | 0.00 | 0 | 3,056,500,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.50218 | | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 12.08500 | 104.05831 | 12.08500 | 104.02459 | | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.76283 | | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.90938 | | | | 0.00 | 0 | 0.00 |
| CGR7 | On 22/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.29023 | | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33292 | | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.28227 | | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.29080 | | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.45913 | | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.43208 | | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.57505 | | | | 0.00 | 0 | 0.00 |
| CLN154 | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04121 | | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.64618 | | | | 0.00 | 0 | 0.00 |
| CLN167 | On 30/04/2014 | Spot Bond | 100.00000 | 85.35091 | 100.00000 | 99.45946 | | | | 0.00 | 0 | 0.00 |
| CLN168 | On 30/04/2014 | Spot Bond | 100.00000 | 85.35091 | 100.00000 | 99.45946 | | | | 0.00 | 0 | 0.00 |
| CLN169 | On 30/04/2014 | Spot Bond | 100.00000 | 85.35091 | 100.00000 | 99.45946 | | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.84097 | | | | 0.00 | 0 | 0.00 |
| CLN172 | On 30/04/2014 | Spot Bond | 100.00000 | 85.35091 | 100.00000 | 99.45946 | | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.05949 | | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.11717 | | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | 10.11000 | 100.82071 | 10.11000 | 100.79324 | | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.11717 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN186 | On 06/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.45589 | | | 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 |
| CLN191 | On 23/08/2016 | Spot Bond | 2.76000 | | 115.63737 | | 2.76000 | 115.62165 | | | 0.00 | 0 | 0.00 |
| CLN192 | On 24/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.94602 | | | 0.00 | 0 | 0.00 |
| CLN193 | On 29/08/2021 | Spot Bond | 3.14000 | | 112.62923 | | 3.14000 | 115.64415 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | 8.25000 | | 103.47593 | | 8.25000 | 103.45282 | | | 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 | 101.11717 | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11717 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | 3.10000 | | 120.73443 | | 3.10000 | 115.23903 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | 2.40000 | | 120.41245 | | 2.40000 | 114.93389 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.21124 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.78236 | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30895 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | 8.46500 | | 102.59029 | | 8.46500 | 102.56693 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31765 | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31306 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19081 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19610 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | 8.51500 | | 102.73361 | | 8.51500 | 102.71008 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | 8.51500 | | 102.73361 | | 8.51500 | 102.71008 | | | 0.00 | 0 | 0.00 |
| CLN223 | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.90443 | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.86049 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | 8.56500 | | 101.53096 | | 8.56500 | 101.50757 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.86319 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN227 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.95867 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23609 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23609 | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | | 100.17539 | 85.45858 | | 100.17539 | 85.08488 | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20654 | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41921 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.87612 | | | 0.00 | 0 | 0.00 |
| CLN240 | On 24/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21352 | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.29801 | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | | 9.35000 | 104.05304 | | 9.35000 | 104.02720 | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | | 9.35000 | 104.05304 | | 9.35000 | 104.02720 | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21313 | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21672 | | | 0.00 | 0 | 0.00 |
| CLN246 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 91.54032 | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.05251 | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79033 | | | 0.00 | 0 | 0.00 |
| CLN249 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.01125 | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61746 | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61746 | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61746 | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61746 | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.61746 | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63407 | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66157 | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66157 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CLN258 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66157 | | | 0.00 | 0 | 0.00 |
| CLN259 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66157 | | | 0.00 | 0 | 100,000,000.00 |
| CLN260 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66157 | | | 0.00 | 0 | 0.00 |
| CLN261 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66618 | | | 0.00 | 0 | 0.00 |
| CLN262 | | On 26/03/2019 | Spot Bond | 9.66000 | 103.32177 | | 9.66000 | 103.29484 | | | 0.00 | 0 | 0.00 |
| CLN264 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28227 | | | 0.00 | 0 | 0.00 |
| CLN266 | | On 16/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74253 | | | 0.00 | 0 | 0.00 |
| CLN267 | | On 16/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74253 | | | 0.00 | 0 | 0.00 |
| CLN268 | | On 30/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98049 | | | 0.00 | 0 | 0.00 |
| CLN269 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99093 | | | 0.00 | 0 | 0.00 |
| CLN270 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.89911 | | | 0.00 | 0 | 0.00 |
| CLN272 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78521 | | | 0.00 | 0 | 0.00 |
| CLN273 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77970 | | | 0.00 | 0 | 0.00 |
| CLN274 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80212 | | | 0.00 | 1,000,000,000 | 1,000,000,000.00 |
| CLN275 | | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28148 | | | 0.00 | 0 | 0.00 |
| CLN277 | | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48304 | | | 0.00 | 0 | 0.00 |
| CLN278 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79989 | | | 0.00 | 0 | 0.00 |
| CLN279 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 105.03651 | | | 0.00 | 0 | 0.00 |
| CLN280 | | On 07/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01543 | | | 0.00 | 0 | 0.00 |
| CLN281 | | On 21/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69734 | | | 0.00 | 0 | 0.00 |
| CLN282 | | On 27/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61515 | | | 0.00 | 0 | 0.00 |
| CLN283 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.75765 | | | 0.00 | 0 | 0.00 |
| CLN284 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88430 | | | 0.00 | 0 | 0.00 |
| CLN285 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88430 | | | 0.00 | 0 | 0.00 |
| CLN286 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88430 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN287 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88430 | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.54569 | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15423 | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05522 | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76744 | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75825 | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66903 | | | 0.00 | 0 | 0.00 |
| CLN294 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75825 | | | 0.00 | 0 | 0.00 |
| CLN295 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53668 | | | 0.00 | 0 | 0.00 |
| CLN296 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92650 | | | 0.00 | 0 | 0.00 |
| CLN297 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69091 | | | 0.00 | 0 | 0.00 |
| CLN298 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.69091 | | | 0.00 | 0 | 0.00 |
| CLN299 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.67892 | | | 0.00 | 0 | 0.00 |
| CLN301 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 126.12814 | | | 0.00 | 0 | 0.00 |
| CLN302 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.53233 | | | 0.00 | 0 | 0.00 |
| CLN303 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 126.14706 | | | 0.00 | 0 | 0.00 |
| CLN304 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 125.63935 | | | 0.00 | 0 | 0.00 |
| CLN305 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 125.99391 | | | 0.00 | 0 | 0.00 |
| CLN310 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 123.74035 | | | 0.00 | 0 | 0.00 |
| CLN311 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 124.56738 | | | 0.00 | 0 | 0.00 |
| CLN312 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 126.68514 | | | 0.00 | 0 | 0.00 |
| CLN313 | On 14/11/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66224 | | | 0.00 | 0 | 0.00 |
| CLN314 | On 14/11/2022 | Spot Bond | | 11.31000 | 92.32725 | | 11.31000 | 92.29920 | | | 0.00 | 0 | 0.00 |
| CLN315 | On 20/03/2023 | Spot Bond | | 11.83000 | 93.97276 | | 11.83000 | 93.94293 | | | 0.00 | 0 | 0.00 |
| CLN316 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64582 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN317 | On 20/03/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92497 | | | 0.00 | 0 | 0.00 |
| CLN318 | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62032 | | | 0.00 | 0 | 0.00 |
| CLN319 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11683 | | | 0.00 | 0 | 0.00 |
| CLN320 | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97802 | | | 0.00 | 0 | 0.00 |
| CLN321 | On 30/04/2018 | Spot Bond | 8.80500 | 106.58904 | | 8.80500 | 102.18970 | | | 0.00 | 0 | 0.00 |
| CLN322 | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80175 | | | 0.00 | 0 | 0.00 |
| CLN323 | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11602 | | | 0.00 | 0 | 0.00 |
| CLN324 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 121.48895 | | | 0.00 | 0 | 0.00 |
| CLN325 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84249 | | | 0.00 | 0 | 0.00 |
| CLN326 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85900 | | | 0.00 | 0 | 0.00 |
| CLN327 | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92277 | | | 0.00 | 0 | 0.00 |
| CLN328 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86781 | | | 0.00 | 0 | 0.00 |
| CLN329 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24014 | | | 0.00 | 0 | 0.00 |
| CLN330 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24014 | | | 0.00 | 0 | 0.00 |
| CLN331 | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.24014 | | | 0.00 | 0 | 0.00 |
| CLN332 | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97430 | | | 0.00 | 0 | 0.00 |
| CLN333 | On 21/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65601 | | | 0.00 | 0 | 0.00 |
| CLN334 | On 19/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16780 | | | 0.00 | 600,000,000 | 400,000,000.00 |
| CLN335 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64582 | | | 0.00 | 0 | 0.00 |
| CLN336 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 109.47983 | | | 0.00 | 0 | 0.00 |
| CLN337 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 109.65995 | | | 0.00 | 0 | 0.00 |
| CLN338 | On 23/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66577 | | | 0.00 | 0 | 0.00 |
| CLN339 | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.03991 | | | 0.00 | 0 | 0.00 |
| CLN340 | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08395 | | | 0.00 | 0 | 0.00 |
| CLN341 | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64995 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|---------------|
| CLN342 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25397 | | | 0.00 | 0 | 0.00 |
| CLN343 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02415 | | | 0.00 | 0 | 0.00 |
| CLN344 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76116 | | | 0.00 | 0 | 0.00 |
| CLN345 | On 20/12/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.89200 | | | 0.00 | 0 | 0.00 |
| CLN346 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03948 | | | 0.00 | 0 | 0.00 |
| CLN347 | On 10/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52404 | | | 0.00 | 0 | 0.00 |
| CLN348 | On 23/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66067 | | | 0.00 | 0 | 0.00 |
| CLN349 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62925 | | | 0.00 | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03473 | | | 0.00 | 0 | 0.00 |
| CLN351 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.64936 | | | 0.00 | 0 | 0.00 |
| CLN352 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.94731 | | | 0.00 | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.36618 | | | 0.00 | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.57317 | | | 0.00 | 0 | 0.00 |
| CLN355 | On 24/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN356 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13850 | | | 0.00 | 0 | 0.00 |
| CLN357 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.26197 | | | 0.00 | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | | 100.00000 | 2.17808 | | 100.00000 | 100.00000 | | 30,000,000,000,000.00 | 300,000,000 | 300,000,000.00 | |
| CLN359 | On 24/07/2017 | Spot Bond | | 100.00000 | 5.52650 | | 100.00000 | 5.51201 | | 200,000,000,000,000.00 | 2,000,000,000 | 2,000,000,000.00 | |
| CLN360 | On 20/03/2019 | Spot Bond | | 100.00000 | 0.87994 | | 100.00000 | 0.87674 | | 50,000,000,000,000.00 | 500,000,000 | 500,000,000.00 | |
| CLN42 | On 18/04/2028 | Spot Bond | | 7.01000 | 37.56237 | | 7.01000 | 38.17429 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 139.88003 | | | 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 | | 9.06500 | 94.85282 | | 9.06500 | 128.16460 | | | 0.00 | 0 | 0.00 |
| CLN88 | On 28/04/2028 | Spot Bond | | 8.68000 | 30.56953 | | 8.68000 | 133.93416 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | | 8.68000 | 30.96948 | | 8.68000 | 134.32008 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 87.97654 | | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 87.87374 | | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.41827 | | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.41827 | | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.87427 | | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.81207 | | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.82435 | | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.81827 | | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.11683 | | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.73669 | | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.41934 | | | | 0.00 | 0 | 20,000,000.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 9.01500 | | 111.11131 | 9.01500 | 108.02810 | | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 9.18500 | | 100.73714 | 9.18500 | 100.71229 | | | 15,247,100,000,000.00 | 1,660,000,000 | 830,000,000.00 | |
| COJ05 | On 05/06/2023 | Spot Bond | 10.58000 | | 111.37497 | 10.58000 | 111.34343 | | | 507,840,000,000.00 | 48,000,000 | 24,000,000.00 | |
| COJ06 | On 09/12/2015 | Spot Bond | 8.36500 | | 105.68106 | 8.36500 | 105.65727 | | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 10.17000 | | 106.88844 | 10.17000 | 106.85915 | | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 10.62000 | | 94.26315 | 10.62000 | 94.23635 | | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 11.41000 | | 94.92701 | 11.41000 | 94.89808 | | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 11.41000 | | 87.84255 | 11.41000 | 87.81577 | | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.15975 | | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.20386 | | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.10607 | | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.93199 | | | | 0.00 | 0 | 800,000,000.00 |
| CPL018 | On 07/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.00668 | | | | 0.00 | 0 | 0.00 |
| CPL019 | On 17/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.58971 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| CPV01 | On 30/06/2029 | Spot Bond | 13.03000 | 87.56403 | 13.03000 | 87.53350 | | | | 3,127,200,000,000.00 | 240,000,000 | 1,120,000,000.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | 11.37419 | 100.00000 | 11.34603 | | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.12293 | | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 8.46000 | 97.38994 | 8.46000 | 97.36765 | | | | 5,329,800,000,000.00 | 630,000,000 | 630,000,000.00 |
| DENG48 | On 25/02/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.37946 | | | | 0.00 | 0 | 0.00 |
| DENG49 | On 03/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.53775 | | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.96570 | | | | 0.00 | 0 | 0.00 |
| DLTC01 | On 30/01/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.18792 | | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46072 | | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.08177 | | | | 0.00 | 0 | 0.00 |
| DRD03 | On 03/07/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.72465 | | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.76098 | | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 7.24500 | 118.53078 | 7.24500 | 118.50760 | | | | 0.00 | 0 | 660,000,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 8.79000 | 107.57611 | 8.79000 | 102.83480 | | | | 2,592,926,061,000.00 | 294,985,900 | 3,853,785,900.00 |
| DV23 | On 27/02/2023 | Spot Bond | 9.25000 | 108.79075 | 9.25000 | 108.76402 | | | | 18,879,342,500,000.00 | 2,041,010,000 | 10,329,910,000.00 |
| DVC001 | On 09/06/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.78748 | | | | 0.00 | 0 | 0.00 |
| DVC003 | On 09/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.82287 | | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.19021 | | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 8.44000 | 131.64270 | 8.44000 | 124.86617 | | | | 30,510,093,600,000.00 | 3,614,940,000 | 1,803,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 105.10255 | | | | 0.00 | 0 | 0.00 |
| EFC01 | On 31/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| EFC02 | On 31/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| EFC03 | On 31/08/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| EFC04 | On 31/08/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| EL15 | On 29/06/2015 | Spot Bond | 0.10000 | 104.35511 | 0.10000 | 131.44187 | | | | 400,000,000,000.00 | 4,000,000,000 | 2,000,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| EL28 | On 02/05/2028 | Spot Bond | 2.33000 | 113.90855 | 2.33000 | 113.89426 | | | | 6,990,000,000,000.00 | 3,000,000,000 | 1,500,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.34000 | 101.41968 | 2.34000 | 101.40693 | | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.43000 | 100.29141 | 2.43000 | 100.27857 | | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 10.07000 | 102.37990 | 10.07000 | 102.35212 | | | | 0.00 | 0 | 49,900,000.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 9.92000 | 108.19514 | 9.92000 | 108.16621 | | | | 0.00 | 0 | 66,500,000.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 10.46000 | 99.86889 | 10.46000 | 99.84077 | | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 93.46772 | | | | 0.00 | 0 | 0.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.30834 | | | | 0.00 | 600,000,000 | 500,000,000.00 |
| EPFC07 | On 20/02/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.57027 | | | | 0.00 | 0 | 0.00 |
| EPFC08 | On 12/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.79310 | | | | 0.00 | 0 | 0.00 |
| EPFC09 | On 06/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.87742 | | | | 0.00 | 0 | 0.00 |
| EPFC10 | On 19/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.14052 | | | | 0.00 | 0 | 0.00 |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | 82.19178 | 100.00000 | 81.81818 | | | | 0.00 | 0 | 33,300,000.00 |
| EQ187U | On 21/02/2014 | Spot Bond | 100.00000 | 94.55959 | 100.00000 | 94.31525 | | | | 0.00 | 0 | 0.00 |
| EQ201U | On 13/02/2014 | Spot Bond | 100.00000 | 96.56085 | 100.00000 | 96.30607 | | | | 0.00 | 0 | 0.00 |
| EQ202U | On 12/03/2014 | Spot Bond | 100.00000 | 95.12260 | 100.00000 | 94.88832 | | | | 0.00 | 0 | 0.00 |
| EQ203U | On 16/04/2014 | Spot Bond | 100.00000 | 85.25861 | 100.00000 | 85.06528 | | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | 128.33303 | 3.00000 | 128.31459 | | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 11.42500 | 102.95236 | 11.42500 | 102.92076 | | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 105.02331 | | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02236 | | | | 0.00 | 0 | 0.00 |
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45164 | | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 10.25000 | 84.03546 | 10.25000 | 97.33706 | | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.48306 | | | | 0.00 | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.21199 | | | | 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 | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.54571 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.41616 | | | 0.00 | 0 | 132,900,000.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38193 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.57561 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.53085 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30649 | | | 0.00 | 0 | 16,700,000.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34644 | | | 0.00 | 0 | 49,900,000.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.27265 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.33227 | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26073 | | | 0.00 | 0 | 40,000,000.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31041 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 6.89500 | | 104.52742 | | 6.89500 | 104.50796 | | | 2,758,000,000,000.00 | 400,000,000 | 200,000,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 8.03500 | | 106.86929 | | 8.03500 | 106.84616 | | | 134,674,782,844,000.00 | 16,761,018,400 | 18,058,704,800.00 |
| ES23 | On 25/01/2023 | Spot Bond | 8.91000 | | 106.80523 | | 8.91000 | 106.77952 | | | 70,221,513,384,000.00 | 7,881,202,400 | 29,266,600,000.00 |
| ES26 | On 02/04/2026 | Spot Bond | 9.27500 | | 92.32380 | | 9.27500 | 92.30080 | | | 243,671,331,767,500.00 | 26,271,841,700 | 11,854,700,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 10.03000 | | 81.31612 | | 10.03000 | 81.29414 | | | 2,400,285,875,668,000.00 | 39,310,655,600 | 19,654,000,000.00 |
| ES42 | On 25/04/2042 | Spot Bond | 10.23500 | | 86.32298 | | 10.23500 | 86.29931 | | | 79,464,540,000,000.00 | 7,764,000,000 | 4,051,000,000.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24424 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.24404 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64309 | | | 0.00 | 0 | 0.00 |
| FIFC07 | On 28/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04948 | | | 0.00 | 0 | 0.00 |
| FIFC08 | On 11/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.23041 | | | 0.00 | 0 | 0.00 |
| FIFC09 | On 08/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30615 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | 100.00000 | | 10.19407 | | 100.00000 | 10.16938 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | 100.00000 | | 9.92046 | | 100.00000 | 9.89643 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| FR2A4A | | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80183 | | | 0.00 | 0 | 50,000,000.00 |
| FR2A4B | | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83739 | | | 0.00 | 0 | 0.00 |
| FR2A4C | | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90839 | | | 0.00 | 0 | 0.00 |
| FR2A4D | | On 15/09/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97930 | | | 0.00 | 0 | 0.00 |
| FRB03 | | On 15/09/2014 | Spot Bond | 7.06500 | 104.56852 | | 7.06500 | 104.54846 | | | 4,239,000,000,000.00 | 600,000,000 | 1,440,000,000.00 |
| FRB05 | | On 21/12/2018 | Spot Bond | 9.73000 | 96.24429 | | 9.73000 | 96.21918 | | | 0.00 | 0 | 0.00 |
| FRB08 | | On 10/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83641 | | | 0.00 | 0 | 0.00 |
| FRB09 | | On 10/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83634 | | | 0.00 | 0 | 0.00 |
| FRB10 | | On 25/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01645 | | | 0.00 | 0 | 0.00 |
| FRB11 | | On 11/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.24241 | | | 0.00 | 0 | 0.00 |
| FRBC21 | | On 21/12/2018 | Spot Bond | 11.53000 | 103.04193 | | 11.53000 | 103.01020 | | | 0.00 | 0 | 20,000,000.00 |
| FRBC22 | | On 21/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.34825 | | | 0.00 | 0 | 0.00 |
| FRBI22 | | On 31/01/2022 | Spot Bond | 2.30000 | 123.29492 | | 2.30000 | 124.10671 | | | 0.00 | 0 | 0.00 |
| FRBI23 | | On 07/12/2023 | Spot Bond | 2.35000 | 128.37955 | | 2.35000 | 262.50073 | | | 0.00 | 0 | 380,000,000.00 |
| FRBI25 | | On 31/01/2025 | Spot Bond | 2.58500 | 96.35128 | | 2.58500 | 102.68232 | | | 0.00 | 0 | 0.00 |
| FRBI28 | | On 31/03/2028 | Spot Bond | 2.88000 | 97.63907 | | 2.88000 | 145.46958 | | | 0.00 | 0 | 0.00 |
| FRBI33 | | On 07/12/2033 | Spot Bond | 2.69000 | 112.14818 | | 2.69000 | 194.17084 | | | 0.00 | 0 | 0.00 |
| FRBN04 | | On 15/09/2015 | Spot Bond | 7.67500 | 113.83450 | | 7.67500 | 113.81081 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | | On 30/11/2020 | Spot Bond | 7.99400 | 59.13927 | | 7.99400 | 58.46884 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | | On 28/10/2024 | Spot Bond | 9.48800 | 37.77586 | | 9.48800 | 36.88463 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | | On 10/12/2024 | Spot Bond | 9.72000 | 36.52545 | | 9.72000 | 35.60957 | | | 0.00 | 0 | 0.00 |
| FRC04 | | On 03/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51320 | | | 0.00 | 0 | 0.00 |
| FRC101 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.97536 | | | 0.00 | 0 | 0.00 |
| FRC103 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.21892 | | | 0.00 | 0 | 0.00 |
| FRC104 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.02340 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC105 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.91793 | | | 0.00 | 0 | 0.00 |
| FRC106 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.91793 | | | 0.00 | 0 | 0.00 |
| FRC107 | | On 03/06/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48553 | | | 0.00 | 0 | 0.00 |
| FRC108 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88383 | | | 0.00 | 0 | 0.00 |
| FRC109 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98539 | | | 0.00 | 0 | 0.00 |
| FRC110 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16842 | | | 0.00 | 0 | 0.00 |
| FRC112 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84103 | | | 0.00 | 0 | 0.00 |
| FRC113 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93212 | | | 0.00 | 0 | 0.00 |
| FRC114 | | On 20/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.39293 | | | 0.00 | 0 | 0.00 |
| FRC115 | | On 20/06/2017 | Spot Bond | 7.47000 | 100.22044 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | | On 20/06/2017 | Spot Bond | 7.47000 | 100.22044 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC117 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15054 | | | 0.00 | 0 | 0.00 |
| FRC118 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91178 | | | 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 | 100.86451 | | | 0.00 | 0 | 0.00 |
| FRC122 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 113.92214 | | | 0.00 | 0 | 0.00 |
| 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 | 100.89530 | | | 0.00 | 0 | 0.00 |
| FRC125 | | On 20/09/2017 | Spot Bond | 6.00000 | 100.17713 | | 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 | 100.95791 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 101.20197 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16376 | | | 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 | 13.07936 | | 100.09221 | 13.04695 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80395 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 110.39086 | | | 0.00 | 0 | 0.00 |
| FRC146 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98066 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10713 | | | 0.00 | 0 | 0.00 |
| FRC148 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75635 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 105.49067 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.90981 | | | 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 | 100.92095 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.83320 | | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84579 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13645 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC158 | On 11/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.84067 | | | 0.00 | 0 | 0.00 |
| FRC160 | On 12/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82407 | | | 0.00 | 0 | 0.00 |
| FRC161 | On 20/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82928 | | | 0.00 | 0 | 0.00 |
| FRC162 | On 14/12/2018 | Spot Bond | | 13.22500 | 54.84396 | | 13.22500 | 54.82415 | | | 0.00 | 0 | 0.00 |
| FRC163 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77639 | | | 0.00 | 0 | 0.00 |
| FRC166 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.77750 | | | 0.00 | 0 | 0.00 |
| FRC167 | On 20/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.19609 | | | 0.00 | 0 | 0.00 |
| FRC168 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81717 | | | 0.00 | 0 | 0.00 |
| FRC169 | On 31/01/2025 | Spot Bond | | 3.83000 | 87.74568 | | 3.83000 | 90.76533 | | | 0.00 | 0 | 0.00 |
| FRC170 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85680 | | | 0.00 | 0 | 0.00 |
| FRC171 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85680 | | | 0.00 | 0 | 0.00 |
| FRC172 | On 21/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.46627 | | | 0.00 | 0 | 0.00 |
| FRC173 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64582 | | | 0.00 | 0 | 0.00 |
| FRC174 | On 20/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.03583 | | | 0.00 | 0 | 0.00 |
| FRC175 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19612 | | | 0.00 | 0 | 0.00 |
| FRC176 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.80175 | | | 0.00 | 0 | 0.00 |
| FRC177 | On 20/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78081 | | | 0.00 | 0 | 0.00 |
| FRC178 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.00748 | | | 0.00 | 0 | 0.00 |
| FRC179 | On 20/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93046 | | | 0.00 | 0 | 0.00 |
| FRC180 | On 10/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.50657 | | | 0.00 | 0 | 0.00 |
| FRC181 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.98428 | | | 0.00 | 0 | 0.00 |
| FRC182 | On 26/01/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.06675 | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.08177 | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83698 | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.26536 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC186 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71439 | | | 0.00 | 0 | 0.00 |
| FRC187 | On 07/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21952 | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16543 | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | | 100.00000 | 1.03560 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC29 | On 22/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17522 | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.91308 | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.90761 | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.21378 | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76882 | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03810 | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | | 3.54000 | 116.14464 | | 3.54000 | 113.60762 | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92534 | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.93532 | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | | 3.52000 | 106.78132 | | 3.52000 | 113.76874 | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | | 1.27000 | 99.20106 | | 1.27000 | 121.53910 | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | | 3.54000 | 104.01023 | | 3.54000 | 113.60762 | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | | 2.25000 | 103.05845 | | 2.25000 | 121.30570 | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | | 2.32000 | 103.75817 | | 2.32000 | 126.37607 | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.04360 | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.75570 | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.28988 | | | 0.00 | 0 | 0.00 |
| FRC82 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31368 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79649 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.91872 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.96823 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| FRC86 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08284 | | | 0.00 | 0 | 0.00 |
| FRC87 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04073 | | | 0.00 | 0 | 0.00 |
| FRC94A | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87111 | | | 0.00 | 0 | 0.00 |
| FRC95 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19463 | | | 0.00 | 0 | 0.00 |
| FRC96A | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87000 | | | 0.00 | 0 | 0.00 |
| FRC97 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.89305 | | | 0.00 | 0 | 0.00 |
| FRC98 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 93.56715 | | | 0.00 | 0 | 0.00 |
| FRC99 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.93057 | | | 0.00 | 0 | 0.00 |
| FRD01U | | On 22/12/2018 | Spot Bond | 100.00000 | 9.23703 | | 100.00000 | 9.21416 | | | 0.00 | 0 | 0.00 |
| FRD02U | | On 01/06/2016 | Spot Bond | 100.00000 | 15.61325 | | 100.00000 | 15.57459 | | | 0.00 | 0 | 0.00 |
| FRI15 | | On 14/03/2015 | Spot Bond | 4.39000 | 142.78511 | | 4.39000 | 142.75922 | | | 0.00 | 0 | 0.00 |
| FRJ14 | | On 20/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04166 | | | 0.00 | 4,000,000,000 | 2,000,000,000.00 |
| FRJ15 | | On 04/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06392 | | | 0.00 | 0 | 0.00 |
| FRJ16 | | On 21/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.41470 | | | 0.00 | 55,000,000 | 255,000,000.00 |
| FRJ17 | | On 04/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.55390 | | | 0.00 | 1,000,000,000 | 600,000,000.00 |
| FRJ18 | | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.02650 | | | 0.00 | 0 | 0.00 |
| FRJ19 | | On 04/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.51795 | | | 0.00 | 0 | 0.00 |
| FRJ20 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69141 | | | 0.00 | 0 | 0.00 |
| FRS100 | | On 15/01/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 83.02115 | | | 0.00 | 0 | 0.00 |
| FRS101 | | On 31/01/2038 | Spot Bond | 2.92000 | 88.21597 | | 2.92000 | 115.70058 | | | 0.00 | 0 | 0.00 |
| FRS102 | | On 21/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16052 | | | 0.00 | 0 | 0.00 |
| FRS103 | | On 23/01/2024 | Spot Bond | 10.38000 | 100.22799 | | 10.38000 | 100.19946 | | | 0.00 | 0 | 0.00 |
| FRS104 | | On 23/01/2024 | Spot Bond | 10.38000 | 100.22799 | | 10.38000 | 100.19946 | | | 0.00 | 0 | 0.00 |
| FRS105 | | On 10/11/2015 | Spot Bond | 100.00000 | 29.71406 | | 100.00000 | 100.00000 | | | 50,000,000,000,000.00 | 500,000,000 | 500,000,000.00 |
| FRS106 | | On 22/10/2014 | Spot Bond | 100.00000 | 80.35714 | | 100.00000 | 80.17817 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS107 | On 30/01/2016 | Spot Bond | 100.00000 | | 21.02358 | 100.00000 | 20.97152 | | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | 2.86000 | | 123.34789 | 2.86000 | 252.20890 | | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | 2.36000 | | 128.27854 | 2.36000 | 262.29412 | | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | 3.08000 | | 121.25106 | 3.08000 | 247.92004 | | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | 2.67000 | | 100.57284 | 2.67000 | 120.86285 | | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01385 | | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | 2.20000 | | 125.01540 | 2.20000 | 121.17820 | | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.20248 | | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.44973 | | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.65738 | | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | 2.90000 | | 92.40357 | 2.90000 | 92.39054 | | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | 104.97509 | | 16.23989 | 104.97509 | 16.19789 | | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | 101.07593 | | 20.46636 | 101.07593 | 20.41519 | | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | 100.44759 | | 12.44151 | 100.44759 | 12.41058 | | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.77445 | | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | 100.76967 | | 18.82594 | 100.76967 | 18.77900 | | | | 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 |
| FRS81 | On 30/10/2042 | Spot Bond | 2.52000 | | 102.09963 | 2.52000 | 102.08632 | | | | 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 |
| FRS84 | On 30/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.43793 | | | | 0.00 | 0 | 0.00 |
| FRS85 | On 31/01/2025 | Spot Bond | 2.54500 | | 94.79964 | 2.54500 | 102.80815 | | | | 0.00 | 0 | 0.00 |
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.30887 | | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.57500 | | 94.52231 | 2.57500 | 102.50731 | | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.34981 | | | | 0.00 | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.56000 | | 126.27827 | 2.56000 | 327.14284 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| FRS92 | | On 21/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53782 | | | 0.00 | 0 | 0.00 |
| FRS93 | | On 11/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.64866 | | | 0.00 | 0 | 0.00 |
| FRS94 | | On 08/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54668 | | | 0.00 | 0 | 0.00 |
| FRS95 | | On 11/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.46712 | | | 0.00 | 0 | 0.00 |
| FRS96 | | On 24/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23164 | | | 0.00 | 0 | 0.00 |
| FRS97 | | On 29/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10633 | | | 0.00 | 0 | 0.00 |
| FRS98 | | On 21/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77380 | | | 0.00 | 0 | 0.00 |
| FRS99 | | On 09/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41654 | | | 0.00 | 0 | 0.00 |
| FRX14 | | On 01/09/2014 | Spot Bond | 6.18500 | 104.85984 | | 6.18500 | 104.84219 | | | 0.00 | 0 | 120,000,000.00 |
| FRX15 | | On 14/03/2015 | Spot Bond | 6.61500 | 105.60813 | | 6.61500 | 105.58915 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | | On 15/09/2016 | Spot Bond | 7.58500 | 104.00535 | | 7.58500 | 103.98396 | | | 0.00 | 0 | 0.00 |
| FRX17 | | On 15/09/2017 | Spot Bond | 8.18500 | 104.19450 | | 8.18500 | 104.17142 | | | 0.00 | 0 | 0.00 |
| FRX18 | | On 14/04/2018 | Spot Bond | 8.42000 | 110.35129 | | 8.42000 | 110.32629 | | | 0.00 | 0 | 0.00 |
| FRX19 | | On 15/11/2019 | Spot Bond | 9.03000 | 101.75715 | | 9.03000 | 101.73233 | | | 830,760,000,000.00 | 92,000,000 | 92,900,000.00 |
| FRX20 | | On 01/10/2020 | Spot Bond | 9.29000 | 100.27148 | | 9.29000 | 100.24646 | | | 0.00 | 0 | 0.00 |
| FRX23 | | On 28/02/2023 | Spot Bond | 9.98000 | 90.14927 | | 9.98000 | 90.12502 | | | 0.00 | 0 | 0.00 |
| FRX24 | | On 10/12/2024 | Spot Bond | 10.08000 | 105.87053 | | 10.08000 | 105.84193 | | | 0.00 | 0 | 0.00 |
| FRX31 | | On 21/02/2031 | Spot Bond | 10.92000 | 93.31191 | | 10.92000 | 93.28495 | | | 21,840,000,000,000.00 | 2,000,000,000 | 2,000,000,000.00 |
| FRX45 | | On 14/04/2045 | Spot Bond | 10.91000 | 76.66700 | | 10.91000 | 76.64462 | | | 0.00 | 0 | 0.00 |
| FS1A1 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63962 | | | 0.00 | 0 | 0.00 |
| FS1A2 | | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67409 | | | 0.00 | 0 | 0.00 |
| FS1A3 | | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70197 | | | 0.00 | 0 | 0.00 |
| FS1A4 | | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71311 | | | 0.00 | 0 | 0.00 |
| FS1A5 | | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74089 | | | 0.00 | 0 | 25,000,000.00 |
| FS1B1 | | On 20/03/2038 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78538 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| FS1C1 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81874 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.96309 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73042 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38870 | | | 0.00 | 0 | 47,700,000.00 |
| GFC04 | On 11/04/2017 | Spot Bond | | 9.53500 | 102.75740 | | 9.53500 | 102.73110 | | | 0.00 | 0 | 0.00 |
| GOVEX1 | On 09/05/2047 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GPT27 | On 30/01/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34648 | | | 0.00 | 0 | 0.00 |
| GPT28 | On 05/05/2014 | Spot Bond | | 100.00000 | 79.52070 | | 100.00000 | 79.34783 | | | 0.00 | 0 | 0.00 |
| GRA309 | On 17/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.73529 | | | 0.00 | 0 | 0.00 |
| GRA310 | On 18/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.30144 | | | 0.00 | 0 | 0.00 |
| GRB93 | On 28/01/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRB94 | On 29/04/2014 | Spot Bond | | 100.00000 | 80.57395 | | 100.00000 | 80.39648 | | | 0.00 | 0 | 15,710,400,000.00 |
| GRD01U | On 28/01/2014 | Spot Bond | | 100.00000 | 66.66669 | | 100.00000 | 66.66668 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.33449 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43168 | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05124 | | | 0.00 | 0 | 0.00 |
| GRH1A2 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05243 | | | 0.00 | 0 | 0.00 |
| GRH1A3 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05474 | | | 0.00 | 0 | 100,000,000.00 |
| GRH1B | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05760 | | | 0.00 | 0 | 0.00 |
| GRH1C | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.06158 | | | 0.00 | 0 | 0.00 |
| GRH1YU | On 25/10/2039 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GRT01 | On 08/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97431 | | | 0.00 | 0 | 0.00 |
| GRT02 | On 13/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.17373 | | | 0.00 | 0 | 0.00 |
| GRT03 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.27961 | | | 0.00 | 0 | 0.00 |
| GRT04 | On 15/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.88310 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|----------------|
| GRT05 | On 25/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43867 | | | 0.00 | 0 | 100,000,000.00 |
| GRT06 | On 11/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92898 | | | 0.00 | 0 | 0.00 |
| GRX01U | On 30/06/2032 | Spot Bond | | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | 943,130,000,000,000.00 | 9,431,300,000 | 9,431,300,000.00 | |
| GSIS01 | On 27/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54491 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On 23/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75896 | | | 0.00 | 0 | 0.00 |
| HCH01 | On 25/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02601 | | | 0.00 | 0 | 0.00 |
| HILB01 | On 18/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18243 | | | 0.00 | 0 | 0.00 |
| HILB02 | On 13/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.89219 | | | 0.00 | 0 | 0.00 |
| HILB03 | On 02/05/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93152 | | | 0.00 | 0 | 0.00 |
| HILB04 | On 01/11/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93053 | | | 0.00 | 0 | 0.00 |
| HILC09 | On 03/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31721 | | | 0.00 | 0 | 0.00 |
| HILC10 | On 25/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08984 | | | 0.00 | 0 | 300,000,000.00 |
| HILC11 | On 07/05/2014 | Spot Bond | | 100.00000 | 99.45155 | | 100.00000 | 100.00000 | | | 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 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B3 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B7 | On 19/07/2046 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B8 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19085 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | | 8.04412 | 101.08774 | | 8.04412 | 102.21335 | | | 0.00 | 0 | 0.00 |
| HMS1C2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1C4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20031 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | | 8.39687 | 101.09406 | | 8.39687 | 108.65492 | | | 0.00 | 0 | 0.00 |
| HMS1D2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1D4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21247 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| HMS1D5 | On 19/07/2015 | Spot Bond | | 8.84716 | 101.10591 | | 8.84716 | 106.53565 | | | 0.00 | 0 | 0.00 |
| HMS1E2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1E4 | On 19/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.22732 | | | 0.00 | 0 | 0.00 |
| HMS1F2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1G2 | On 19/07/2045 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HPF01 | On 17/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.25525 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.31815 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.33016 | | | 0.00 | 0 | 0.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | | 8.58000 | 105.73788 | | 8.58000 | 105.71374 | | | 0.00 | 0 | 2,969,500,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | | 2.13000 | 130.62620 | | 2.13000 | 267.09610 | | | 12,780,000,000.00 | 6,000,000 | 8,803,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | | 2.11000 | 133.54665 | | 2.11000 | 267.51864 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | | 9.97500 | 93.71989 | | 9.97500 | 93.69511 | | | 22,822,800,000,000.00 | 2,288,000,000 | 1,356,400,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | | 9.94500 | 93.87879 | | 9.94500 | 93.85403 | | | 0.00 | 0 | 0.00 |
| HWF01U | On 26/03/2015 | Spot Bond | | 100.00000 | 35.82729 | | 100.00000 | 35.73857 | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | | 100.00000 | 9.29922 | | 100.00000 | 9.27620 | | | 0.00 | 0 | 0.00 |
| HWF03U | On 09/10/2014 | Spot Bond | | 100.00000 | 57.08106 | | 100.00000 | 56.93971 | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | | 100.00000 | 27.14807 | | 100.00000 | 27.08085 | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | | 100.00000 | 15.04893 | | 100.00000 | 15.01165 | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | | 100.00000 | 10.22898 | | 100.00000 | 10.20420 | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | | 1.95000 | 108.99651 | | 1.93500 | 109.14503 | | | 37,490,157,510,000.00 | 19,225,721,800 | 02,128,767,300.00 |
| I2038 | On 31/01/2038 | Spot Bond | | 2.35000 | 106.48103 | | 2.30000 | 107.45274 | | | 11,154,996,920,000.00 | 4,746,807,200 | 51,175,000,000.00 |
| I2046 | On 31/03/2046 | Spot Bond | | 2.45000 | 104.22166 | | 2.45000 | 104.20829 | | | 5,396,305,810,000.00 | 2,202,573,800 | 70,941,286,900.00 |
| I2050 | On 31/12/2050 | Spot Bond | | 2.38000 | 111.77541 | | 2.38000 | 111.76122 | | | 13,191,447,976,000.00 | 5,542,625,200 | 17,312,246,300.00 |
| IBC01 | On 16/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 91.90000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | | 7.56500 | 106.92865 | | 7.56500 | 106.90671 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.89135 | | | | 0.00 | 1,280,000,000 | 320,000,000.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.96521 | | | | 0.00 | 0 | 0.00 |
| IBL19 | On 15/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.88518 | | | | 0.00 | 0 | 0.00 |
| IBL20 | On 15/03/2014 | Spot Bond | 7.20000 | | 107.83532 | 7.20000 | 103.47688 | | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 8.06500 | | 106.37185 | 8.06500 | 106.34863 | | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 8.88500 | | 107.53165 | 8.88500 | 107.50583 | | | | 0.00 | 0 | 0.00 |
| IBL23 | On 21/04/2014 | Spot Bond | 7.13000 | | 106.79113 | 7.13000 | 102.60649 | | | | 0.00 | 0 | 0.00 |
| IBL24 | On 21/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.15877 | | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.26662 | | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 4.24000 | | 113.72675 | 4.24000 | 113.70679 | | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 7.88500 | | 104.59695 | 7.88500 | 104.57497 | | | | 0.00 | 0 | 52,800,000.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.93627 | | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.93190 | | | | 0.00 | 0 | 0.00 |
| IBL34 | On 31/01/2017 | Spot Bond | 1.09000 | | 104.15047 | 1.09000 | 125.43956 | | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | 2.27000 | | 103.49346 | 2.27000 | 124.37403 | | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.07773 | | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.20010 | | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | 8.55500 | | 103.61653 | 8.55500 | 103.59268 | | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.36894 | | | | 0.00 | 0 | 0.00 |
| IBL42 | On 15/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.61982 | | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.31819 | | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | 9.16000 | | 96.39621 | 9.16000 | 96.37249 | | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | 9.67000 | | 89.54795 | 9.67000 | 89.52460 | | | | 0.00 | 0 | 28,500,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.12907 | | | | 0.00 | 0 | 0.00 |
| IBL49 | On 02/04/2018 | Spot Bond | 8.63500 | | 97.95048 | 8.63500 | 97.92774 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL50 | On 02/08/2020 | Spot Bond | 9.72000 | 97.03691 | | 9.72000 | 96.98822 | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98422 | | | 0.00 | 0 | 0.00 |
| IBL53 | On 31/07/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98373 | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | 7.82500 | 98.71695 | | 7.82500 | 98.69636 | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | 8.94000 | 96.97937 | | 8.94000 | 96.95632 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | 100.00000 | 0.00319 | | 100.00000 | 0.00318 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.13720 | | | 0.00 | 0 | 90,000,000.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14376 | | | 0.00 | 0 | 0.00 |
| IDCG03 | On 22/10/2020 | Spot Bond | 9.32000 | 97.47539 | | 9.32000 | 97.45100 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 101.42101 | | 5.00000 | 101.40725 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 101.42101 | | 5.00000 | 101.40725 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 100.00000 | | 5.00000 | 99.98658 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 101.42101 | | 5.00000 | 101.40725 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 101.53238 | | 4.00000 | 101.52127 | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47930 | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41559 | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71295 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 110.53231 | | 9.20000 | 110.50500 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63657 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63657 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54577 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 8.21702 | | 100.00000 | 8.19667 | | | 0.00 | 0 | 0.00 |
| IN01Q | On 23/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11970 | | | 0.00 | 0 | 0.00 |
| IN02Q | On 05/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41484 | | | 0.00 | 0 | 0.00 |
| IN03Q | On 12/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30483 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| IN04 | On 15/03/2015 | Spot Bond | | 9.56500 | 102.68386 | | 9.56500 | 102.65736 | | | 0.00 | 0 | 0.00 |
| IN04Q | On 26/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.07306 | | | 0.00 | 0 | 0.00 |
| IN05Q | On 13/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20774 | | | 0.00 | 0 | 0.00 |
| IN06E | On 10/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78267 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.01288 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | | 100.00000 | 6.61037 | 100.00000 | | 6.59436 | | | 0.00 | 0 | 0.00 |
| IN238U | On 13/03/2014 | Spot Bond | | 100.00000 | 89.90148 | 100.00000 | | 89.68059 | | | 0.00 | 0 | 0.00 |
| IN240U | On 10/04/2014 | Spot Bond | | 100.00000 | 84.10138 | 100.00000 | | 83.90805 | | | 0.00 | 0 | 0.00 |
| INA405 | On 28/01/2014 | Spot Bond | | 5.25000 | 95.01188 | | 5.25000 | 95.01188 | | | 0.00 | 0 | 0.00 |
| INA406 | On 04/02/2014 | Spot Bond | | 5.25000 | 99.94250 | | 5.25000 | 99.88506 | | | 0.00 | 0 | 0.00 |
| INA407 | On 11/02/2014 | Spot Bond | | 5.25000 | 99.84203 | | 5.25000 | 99.78471 | | | 0.00 | 0 | 0.00 |
| INA408 | On 18/02/2014 | Spot Bond | | 5.25000 | 99.74176 | | 5.25000 | 99.68456 | | | 0.00 | 0 | 0.00 |
| INA409 | On 25/02/2014 | Spot Bond | | 5.35000 | 99.63490 | | 5.35000 | 99.57673 | | | 0.00 | 0 | 0.00 |
| INA410 | On 04/03/2014 | Spot Bond | | 5.35000 | 99.53315 | | 5.35000 | 99.47510 | | | 0.00 | 0 | 0.00 |
| INA411 | On 11/03/2014 | Spot Bond | | 5.45000 | 99.42104 | | 5.45000 | 99.36204 | | | 0.00 | 0 | 0.00 |
| INA414 | On 01/04/2014 | Spot Bond | | 5.45000 | 99.11206 | | 5.45000 | 99.05343 | | | 0.00 | 0 | 0.00 |
| INA415 | On 08/04/2014 | Spot Bond | | 5.50000 | 99.00050 | | 5.50000 | 98.94146 | | | 0.00 | 0 | 0.00 |
| INA416 | On 15/04/2014 | Spot Bond | | 5.50000 | 98.89723 | | 5.50000 | 98.83831 | | | 0.00 | 0 | 0.00 |
| INA417 | On 22/04/2014 | Spot Bond | | 5.50000 | 98.79417 | | 5.50000 | 98.73538 | | | 0.00 | 0 | 0.00 |
| INA418 | On 29/04/2014 | Spot Bond | | 100.00000 | 80.57395 | 100.00000 | | 80.39648 | | 1,900,000,000,000,000.00 | 19,000,000,000 | 14,500,000,000.00 | |
| INF405 | On 28/01/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| INF407 | On 12/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.18090 | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70143 | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | | 11.22609 | 102.63142 | | 11.22609 | 101.91236 | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | | 11.22609 | 100.51951 | | 11.22609 | 100.65384 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING132 | | On 22/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82063 | | | 0.00 | 0 | 0.00 |
| ING135 | | On 10/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36282 | | | 0.00 | 0 | 0.00 |
| ING138 | | On 22/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80351 | | | 0.00 | 0 | 0.00 |
| ING153 | | On 03/04/2017 | Spot Bond | 6.50000 | 102.13117 | | 6.50000 | 102.11322 | | | 0.00 | 0 | 0.00 |
| ING161 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88430 | | | 0.00 | 0 | 0.00 |
| ING167 | | On 30/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53510 | | | 0.00 | 0 | 0.00 |
| ING192 | | On 18/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12328 | | | 0.00 | 0 | 0.00 |
| ING193 | | On 18/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12328 | | | 0.00 | 0 | 0.00 |
| ING194 | | On 11/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22894 | | | 0.00 | 0 | 0.00 |
| ING195 | | On 04/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.92232 | | | 0.00 | 0 | 0.00 |
| ING196 | | On 30/06/2027 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 97.68022 | | | 0.00 | 0 | 0.00 |
| ING199 | | On 28/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98071 | | | 0.00 | 0 | 0.00 |
| ING204 | | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78454 | | | 0.00 | 0 | 0.00 |
| ING209 | | On 12/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.27166 | | | 0.00 | 0 | 0.00 |
| ING211 | | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28519 | | | 0.00 | 0 | 0.00 |
| ING221 | | On 08/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30941 | | | 0.00 | 0 | 0.00 |
| ING224 | | On 28/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94110 | | | 0.00 | 0 | 0.00 |
| ING225 | | On 17/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.64749 | | | 0.00 | 0 | 0.00 |
| ING228 | | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78309 | | | 0.00 | 0 | 0.00 |
| ING232 | | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44835 | | | 0.00 | 0 | 0.00 |
| ING233 | | On 25/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10274 | | | 0.00 | 0 | 0.00 |
| ING234 | | On 28/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00973 | | | 0.00 | 0 | 0.00 |
| ING235 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.63614 | | | 0.00 | 0 | 0.00 |
| ING236 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67684 | | | 0.00 | 0 | 0.00 |
| ING237 | | On 09/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78044 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| ING239 | On 15/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.22652 | | | 0.00 | 0 | 0.00 |
| ING60U | On 28/02/2014 | Spot Bond | | 100.00000 | 104.04357 | | 100.00000 | 103.77951 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73690 | | | 0.00 | 0 | 0.00 |
| INGR01 | On 07/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88650 | | | 0.00 | 0 | 0.00 |
| INGR02 | On 28/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97557 | | | 0.00 | 0 | 0.00 |
| IP267U | On 09/04/2014 | Spot Bond | | 100.00000 | 84.29561 | | 100.00000 | 84.10138 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.31404 | | | 0.00 | 0 | 100,000,000.00 |
| IPF02 | On 13/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32086 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32546 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | | 8.57500 | 103.25508 | | 8.57500 | 103.23127 | | | 0.00 | 0 | 0.00 |
| IPL4 | On 29/03/2014 | Spot Bond | | 6.75500 | 107.90175 | | 6.75500 | 103.41000 | | | 0.00 | 0 | 5,500,000.00 |
| IPL5 | On 28/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00521 | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | | 9.03500 | 105.62973 | | 9.03500 | 105.60394 | | | 0.00 | 0 | 143,600,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44945 | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38840 | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.50803 | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83649 | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | | 8.74500 | 103.44848 | | 8.74500 | 103.42416 | | | 0.00 | 0 | 122,900,000.00 |
| IV015 | On 20/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.89760 | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20760 | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | | 3.36000 | 95.75187 | | 3.36000 | 115.06714 | | | 806,400,000,000.00 | 240,000,000 | 120,000,000.00 |
| IV019 | On 31/03/2028 | Spot Bond | | 4.06000 | 94.58437 | | 4.06000 | 127.03359 | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59774 | | | 0.00 | 0 | 100,000,000.00 |
| IV023 | On 11/07/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.36609 | | | 0.00 | 0 | 150,000,000.00 |
| IV024 | On 27/07/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.31708 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IV025 | | On 12/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.04367 | | | 0.00 | 0 | 0.00 |
| IV026 | | On 27/09/2024 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72105 | | | 0.00 | 0 | 0.00 |
| IV030 | | On 31/01/2025 | Spot Bond | 3.93500 | 89.09083 | | 3.93500 | 89.85374 | | | 0.00 | 0 | 0.00 |
| IV030A | | On 31/01/2025 | Spot Bond | 3.93500 | 89.01656 | | 3.93500 | 96.40310 | | | 0.00 | 0 | 0.00 |
| IV031 | | On 11/03/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12592 | | | 0.00 | 0 | 0.00 |
| IV032 | | On 14/08/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.72427 | | | 0.00 | 0 | 100,000,000.00 |
| IV04E | | On 10/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.78267 | | | 0.00 | 0 | 0.00 |
| IV08 | | On 30/04/2018 | Spot Bond | 12.23000 | 108.31155 | | 12.23000 | 108.27604 | | | 0.00 | 0 | 0.00 |
| IV09 | | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97685 | | | 0.00 | 0 | 0.00 |
| IV19A | | On 31/03/2028 | Spot Bond | 4.06000 | 93.58059 | | 4.06000 | 127.03359 | | | 0.00 | 0 | 0.00 |
| IVA01A | | On 28/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05377 | | | 0.00 | 0 | 0.00 |
| IVA02A | | On 17/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21603 | | | 0.00 | 0 | 0.00 |
| IVA03A | | On 17/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15337 | | | 0.00 | 0 | 0.00 |
| IVA405 | | On 30/01/2014 | Spot Bond | 5.25000 | 95.01188 | | 5.25000 | 99.95687 | | | 0.00 | 0 | 0.00 |
| IVA406 | | On 06/02/2014 | Spot Bond | 5.25000 | 99.91377 | | 5.25000 | 99.85637 | | | 0.00 | 0 | 0.00 |
| IVA407 | | On 14/02/2014 | Spot Bond | 5.25000 | 99.79903 | | 5.25000 | 99.75608 | | | 0.00 | 0 | 0.00 |
| IVA408 | | On 20/02/2014 | Spot Bond | 5.25000 | 99.71315 | | 5.25000 | 99.65598 | | | 0.00 | 0 | 0.00 |
| IVA409 | | On 27/02/2014 | Spot Bond | 5.35000 | 99.60581 | | 5.35000 | 99.54767 | | | 0.00 | 0 | 0.00 |
| IVA410 | | On 06/03/2014 | Spot Bond | 5.35000 | 99.50412 | | 5.35000 | 99.44610 | | | 0.00 | 0 | 0.00 |
| IVA411 | | On 13/03/2014 | Spot Bond | 5.45000 | 99.39153 | | 5.45000 | 99.33257 | | | 0.00 | 0 | 0.00 |
| IVA414 | | On 03/04/2014 | Spot Bond | 5.45000 | 99.08274 | | 5.45000 | 99.02414 | | | 0.00 | 0 | 0.00 |
| IVA415 | | On 10/04/2014 | Spot Bond | 5.50000 | 98.97097 | | 5.50000 | 98.91197 | | | 0.00 | 0 | 0.00 |
| IVA416 | | On 17/04/2014 | Spot Bond | 5.50000 | 98.86776 | | 5.50000 | 98.80888 | | | 0.00 | 0 | 0.00 |
| IVC002 | | On 12/02/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55922 | | | 0.00 | 0 | 0.00 |
| IVC004 | | On 29/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01739 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC005 | On 27/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01324 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58625 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42783 | | | 0.00 | 0 | 0.00 |
| IVC009 | On 15/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.80073 | | | 0.00 | 0 | 0.00 |
| IVC010 | On 29/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01613 | | | 0.00 | 0 | 0.00 |
| IVC011 | On 28/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.03094 | | | 0.00 | 0 | 0.00 |
| IVC012 | On 09/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25689 | | | 0.00 | 0 | 0.00 |
| IVC013 | On 29/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01607 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20293 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.36609 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.08188 | | | 0.00 | 0 | 0.00 |
| IVC017 | On 12/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32096 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32326 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32786 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30715 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18950 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01734 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79299 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35972 | | | 0.00 | 0 | 0.00 |
| IVF406 | On 07/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.87905 | | | 0.00 | 0 | 0.00 |
| JDC03U | On 29/01/2014 | Spot Bond | | 100.00000 | 50.00002 | | 100.00000 | 50.00001 | | | 0.00 | 0 | 0.00 |
| JDC04U | On 13/03/2014 | Spot Bond | | 100.00000 | 95.19218 | | 100.00000 | 94.95829 | | | 0.00 | 0 | 0.00 |
| JDC05U | On 15/05/2014 | Spot Bond | | 100.00000 | 92.46231 | | 100.00000 | 92.00000 | | | 0.00 | 0 | 0.00 |
| JDC06U | On 15/05/2014 | Spot Bond | | 100.00000 | 77.82516 | | 100.00000 | 77.65957 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00005 | | | 0.00 | 0 | 33,300,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| JDG02U | On 22/01/2015 | Spot Bond | 100.00000 | | 55.51458 | 100.00000 | 55.37711 | | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.48873 | | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | 100.00000 | | 15.94407 | 100.00000 | 15.90544 | | | | 0.00 | 0 | 50,000,000.00 |
| JDG04 | On 15/04/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.30296 | | | | 0.00 | 0 | 0.00 |
| JDG07U | On 14/11/2014 | Spot Bond | 100.00000 | | 61.86326 | 100.00000 | 61.71339 | | | | 0.00 | 0 | 0.00 |
| JDG08U | On 28/11/2014 | Spot Bond | 100.00000 | | 63.32698 | 100.00000 | 63.17357 | | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | 100.00000 | | 54.50742 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2014 | Spot Bond | 100.00000 | | 48.71393 | 100.00000 | 64.74912 | | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 103.21208 | | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.91174 | | | | 0.00 | 0 | 0.00 |
| KW01 | On 31/10/2027 | Spot Bond | 9.06000 | | 137.90286 | 9.06000 | 137.86910 | | | | 0.00 | 0 | 240,000,000.00 |
| LBK02 | On 26/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.01582 | | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.79179 | | | | 0.00 | 0 | 50,000,000.00 |
| LEW01 | On 31/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.98251 | | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | 9.13500 | | 99.21567 | 9.13500 | 99.19159 | | | | 0.00 | 0 | 75,700,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | 9.28500 | | 68.48909 | 9.28500 | 96.89230 | | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | 9.82000 | | 101.11990 | 9.82000 | 101.09357 | | | | 0.00 | 0 | 42,200,000.00 |
| LHL01 | On 13/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.34763 | | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | 11.06500 | | 100.81179 | 11.06500 | 100.78196 | | | 23,015,200,000,000.00 | 2,080,000,000 | 1,040,000,000.00 | |
| LHL03 | On 13/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.47742 | | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.54301 | | | | 0.00 | 0 | 500,000,000.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.65578 | | | | 0.00 | 0 | 43,000,000.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.79103 | | | | 0.00 | 0 | 0.00 |
| LWCP01 | On 30/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.98459 | | | | 0.00 | 0 | 0.00 |
| MAQ041 | On 09/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.32135 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MAQ043 | On 13/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.79838 | | | 0.00 | 0 | 0.00 |
| MAQ044 | On 07/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.47605 | | | 0.00 | 0 | 0.00 |
| MAQ045 | On 02/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.09479 | | | 0.00 | 0 | 0.00 |
| MAQ046 | On 23/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.78883 | | | 0.00 | 0 | 0.00 |
| MAQ07U | On 11/04/2014 | Spot Bond | | 100.00000 | 83.90805 | | 100.00000 | 83.71560 | | | 0.00 | 0 | 0.00 |
| MAQ08U | On 11/12/2014 | Spot Bond | | 100.00000 | 55.08479 | | 100.00000 | 54.98029 | | | 0.00 | 0 | 0.00 |
| MAQ09U | On 14/11/2014 | Spot Bond | | 100.00000 | 61.86326 | | 100.00000 | 61.71339 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73873 | | | 0.00 | 0 | 0.00 |
| MAQ11U | On 11/02/2014 | Spot Bond | | 100.00000 | 97.07447 | | 100.00000 | 96.81698 | | | 0.00 | 0 | 0.00 |
| MAQ12U | On 12/12/2014 | Spot Bond | | 100.00000 | 57.89285 | | 100.00000 | 57.74788 | | | 0.00 | 0 | 0.00 |
| MBC022 | On 17/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.88726 | | | 0.00 | 0 | 0.00 |
| MBF019 | On 15/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54572 | | | 0.00 | 0 | 0.00 |
| MBF025 | On 26/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23275 | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63930 | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.24779 | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.91624 | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.61970 | | | 0.00 | 0 | 0.00 |
| MBF032 | On 27/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49067 | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.89303 | | | 0.00 | 0 | 160,000,000.00 |
| MBF034 | On 10/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.80033 | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.20097 | | | 0.00 | 0 | 20,000,000.00 |
| MBF036 | On 11/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22044 | | | 0.00 | 0 | 0.00 |
| MBF037 | On 11/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.32760 | | | 0.00 | 0 | 0.00 |
| MBP013 | On 29/01/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP18U | On 28/01/2014 | Spot Bond | | 100.00000 | 53.48754 | | 100.00000 | 53.48752 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| MBP20U | On 17/02/2014 | Spot Bond | 100.00000 | | 102.07101 | 100.00000 | 101.80451 | | | | 0.00 | 0 | 66,500,000.00 |
| MBP21U | On 11/04/2014 | Spot Bond | 100.00000 | | 86.70847 | 100.00000 | 86.50961 | | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | | 57.70696 | 100.00000 | 57.52280 | | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | | 45.36929 | 100.00000 | 45.25938 | | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | | 14.82112 | 100.00000 | 14.78442 | | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | | 36.18437 | 100.00000 | 36.09477 | | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 9.08000 | | 102.44812 | 9.08000 | 102.42312 | | | | 0.00 | 0 | 169,200,000.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.96381 | | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.89214 | | | | 0.00 | 0 | 0.00 |
| MCB6M | On 13/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.81592 | | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.97504 | | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.99043 | | | | 0.00 | 0 | 0.00 |
| MEFSA3 | On 05/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.06732 | | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.44209 | | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.46376 | | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | 8.37000 | | 103.28237 | 8.37000 | 103.25911 | | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | 9.15000 | | 101.39844 | 9.15000 | 101.37338 | | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | 9.99500 | | 100.78484 | 9.99500 | 100.75769 | | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | 6.07000 | | 103.83954 | 6.07000 | 103.82248 | | | 14,082,400,000,000.00 | 2,320,000,000 | 1,160,000,000.00 | |
| MFS1A1 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.70751 | | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.73535 | | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | 10.02000 | | 102.16892 | 10.02000 | 102.14084 | | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | 7.56500 | | 104.62582 | 7.56500 | 104.60436 | | | 3,073,962,100,000.00 | 406,340,000 | 4,963,170,000.00 | |
| MIL01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.16825 | | | | 0.00 | 0 | 0.00 |
| MIL02 | On 31/05/2017 | Spot Bond | 9.29500 | | 100.04170 | 9.29500 | 100.01673 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| MMS01U | On 10/12/2016 | Spot Bond | 100.00000 | | 9.77197 | 100.00000 | 9.74778 | | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.11754 | | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | 8.99500 | | 99.98448 | 8.99500 | 99.96031 | | | 152,015,500,000.00 | 16,900,000 | 168,400,000.00 | |
| MTN02 | On 13/07/2014 | Spot Bond | 7.17500 | | 101.83212 | 7.17500 | 101.81272 | | | | 0.00 | 0 | 85,800,000.00 |
| MTN03 | On 13/07/2015 | Spot Bond | 7.66500 | | 102.74294 | 7.66500 | 102.72160 | | | 30,123,450,000,000.00 | 3,930,000,000 | 1,020,000,000.00 | |
| MTN04 | On 13/07/2017 | Spot Bond | 8.93500 | | 103.97602 | 8.93500 | 103.95092 | | | | 0.00 | 0 | 158,400,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | 100.89771 | | 6.97359 | 100.89771 | 6.95657 | | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | 100.61875 | | 7.06481 | 100.61875 | 7.04759 | | | | 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 |
| N4A311 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| N4A402 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.30149 | | | | 0.00 | 0 | 0.00 |
| N4A405 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.32262 | | | | 0.00 | 0 | 0.00 |
| N4A408 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.34574 | | | | 0.00 | 0 | 0.00 |
| N4A411 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.36675 | | | | 0.00 | 0 | 0.00 |
| N4A502 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.37710 | | | | 0.00 | 0 | 0.00 |
| N4B508 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.50356 | | | | 0.00 | 0 | 0.00 |
| N4C508 | On 14/08/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.65081 | | | | 0.00 | 0 | 0.00 |
| N4D68U | On 14/08/2020 | Spot Bond | 100.00000 | | 0.29214 | 100.00000 | 0.29143 | | | | 0.00 | 0 | 0.00 |
| N4E68U | On 14/08/2020 | Spot Bond | 100.00000 | | 0.29214 | 100.00000 | 0.29143 | | | | 0.00 | 0 | 0.00 |
| NAM01 | On 19/11/2022 | Spot Bond | 9.47000 | | 94.52645 | 9.47000 | 94.50229 | | | | 0.00 | 0 | 0.00 |
| NBK10A | On 25/07/2016 | Spot Bond | 7.51500 | | 98.76479 | 7.51500 | 98.74467 | | | | 0.00 | 0 | 0.00 |
| NBK10B | On 21/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.26725 | | | | 0.00 | 0 | 0.00 |
| NBK11A | On 28/11/2020 | Spot Bond | 9.54000 | | 98.49534 | 9.54000 | 98.47000 | | | | 0.00 | 0 | 0.00 |
| NBK11B | On 27/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.43182 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|-------------------|
| NBK12B | On 20/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31397 | | | 0.00 | 0 | 0.00 |
| NBK13B | On 21/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.74899 | | | 0.00 | 0 | 0.00 |
| NBK14B | On 27/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46242 | | | 0.00 | 0 | 0.00 |
| NBK15B | On 27/08/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.41826 | | | 0.00 | 0 | 0.00 |
| NBK16B | On 25/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00664 | | | 0.00 | 0 | 100,000,000.00 |
| NBK17B | On 28/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.03223 | | | 0.00 | 0 | 0.00 |
| NBK2A | On 15/09/2015 | Spot Bond | 7.26500 | | 108.93772 | | 7.26500 | 108.91624 | | 35,889,100,000,000.00 | 4,940,000,000 | 5,669,200,000.00 | |
| NBK2B | On 15/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20441 | | | 0.00 | 0 | 0.00 |
| NBK3A | On 09/09/2019 | Spot Bond | 8.98000 | | 114.94119 | | 8.98000 | 114.91329 | | | 0.00 | 0 | 27,600,000.00 |
| NBK4 | On 28/10/2024 | Spot Bond | 11.23500 | | 31.86980 | | 11.23500 | 31.86051 | | | 0.00 | 0 | 0.00 |
| NBK6A | On 19/04/2015 | Spot Bond | 7.66500 | | 105.03808 | | 7.66500 | 105.01638 | | 383,250,000,000.00 | 50,000,000 | 50,000,000.00 | |
| NBK6B | On 19/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19353 | | | 0.00 | 0 | 0.00 |
| NBK7B | On 19/04/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20415 | | | 0.00 | 0 | 0.00 |
| NBK8A | On 24/03/2014 | Spot Bond | 6.99000 | | 107.32125 | | 6.99000 | 103.14806 | | | 0.00 | 0 | 0.00 |
| NBK8B | On 24/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72338 | | | 0.00 | 35,482,700,000 | 11,560,900,000.00 |
| NBK9A | On 23/03/2016 | Spot Bond | 8.01500 | | 105.94123 | | 8.01500 | 105.91823 | | | 0.00 | 0 | 10,500,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68179 | | | 0.00 | 3,000,000,000 | 1,500,000,000.00 |
| 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 | 101.30668 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.62454 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46416 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30316 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NCLN58 | On 01/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14628 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 87.63762 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08188 | | | 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 | 100.01365 | | | 0.00 | 0 | 0.00 |
| NCLN65 | On 25/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01902 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01770 | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35532 | | | 0.00 | 0 | 100,000,000.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 83.79645 | | | 0.00 | 0 | 0.00 |
| NCLN71 | On 17/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88238 | | | 0.00 | 0 | 0.00 |
| NCLN72 | On 17/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.82658 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94484 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48017 | | | 0.00 | 0 | 0.00 |
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77148 | | | 0.00 | 0 | 100,000,000.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.72697 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41077 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69969 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68368 | | | 0.00 | 0 | 0.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.68313 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | 100.00000 | 8.58993 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 8.51500 | 106.95169 | | 8.51500 | 106.92707 | | | 0.00 | 0 | 49,900,000.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.16527 | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30431 | | | 0.00 | 0 | 230,000,000.00 |
| NED8 | On 08/02/2014 | Spot Bond | 6.30500 | 108.74972 | | 6.30500 | 99.84478 | | | 0.00 | 0 | 27,400,000.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.38243 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NEDH1A | | On 20/11/2018 | Spot Bond | 12.38500 | 112.37241 | 12.38500 | 112.33511 | | | 0.00 | 0 | 115,100,000.00 |
| NEDH1B | | On 20/11/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 111.12090 | | | 0.00 | 600,000,000 | 628,100,000.00 |
| NET47 | | On 03/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.53346 | | | 0.00 | 0 | 0.00 |
| NET48 | | On 03/06/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87270 | | | 0.00 | 0 | 0.00 |
| NHM001 | | On 04/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.36333 | | | 0.00 | 0 | 0.00 |
| NILB10 | | On 08/12/2016 | Spot Bond | 2.37000 | 160.27142 | 2.37000 | 160.25121 | | | 0.00 | 0 | 0.00 |
| NMP20N | | On 24/07/2020 | Spot Bond | 9.07000 | 101.52670 | 9.07000 | 101.50183 | | | 0.00 | 0 | 0.00 |
| NPL07 | | On 10/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.75690 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | | On 22/05/2020 | Spot Bond | 9.70000 | 105.31734 | 9.70000 | 105.39025 | | | 0.00 | 0 | 0.00 |
| NQ1A11 | | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22493 | | | 0.00 | 0 | 0.00 |
| NQ1A12 | | On 22/05/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33404 | | | 0.00 | 0 | 0.00 |
| NQ1A15 | | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.16100 | | | 0.00 | 0 | 0.00 |
| NQ1A16 | | On 22/05/2048 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.14962 | | | 0.00 | 0 | 0.00 |
| NQ1A17 | | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.19674 | | | 0.00 | 0 | 0.00 |
| NQ1B10 | | On 22/05/2020 | Spot Bond | 9.90000 | 105.33657 | 9.90000 | 106.11909 | | | 0.00 | 0 | 0.00 |
| NQ1B11 | | On 22/05/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.24388 | | | 0.00 | 0 | 0.00 |
| NQ1B14 | | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.19679 | | | 0.00 | 0 | 0.00 |
| NQ1B15 | | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22499 | | | 0.00 | 0 | 0.00 |
| NQ1C10 | | On 22/05/2020 | Spot Bond | 10.10000 | 105.35594 | 10.10000 | 105.42528 | | | 0.00 | 0 | 0.00 |
| NQ1C11 | | On 22/05/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.31921 | | | 0.00 | 0 | 0.00 |
| NQ1C14 | | On 22/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.26272 | | | 0.00 | 0 | 0.00 |
| NQ1C15 | | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.24382 | | | 0.00 | 0 | 95,000,000.00 |
| NQF1D5 | | On 22/05/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.60116 | | | 0.00 | 0 | 0.00 |
| NQF1D6 | | On 22/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.48649 | | | 0.00 | 0 | 0.00 |
| NQF1D7 | | On 22/05/2050 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.28147 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| NRA014 | On 30/04/2014 | Spot Bond | | 7.01500 | 109.37907 | | 7.01500 | 103.82904 | | | 7,340,496,000,000.00 | 1,046,400,000 | 423,200,000.00 |
| NRA018 | On 30/11/2018 | Spot Bond | | 8.82000 | 115.31341 | | 8.82000 | 115.28607 | | | 5,997,600,000,000.00 | 680,000,000 | 840,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | | 9.25000 | 120.80417 | | 9.25000 | 120.77400 | | | 9,250,000,000,000.00 | 1,000,000,000 | 750,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | | 2.26500 | 164.80438 | | 2.26500 | 164.78405 | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | | 9.74000 | 121.53449 | | 9.74000 | 121.50275 | | | 6,428,400,000,000.00 | 660,000,000 | 330,000,000.00 |
| NTC10 | On 18/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18745 | | | 0.00 | 0 | 66,500,000.00 |
| NTC11 | On 18/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18260 | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.94600 | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98323 | | | 0.00 | 0 | 0.00 |
| NTC15 | On 26/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81195 | | | 0.00 | 0 | 1,145,000,000.00 |
| NTC16 | On 22/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71899 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.35097 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74231 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | | 100.00000 | 18.03938 | | 100.00000 | 17.99569 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | | 100.00000 | 26.53920 | | 100.00000 | 26.47347 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | | 6.79500 | 105.75965 | | 6.79500 | 105.74024 | | | 0.00 | 0 | 165,700,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | | 100.00000 | 13.42177 | | 100.00000 | 10.71141 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.07000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | | 100.00000 | 41.00075 | | 100.00000 | 40.89921 | | | 0.00 | 0 | 0.00 |
| PMM08 | On 28/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.78680 | | | 0.00 | 0 | 0.00 |
| PMM09 | On 04/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.42329 | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.32045 | | | 0.00 | 0 | 0.00 |
| PMM11 | On 23/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09930 | | | 0.00 | 0 | 0.00 |
| PNP13 | On 12/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 400,000,000 | 100,000,000.00 |
| PNP14 | On 20/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02833 | | | 0.00 | 400,000,000 | 100,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| PPC001 | On 28/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.67731 | | | 0.00 | 0 | 80,000,000.00 |
| PPC002 | On 31/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41040 | | | 0.00 | 0 | 1,000,000,000.00 |
| PR2A1F | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02054 | | | 0.00 | 0 | 0.00 |
| PR2A1G | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73066 | | | 0.00 | 0 | 0.00 |
| PR2A1H | On 15/06/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71760 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.80667 | | | 0.00 | 0 | 0.00 |
| PR2B1G | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76033 | | | 0.00 | 0 | 0.00 |
| PR2B1H | On 15/06/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73303 | | | 0.00 | 0 | 0.00 |
| PR2C1F | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85208 | | | 0.00 | 0 | 0.00 |
| PR2C1G | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79590 | | | 0.00 | 0 | 0.00 |
| PR2C1H | On 15/06/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76151 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.90225 | | | 0.00 | 0 | 0.00 |
| PR2D1G | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83739 | | | 0.00 | 0 | 0.00 |
| PR2D1H | On 15/06/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.79472 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00847 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01009 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01081 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01242 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01933 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02094 | | | 0.00 | 0 | 0.00 |
| PRM1A4 | On 15/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37003 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.98138 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | | 6.56500 | 109.26568 | | 6.56500 | 109.24618 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | | 5.92500 | 96.45145 | | 5.92500 | 96.43589 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | | 8.48000 | 37.25950 | | 8.48000 | 37.25100 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R157 | | On 15/09/2015 | Spot Bond | 6.68500 | 115.42030 | | 6.56500 | 115.59403 | | | 5,111,734,364,825,500.00 | 56,429,972,300 | 52,872,080,000.00 |
| R158 | | On 15/09/2015 | Spot Bond | 6.56500 | 115.61466 | | 6.56500 | 115.59403 | | | 0.00 | 0 | 0.00 |
| R158P | | On 15/09/2015 | Spot Bond | 6.46500 | 90.21283 | | 6.46500 | 90.19697 | | | 0.00 | 0 | 0.00 |
| R159 | | On 15/09/2016 | Spot Bond | 6.56500 | 121.56649 | | 6.56500 | 121.54480 | | | 0.00 | 0 | 0.00 |
| R159P | | On 15/09/2016 | Spot Bond | 6.39500 | 84.80213 | | 6.39500 | 84.78738 | | | 0.00 | 0 | 0.00 |
| R186 | | On 21/12/2026 | Spot Bond | 8.70000 | 114.94868 | | 8.66000 | 115.25824 | | | 6,540,338,072,050,000.00 | 50,613,571,500 | 63,217,702,500.00 |
| R187P | | On 21/12/2026 | Spot Bond | 8.40000 | 34.63095 | | 8.40000 | 34.62313 | | | 0.00 | 0 | 0.00 |
| R188P | | On 21/12/2027 | Spot Bond | 8.32000 | 32.23743 | | 8.32000 | 32.23021 | | | 0.00 | 0 | 0.00 |
| R197 | | On 07/12/2023 | Spot Bond | 1.86000 | 272.89929 | | 1.86000 | 272.86866 | | | 121,104,840,312,000.00 | 65,110,129,200 | 26,366,522,500.00 |
| R201 | | On 21/12/2014 | Spot Bond | 5.58500 | 103.67849 | | 5.55500 | 103.68910 | | | 1,512,418,000,000,000.00 | 70,800,000,000 | 07,459,500,000.00 |
| R202 | | On 07/12/2033 | Spot Bond | 2.20000 | 208.71977 | | 2.20000 | 208.69439 | | | 457,159,004,720,000.00 | 07,799,547,600 | 71,330,949,100.00 |
| R2023 | | On 28/02/2023 | Spot Bond | 8.49500 | 98.61623 | | 8.42000 | 99.04901 | | | 8,098,368,330,220,500.00 | 53,309,985,900 | 22,381,600,000.00 |
| R203 | | On 15/09/2017 | Spot Bond | 7.53500 | 105.35953 | | 7.43500 | 105.65492 | | | 0,991,827,760,540,000.00 | 58,769,444,000 | 22,537,644,000.00 |
| R2030 | | On 31/01/2030 | Spot Bond | 9.22500 | 89.85773 | | 9.22500 | 89.83571 | | | 2,744,622,000,000,000.00 | 97,520,000,000 | 48,207,300,000.00 |
| R2037 | | On 31/01/2037 | Spot Bond | 9.48000 | 90.89056 | | 9.48000 | 90.86769 | | | 7,474,329,720,348,000.00 | 88,431,405,100 | 36,601,405,100.00 |
| R204 | | On 21/12/2018 | Spot Bond | 7.82000 | 101.60741 | | 7.73000 | 101.94852 | | | 2,442,893,967,930,000.00 | 91,162,911,500 | 41,714,486,900.00 |
| R2048 | | On 28/02/2048 | Spot Bond | 9.56500 | 95.51706 | | 9.56500 | 95.49241 | | | 3,400,999,177,590,000.00 | 55,567,086,000 | 40,522,900,000.00 |
| R207 | | On 15/01/2020 | Spot Bond | 8.11000 | 96.31510 | | 8.02000 | 96.70342 | | | 0,903,186,055,429,000.00 | 44,412,583,900 | 26,289,116,800.00 |
| R208 | | On 31/03/2021 | Spot Bond | 8.25000 | 94.27416 | | 8.17000 | 94.65938 | | | 6,811,038,906,375,000.00 | 25,580,473,500 | 14,931,933,800.00 |
| R209 | | On 31/03/2036 | Spot Bond | 9.37500 | 73.13868 | | 9.37500 | 73.12028 | | | 6,477,229,385,937,500.00 | 57,571,134,500 | 83,699,750,000.00 |
| R210 | | On 31/03/2028 | Spot Bond | 2.16000 | 158.27746 | | 2.16000 | 158.25839 | | | 16,630,664,256,000.00 | 7,699,381,600 | 24,389,600,000.00 |
| R211 | | On 31/01/2017 | Spot Bond | 0.45000 | 127.80146 | | 0.39000 | 128.01528 | | | 13,859,966,880,000.00 | 30,799,926,400 | 22,585,349,400.00 |
| R212 | | On 31/01/2022 | Spot Bond | 1.70000 | 129.59279 | | 1.70000 | 129.57888 | | | 258,059,617,840,000.00 | 51,799,775,200 | 10,518,750,000.00 |
| R213 | | On 28/02/2031 | Spot Bond | 9.26000 | 83.74381 | | 9.22000 | 84.01460 | | | 9,208,928,996,128,000.00 | 94,484,772,800 | 07,096,400,000.00 |
| R214 | | On 28/02/2041 | Spot Bond | 9.48500 | 73.82610 | | 9.48500 | 73.80720 | | | 9,832,228,224,973,000.00 | 36,608,141,800 | 15,437,500,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R225C | On 15/03/2014 | Spot Bond | | 5.41500 | 99.36611 | | 5.41500 | 99.35147 | | | 0.00 | 0 | 0.00 |
| R226C | On 15/09/2014 | Spot Bond | | 5.52500 | 96.68382 | | 5.52500 | 96.66926 | | | 0.00 | 0 | 0.00 |
| R227C | On 15/03/2015 | Spot Bond | | 6.62500 | 92.96768 | | 6.62500 | 92.95094 | | | 0.00 | 0 | 0.00 |
| R228C | On 15/09/2015 | Spot Bond | | 6.46500 | 90.21283 | | 6.46500 | 90.19697 | | | 0.00 | 0 | 0.00 |
| R229C | On 15/03/2016 | Spot Bond | | 6.38500 | 87.53164 | | 6.38500 | 87.51645 | | | 0.00 | 0 | 0.00 |
| R230C | On 15/09/2016 | Spot Bond | | 6.39500 | 84.80213 | | 6.39500 | 84.78738 | | | 0.00 | 0 | 0.00 |
| R325C | On 21/06/2014 | Spot Bond | | 5.61000 | 97.87882 | | 5.61000 | 97.86410 | | | 0.00 | 0 | 0.00 |
| R326C | On 21/12/2014 | Spot Bond | | 5.56000 | 95.25011 | | 5.56000 | 95.23576 | | | 0.00 | 0 | 0.00 |
| R327C | On 21/06/2015 | Spot Bond | | 6.53500 | 91.46494 | | 6.53500 | 91.44879 | | | 0.00 | 0 | 0.00 |
| R328C | On 21/12/2015 | Spot Bond | | 6.40500 | 88.78165 | | 6.40500 | 88.76627 | | | 0.00 | 0 | 0.00 |
| R329C | On 21/06/2016 | Spot Bond | | 6.38500 | 86.06645 | | 6.38500 | 86.05159 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | | 6.44500 | 83.26391 | | 6.44500 | 83.24940 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | | 7.41000 | 78.15583 | | 7.41000 | 78.14021 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | | 7.46000 | 75.22251 | | 7.46000 | 75.20738 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | | 7.73500 | 71.67956 | | 7.73500 | 71.66462 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | | 7.71500 | 69.07556 | | 7.71500 | 69.06119 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | | 7.69500 | 66.57898 | | 7.69500 | 66.56517 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | | 7.68500 | 64.14861 | | 7.68500 | 64.13533 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | | 7.98000 | 60.66487 | | 7.98000 | 60.65183 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | | 7.96000 | 58.41454 | | 7.96000 | 58.40202 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | | 8.09000 | 55.66232 | | 8.09000 | 55.65019 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | | 8.06000 | 53.62013 | | 8.06000 | 53.60849 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | | 8.03000 | 51.66777 | | 8.03000 | 51.65660 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | | 8.00000 | 49.80089 | | 8.00000 | 49.79016 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | | 7.96000 | 48.05869 | | 7.96000 | 48.04838 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| R344C | On 21/12/2023 | Spot Bond | 7.92000 | 46.39532 | | 7.92000 | 46.38542 | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | 8.60000 | 41.70120 | | 8.60000 | 41.69155 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | 8.56000 | 40.14928 | | 8.56000 | 40.14003 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | 8.52000 | 38.66997 | | 8.52000 | 38.66111 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | 8.48000 | 37.25950 | | 8.48000 | 37.25100 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | 8.44000 | 35.91428 | | 8.44000 | 35.90613 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | 8.40000 | 34.63095 | | 8.40000 | 34.62313 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | 8.36000 | 33.40633 | | 8.36000 | 33.39882 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | 8.32000 | 32.23743 | | 8.32000 | 32.23021 | | | 0.00 | 0 | 0.00 |
| RCSB01 | On 16/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20645 | | | 0.00 | 0 | 0.00 |
| RCSB03 | On 15/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.37060 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43287 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41505 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29998 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | 100.00000 | 12.20723 | | 100.00000 | 13.45138 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | 100.00000 | 5.59380 | | 100.00000 | 5.57995 | | | 0.00 | 0 | 0.00 |
| RCSC12 | On 08/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93768 | | | 0.00 | 0 | 0.00 |
| RCSC14 | On 06/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.99840 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.56939 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94259 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38121 | | | 0.00 | 600,000,000 | 800,000,000.00 |
| RDFC08 | On 21/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60441 | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18805 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29989 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.07368 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| RES18 | On 05/02/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.61536 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96568 | | | 0.00 | 0 | 50,000,000.00 |
| RES25 | On 03/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43327 | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16845 | | | 0.00 | 0 | 0.00 |
| RES28 | On 08/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23263 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15241 | | | 0.00 | 0 | 0.00 |
| RESB01 | On 03/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06374 | | | 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 | 102.47415 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86421 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.96857 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97199 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.97199 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.95501 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06946 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36282 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | 108.54122 | | 12.35000 | 108.50588 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.14960 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | 14.27786 | | 100.00000 | 14.24327 | | | 0.00 | 0 | 0.00 |
| RP021 | On 10/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.05145 | | | 0.00 | 0 | 0.00 |
| RP022 | On 15/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49115 | | | 0.00 | 0 | 0.00 |
| RP024 | On 13/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.34295 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18665 | | | 0.00 | 0 | 0.00 |
| RPG01 | On 28/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34547 | | | 0.00 | 0 | 0.00 |
| RPG01U | On 25/02/2014 | Spot Bond | 100.00000 | 93.58974 | | 100.00000 | 93.35038 | | | 0.00 | 0 | 100,000,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| RPG02 | On 25/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.48662 | | | 0.00 | 1,800,000,000 | 600,000,000.00 |
| RPP01U | On 31/08/2018 | Spot Bond | | 100.00000 | 1.68062 | | 100.00000 | 1.67646 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | | 100.00000 | 9.11659 | | 100.00000 | 9.09402 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | | 100.00000 | 20.97152 | | 100.00000 | 16.73657 | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | | 100.00000 | 13.12412 | | 100.00000 | 13.10803 | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | | 100.00000 | 21.00005 | | 100.00000 | 20.94918 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.91635 | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99950 | | | 0.00 | 0 | 0.00 |
| RW21 | On 21/04/2021 | Spot Bond | | 9.47000 | 105.33810 | | 9.47000 | 105.31133 | | | 0.00 | 0 | 675,500,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | | 9.67000 | 90.66180 | | 9.67000 | 100.30737 | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | | 10.37000 | 83.35686 | | 10.37000 | 100.47234 | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.41934 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | | 7.81500 | 109.46515 | | 7.81500 | 109.44197 | | | 0.00 | 0 | 3,093,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34306 | | | 0.00 | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | | 9.48500 | 102.14551 | | 9.48500 | 102.11951 | | 51,598,400,000,000.00 | 5,440,000,000 | 1,370,000,000.00 | |
| SBK15 | On 23/01/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14065 | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.89048 | | | 0.00 | 500,000,000 | 636,700,000.00 |
| SBK17 | On 30/07/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00002 | | | 0.00 | 100,000,000 | 100,000,000.00 |
| SBK18 | On 24/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12609 | | | 0.00 | 0 | 83,300,000.00 |
| SBK19 | On 24/10/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.12393 | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | | 7.66500 | 104.19709 | | 7.66500 | 104.17545 | | 31,072,306,482,000.00 | 4,053,790,800 | 5,172,290,800.00 | |
| SBK9 | On 10/04/2018 | Spot Bond | | 9.33000 | 99.41999 | | 9.33000 | 99.39508 | | | 0.00 | 0 | 419,000,000.00 |
| SBK11 | On 09/04/2014 | Spot Bond | | 1.99000 | 136.83014 | | 1.99000 | 133.09493 | | | 0.00 | 0 | 0.00 |
| SBN27 | On 15/09/2015 | Spot Bond | | 8.02500 | 113.28130 | | 8.02500 | 113.25668 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | | 7.88500 | 113.50212 | | 7.88500 | 113.47787 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| SBN31 | On 15/09/2015 | Spot Bond | 7.81500 | 113.61276 | | 7.81500 | 113.58870 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | 8.83500 | 101.35000 | | 8.83500 | 101.32580 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | 7.96000 | 113.38375 | | 7.96000 | 113.35930 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | 7.92500 | 113.43896 | | 7.92500 | 113.41461 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80071 | | | 0.00 | 0 | 0.00 |
| SBN49 | On 02/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15434 | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.88254 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52749 | | | 0.00 | 0 | 0.00 |
| SBS13 | On 22/09/2017 | Spot Bond | 8.48500 | 104.47825 | | 8.48500 | 104.45427 | | | 0.00 | 0 | 0.00 |
| SBS14 | On 07/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.87068 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47105 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.70734 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73316 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | 9.82000 | 102.93159 | | 9.82000 | 102.90448 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | 10.31000 | 100.31831 | | 10.31000 | 100.29045 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.54640 | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88809 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48793 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23517 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | 9.22000 | 100.19841 | | 9.22000 | 100.17347 | | | 355,892,000,000.00 | 38,600,000 | 172,800,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | 100.00000 | 7.61764 | | 100.00000 | 7.57913 | | | 0.00 | 0 | 0.00 |
| SBS3 | On 25/05/2026 | Spot Bond | 9.36000 | 93.12008 | | 9.36000 | 93.09655 | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | 9.87000 | 94.98803 | | 9.87000 | 94.96276 | | | 0.00 | 0 | 28,500,000.00 |
| SBS9 | On 07/07/2016 | Spot Bond | 7.74500 | 108.75612 | | 7.74500 | 108.73331 | | | 0.00 | 0 | 107,200,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | 2.39000 | 127.97608 | | 2.39000 | 261.67545 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| SBSI12 | On 31/01/2017 | Spot Bond | 1.09000 | | 104.15047 | | 1.09000 | 125.43956 | | | 0.00 | 0 | 0.00 |
| SCM107 | On 15/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 105.33000 | | | 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 | | 9.65158 | | 100.00000 | 9.62768 | | | 0.00 | 0 | 0.00 |
| SHI02 | On 01/10/2021 | Spot Bond | 0.00000 | | 156.13551 | | 0.00000 | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | 1.66000 | | 110.00647 | | 1.66000 | 123.38766 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | 6.50000 | | 102.13117 | | 6.50000 | 102.11322 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.88908 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59462 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.23109 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | 9.46500 | | 98.73551 | | 9.46500 | 98.71042 | | | 0.00 | 0 | 15,000,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.97909 | | | 0.00 | 0 | 4,500,000.00 |
| SHS07 | On 10/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.38043 | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70152 | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64055 | | | 0.00 | 0 | 0.00 |
| SHS10 | On 28/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.03174 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | 100.00000 | | 10.25382 | | 100.00000 | 10.22898 | | | 20,000,000,000,000.00 | 200,000,000 | 100,000,000.00 |
| SHS12 | On 12/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.92391 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | 7.86500 | | 108.43699 | | 7.86500 | 108.41426 | | | 13,213,200,000,000.00 | 1,680,000,000 | 840,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | 9.33000 | | 100.06439 | | 9.33000 | 101.67334 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | 8.78500 | | 101.50060 | | 8.78500 | 101.47649 | | | 32,680,200,000,000.00 | 3,720,000,000 | 1,936,400,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SPDA1 | | On 21/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31516 | | | 0.00 | 0 | 0.00 |
| SPDA2 | | On 21/08/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27186 | | | 0.00 | 0 | 0.00 |
| SPDA3 | | On 21/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38948 | | | 0.00 | 600,000,000 | 366,500,000.00 |
| SPDA4 | | On 21/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28148 | | | 0.00 | 0 | 0.00 |
| SPG001 | | On 31/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98193 | | | 0.00 | 0 | 0.00 |
| SSA01 | | On 28/06/2016 | Spot Bond | 8.53500 | 103.22186 | | 8.53500 | 103.19817 | | | 0.00 | 0 | 116,300,000.00 |
| SSA02 | | On 20/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.46337 | | | 0.00 | 0 | 0.00 |
| SSA04 | | On 16/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61779 | | | 0.00 | 0 | 0.00 |
| SSA05 | | On 16/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.26286 | | | 0.00 | 0 | 0.00 |
| SSA06 | | On 16/04/2020 | Spot Bond | 9.85000 | 94.17930 | | 9.85000 | 94.15442 | | | 0.00 | 0 | 2,455,700,000.00 |
| SSN001 | | On 01/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17037 | | | 0.00 | 0 | 0.00 |
| SSN002 | | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69380 | | | 0.00 | 0 | 0.00 |
| SSN003 | | On 25/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01574 | | | 0.00 | 0 | 0.00 |
| SSN004 | | On 31/03/2021 | Spot Bond | 9.77800 | 86.92600 | | 9.77800 | 86.90320 | | | 0.00 | 0 | 0.00 |
| SSN005 | | On 31/03/2021 | Spot Bond | 9.84000 | 86.64352 | | 9.84000 | 86.62066 | | | 0.00 | 0 | 0.00 |
| SSN006 | | On 21/12/2014 | Spot Bond | 6.80000 | 102.62495 | | 6.80000 | 102.60609 | | | 0.00 | 0 | 0.00 |
| SSN007 | | On 15/01/2020 | Spot Bond | 9.28000 | 91.18318 | | 9.28000 | 91.16033 | | | 0.00 | 0 | 0.00 |
| SSN008 | | On 18/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.84670 | | | 0.00 | 0 | 0.00 |
| SSN009 | | On 15/09/2017 | Spot Bond | 8.61500 | 102.01474 | | 8.61500 | 101.99098 | | | 0.00 | 0 | 0.00 |
| SSN010 | | On 15/09/2015 | Spot Bond | 7.46500 | 114.16827 | | 7.46500 | 114.14515 | | | 0.00 | 0 | 0.00 |
| SSN011 | | On 31/01/2025 | Spot Bond | 2.68500 | 101.04085 | | 2.68500 | 101.41262 | | | 0.00 | 0 | 0.00 |
| SSN012 | | On 21/12/2018 | Spot Bond | 8.68000 | 98.22397 | | 8.68000 | 98.20105 | | | 0.00 | 0 | 0.00 |
| SSN013 | | On 19/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91070 | | | 0.00 | 0 | 0.00 |
| SSN015 | | On 26/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.61032 | | | 0.00 | 0 | 0.00 |
| SSN016 | | On 26/08/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23341 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN017 | On 21/12/2026 | Spot Bond | 10.08000 | | 104.15372 | 10.08000 | 104.12558 | | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.02717 | | | | 0.00 | 0 | 0.00 |
| SSN019 | On 04/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.05452 | | | | 0.00 | 0 | 0.00 |
| SSN020 | On 18/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.80012 | | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 10.45000 | | 75.26923 | 10.45000 | 75.70864 | | | | 0.00 | 0 | 0.00 |
| SSN022 | On 04/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.13092 | | | | 0.00 | 0 | 0.00 |
| SSN023 | On 16/01/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.23445 | | | | 0.00 | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.17419 | | | | 0.00 | 0 | 0.00 |
| SY1028 | On 28/01/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| SY1029 | On 28/01/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| SY1030 | On 04/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.92718 | | | | 0.00 | 0 | 0.00 |
| SY1031 | On 11/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.82438 | | | | 0.00 | 0 | 0.00 |
| SY1032 | On 14/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.77974 | | | | 0.00 | 0 | 0.00 |
| SY1033 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.72132 | | | | 0.00 | 0 | 0.00 |
| SY1034 | On 17/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.73546 | | | | 0.00 | 0 | 0.00 |
| SY1035 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.72156 | | | | 0.00 | 0 | 0.00 |
| SY1036 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.72091 | | | | 0.00 | 0 | 0.00 |
| SY1038 | On 24/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.63335 | | | | 0.00 | 0 | 0.00 |
| SY1039 | On 25/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.61749 | | | | 0.00 | 0 | 0.00 |
| SY1040 | On 03/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.52852 | | | | 0.00 | 0 | 0.00 |
| SY1041 | On 07/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.46818 | | | | 0.00 | 0 | 0.00 |
| SY1042 | On 11/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.41007 | | | | 0.00 | 0 | 0.00 |
| SY1044 | On 18/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.30505 | | | | 0.00 | 0 | 0.00 |
| SY1045 | On 19/02/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.70872 | | | | 0.00 | 0 | 0.00 |
| SY1046 | On 23/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.77288 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| SY1047 | On 30/04/2014 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | | | | 0,480,000,000,000,000.00 | 04,800,000,000 | 52,400,000,000.00 |
| SY1048 | On 30/04/2014 | Spot Bond | 100.00000 | 80.39648 | 100.00000 | 80.21978 | | | | | 5,080,000,000,000,000.00 | 50,800,000,000 | 27,900,000,000.00 |
| SZ18 | On 30/09/2015 | Spot Bond | 7.02500 | 112.64988 | 7.02500 | 112.62851 | | | | | 3,934,000,000,000.00 | 560,000,000 | 280,000,000.00 |
| SZ25 | On 30/09/2025 | Spot Bond | 9.26000 | 101.18807 | 9.26000 | 101.16291 | | | | | 0.00 | 0 | 0.00 |
| T018 | On 15/07/2014 | Spot Bond | 100.00000 | 72.56957 | 100.00000 | 72.43291 | | | | | 0.00 | 0 | 0.00 |
| TF105U | On 25/10/2014 | Spot Bond | 100.00000 | 54.82779 | 100.00000 | 54.69202 | | | | | 0.00 | 0 | 0.00 |
| TF108U | On 22/02/2016 | Spot Bond | 100.00000 | 21.99267 | 100.00000 | 21.93938 | | | | | 0.00 | 0 | 0.00 |
| TFS06 | On 20/03/2014 | Spot Bond | 6.36000 | 107.15379 | 6.36000 | 103.14434 | | | | | 0.00 | 0 | 10,000,000.00 |
| TFS110 | On 18/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.16920 | | | | | 0.00 | 0 | 0.00 |
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.93790 | | | | | 0.00 | 0 | 0.00 |
| TFS116 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12328 | | | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.03354 | | | | | 0.00 | 0 | 0.00 |
| TFS118 | On 21/02/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.68136 | | | | | 0.00 | 0 | 0.00 |
| TFS119 | On 25/04/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 98.77397 | | | | | 0.00 | 0 | 0.00 |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03085 | | | | | 0.00 | 0 | 200,000,000.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 7.81500 | 102.03987 | 7.81500 | 102.01826 | | | | | 0.00 | 0 | 0.00 |
| TFS93 | On 17/02/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.18683 | | | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.17752 | | | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.18284 | | | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | 100.27621 | 7.83000 | 100.25493 | | | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.17458 | | | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.18124 | | | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.19205 | | | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.17458 | | | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.18124 | | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10A9 | On 18/07/2017 | Spot Bond | | 7.16000 | 78.37288 | | 7.16000 | 100.23347 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19426 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19319 | | | 0.00 | 0 | 16,700,000.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21861 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21518 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.31819 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30648 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17432 | | | 0.00 | 0 | 0.00 |
| TH11A2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18284 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | | 8.73000 | 100.30733 | | 8.73000 | 100.23633 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17353 | | | 0.00 | 0 | 70,000,000.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18124 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | | 9.20000 | 90.33819 | | 9.20000 | 96.62170 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19479 | | | 0.00 | 0 | 30,000,000.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19186 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21808 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21703 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29997 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30101 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.18684 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | | 101.06155 | 5.96058 | | 101.06155 | 5.94567 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17353 | | | 0.00 | 0 | 10,892,900.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 109.32566 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19743 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20803 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|------------------|
| THE8D1 | On 18/04/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31923 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64851 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18277 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18548 | | | 0.00 | 0 | 60,000,000.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18277 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18548 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18684 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18115 | | | 0.00 | 0 | 0.00 |
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18548 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20038 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20038 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20038 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.22202 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.22743 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.22067 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.32842 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33513 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.33245 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 8.31500 | | 107.19110 | | 8.31500 | 107.16710 | | | 0.00 | 0 | 1,848,700,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 8.19500 | | 89.48669 | | 8.19500 | 89.44061 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 8.34500 | | 104.85594 | | 8.34500 | 104.83227 | | 101,308,300,000,000.00 | 12,140,000,000 | 6,270,000,000.00 | |
| TN20 | On 17/09/2020 | Spot Bond | 9.34000 | | 109.55786 | | 9.34000 | 109.53023 | | 408,800,105,386,000.00 | 43,768,747,900 | 18,721,147,900.00 | |
| TN23 | On 06/11/2023 | Spot Bond | 9.60000 | | 110.02972 | | 9.60000 | 110.00122 | | 365,568,000,000,000.00 | 38,080,000,000 | 11,387,000,000.00 | |
| TN25 | On 19/08/2025 | Spot Bond | 9.81000 | | 102.13415 | | 9.81000 | 102.10757 | | 270,854,100,000,000.00 | 27,610,000,000 | 14,505,000,000.00 | |
| TN27 | On 14/11/2027 | Spot Bond | 9.81000 | | 95.09299 | | 9.81000 | 95.06783 | | 163,540,036,899,000.00 | 16,670,747,900 | 7,320,447,900.00 | |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.56515 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23436 | | | 0.00 | 0 | 2,692,182,800.00 |
| TORQ1 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48112 | | | 0.00 | 0 | 0.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.38045 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.41997 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42404 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.61908 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.02368 | | | 0.00 | 0 | 0.00 |
| TPDA01 | On 05/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41364 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42995 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.43970 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | 10.00000 | | 100.00000 | | 10.00000 | 99.97323 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | 9.75000 | | 100.00000 | | 9.75000 | 99.97390 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | 100.00000 | | 10.00000 | | 100.00000 | 9.97421 | | | 0.00 | 0 | 0.00 |
| TSP138 | On 06/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89667 | | | 0.00 | 0 | 0.00 |
| TSP140 | On 17/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.86844 | | | 0.00 | 0 | 0.00 |
| TSP142 | On 25/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.75838 | | | 0.00 | 0 | 0.00 |
| TSP144 | On 15/05/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP145 | On 29/05/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP148 | On 20/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.27347 | | | 0.00 | 0 | 0.00 |
| TSP149 | On 03/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.05080 | | | 0.00 | 0 | 0.00 |
| TSP150 | On 02/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 96.12120 | | | 0.00 | 0 | 0.00 |
| TSP151 | On 02/05/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.63897 | | | 0.00 | 0 | 0.00 |
| TSP152 | On 13/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.40880 | | | 0.00 | 0 | 0.00 |
| TSP153 | On 27/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.24341 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| TSP154 | On 12/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.98042 | | | 0.00 | 0 | 0.00 |
| TSP155 | On 24/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 97.28602 | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.10287 | | | 0.00 | 0 | 0.00 |
| TWC02U | On 17/04/2014 | Spot Bond | 100.00000 | | 85.08059 | | 100.00000 | 84.88810 | | | 0.00 | 0 | 0.00 |
| TWC034 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14403 | | | 0.00 | 0 | 0.00 |
| TWC035 | On 20/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08640 | | | 0.00 | 0 | 0.00 |
| TWC036 | On 28/01/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TWC037 | On 11/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.25453 | | | 0.00 | 0 | 0.00 |
| TWC038 | On 14/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.22459 | | | 0.00 | 0 | 0.00 |
| TWC039 | On 15/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19464 | | | 0.00 | 0 | 0.00 |
| TWC040 | On 22/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.14973 | | | 0.00 | 0 | 0.00 |
| TWC041 | On 12/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.11770 | | | 0.00 | 0 | 0.00 |
| TWC042 | On 23/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.11978 | | | 0.00 | 0 | 0.00 |
| TWC43U | On 12/03/2014 | Spot Bond | 100.00000 | | 92.56806 | | 100.00000 | 100.00000 | | 3,230,000,000,000,000.00 | 32,300,000,000 | 32,300,000,000.00 | |
| TWCJ07 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14403 | | | 0.00 | 0 | 0.00 |
| TWCJ08 | On 15/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.22278 | | | 0.00 | 0 | 0.00 |
| TWCM07 | On 18/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14825 | | | 0.00 | 0 | 0.00 |
| TWCM08 | On 15/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.19607 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.57000 | | 110.16366 | | 9.57000 | 110.13521 | | | 0.00 | 0 | 86,400,000.00 |
| UTR041 | On 19/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37070 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20704 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54666 | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 9.77500 | | 105.13983 | | 9.77500 | 105.11212 | | | 0.00 | 0 | 0.00 |
| VKC02 | On 28/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.50219 | | | 0.00 | 0 | 0.00 |
| VKC03 | On 26/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53576 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|-----------------------|---------------------------|
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.81425 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80704 | | | 0.00 | 0 | 33,300,000.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.80681 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56186 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57875 | | | 0.00 | 0 | 0.00 |
| WS04 | On 30/05/2016 | Spot Bond | 6.92500 | | 113.91965 | | 6.92500 | 113.89823 | | | 134,345,000,000,000.00 | 19,400,000,000 | 9,748,700,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 0.87000 | | 237.36823 | | 0.87000 | 237.34804 | | | 5,318,832,000,000.00 | 6,113,600,000 | 4,289,100,000.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 6.86500 | | 104.23104 | | 6.86500 | 104.21160 | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 7.94000 | | 104.61489 | | 7.94000 | 104.59238 | | | 139,108,800,000,000.00 | 17,520,000,000 | 8,760,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 8.28500 | | 104.59844 | | 8.28500 | 104.57498 | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 8.64500 | | 103.27123 | | 8.64500 | 103.24709 | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 8.71000 | | 103.11548 | | 8.71000 | 103.09119 | | | 31,356,000,000,000.00 | 3,600,000,000 | 1,873,100,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 6.51500 | | 91.33128 | | 6.51500 | 91.31511 | | | 0.00 | 0 | 0.00 |
| Z018 | On 31/03/2014 | Spot Bond | 5.58000 | | 99.10609 | | 5.58000 | 99.09108 | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | 5.59000 | | 97.75433 | | 5.59000 | 97.73970 | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 6.44500 | | 89.69610 | | 6.44500 | 89.68047 | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 5.57000 | | 95.54918 | | 5.57000 | 95.53468 | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 6.51500 | | 91.31511 | | 6.51500 | 91.29894 | | | 0.00 | 0 | 7,500,000,000.00 |
| Z083 | On 30/09/2019 | Spot Bond | 7.67500 | | 65.29245 | | 7.67500 | 65.27887 | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | | 30.40102 | | 100.00000 | 30.34335 | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | | 16.09164 | | 100.00000 | 16.06111 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | | 1.79e+017 | 13,726,351,400 | 150 814 841 600.00 |
| Grand Total: | | | | | | | | | | | 1.79e+017 | 13,726,496,008 | 150 818 230 869.00 |