



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 21/02/2014

| 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 26/02/2014 | Any day expiry | 10.94260 | 10.94260 | | 11.04670 | 11.04670 | | 13.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 8.30 | Call | 2,642.60000 | 2.64260 | 2,746.70000 | 2.74670 | 17.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 8.30 | Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 17.03 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.00 | Call | 942.61510 | 0.94262 | 1,046.71020 | 1.04671 | 21.93 | 0.00 | 0 | 6,000.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.00 | Put | 0.01510 | 0.00002 | 0.01020 | 0.00001 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.57 | Call | 375.34340 | 0.37534 | 478.38150 | 0.47838 | 16.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.57 | Put | 2.74340 | 0.00274 | 1.68150 | 0.00168 | 16.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.58 | Call | 365.62860 | 0.36563 | 468.54820 | 0.46855 | 16.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.58 | Put | 3.02860 | 0.00303 | 1.84820 | 0.00185 | 16.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.59 | Call | 355.94180 | 0.35594 | 458.73060 | 0.45873 | 16.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.59 | Put | 3.34180 | 0.00334 | 2.03060 | 0.00203 | 16.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.80 | Call | 165.44570 | 0.16545 | 259.68640 | 0.25969 | 14.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 10.80 | Put | 22.84570 | 0.02285 | 12.98640 | 0.01299 | 14.39 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 11.59 | Call | 0.34090 | 0.00034 | 1.96220 | 0.00196 | 18.75 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/02/2014 | Any day expiry | 11.59 | Put | 647.74090 | 0.64774 | 545.26220 | 0.54526 | 18.75 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/02/2014 | Any day expiry | 10.94420 | | 10.94420 | 11.04830 | 11.04830 | | 13.30 | 0.00 | 0 | 10,070.00 |
| \$ / R | On 27/02/2014 | Any day expiry | 10.63 | Call | 320.69200 | 0.32069 | 422.02010 | 0.42202 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/02/2014 | Any day expiry | 10.63 | Put | 6.49200 | 0.00649 | 3.72010 | 0.00372 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 10.94580 | | 10.94580 | 11.04990 | 11.04990 | | 13.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.09 | Call | 1,855.80430 | 1.85580 | 1,959.90000 | 1.95990 | 34.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.09 | Put | 0.00430 | 0.00000 | 0.00000 | 0.00000 | 34.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.10 | Call | 1,845.80440 | 1.84580 | 1,949.90000 | 1.94990 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.10 | Put | 0.00440 | 0.00000 | 0.00000 | 0.00000 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.11 | Call | 1,835.80440 | 1.83580 | 1,939.90000 | 1.93990 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 9.11 | Put | 0.00440 | 0.00000 | 0.00000 | 0.00000 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 11.21 | Call | 16.54220 | 0.01654 | 39.74990 | 0.03975 | 15.68 | 0.00 | 0 | 1,500.00 |
| \$ / R | On 28/02/2014 | Any day expiry | 11.21 | Put | 280.74220 | 0.28074 | 199.84990 | 0.19985 | 15.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/03/2014 | Any day expiry | 10.95060 | | 10.95060 | 11.05470 | 11.05470 | | 13.12 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/03/2014 | Any day expiry | 10.85 | Call | 155.31290 | 0.15531 | 239.18250 | 0.23918 | 13.45 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 03/03/2014 | Any day expiry | 10.85 | Put | 54.71290 | 0.05471 | 34.48250 | 0.03448 | 13.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/03/2014 | Any day expiry | 11.09 | Call | 48.17530 | 0.04818 | 89.35790 | 0.08936 | 14.19 | 0.00 | 0 | 1,300.00 |
| \$ / R | On 03/03/2014 | Any day expiry | 11.09 | Put | 187.57530 | 0.18758 | 124.65790 | 0.12466 | 14.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 03/03/2014 | Any day expiry | 11.16 | Call | 33.71560 | 0.03372 | 65.50060 | 0.06550 | 14.73 | 0.00 | 0 | 3,500.00 |
| \$ / R | On 03/03/2014 | Any day expiry | 11.16 | Put | 243.11560 | 0.24312 | 170.80060 | 0.17080 | 14.73 | 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 | | | 10.97380 | | 10.97380 | | 11.07810 | 11.07810 | | 13.88 | 593,397,261.20 | 54,074 | 1,557,514.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 7.70 | Call | 3,273.80260 | | 3.27380 | 3,378.10050 | 3.37810 | 3,273.803 | | 33.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 7.70 | Put | 0.00260 | | 0.00000 | 0.00050 | 0.00000 | 0.003 | | 33.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.20 | Call | 2,773.80330 | | 2.77380 | 2,878.10140 | 2.87810 | 2,773.803 | | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.20 | Put | 0.00330 | | 0.00000 | 0.00140 | 0.00000 | 0.003 | | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.70 | Call | 2,273.80350 | | 2.27380 | 2,378.10300 | 2.37810 | 2,273.804 | | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 8.70 | Put | 0.00350 | | 0.00000 | 0.00300 | 0.00000 | 0.004 | | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.25 | Call | 1,723.83330 | | 1.72383 | 1,828.12430 | 1.82812 | 1,723.833 | | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.25 | Put | 0.03330 | | 0.00003 | 0.02430 | 0.00002 | 0.033 | | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.59 | Call | 1,383.98500 | | 1.38399 | 1,488.23560 | 1.48824 | 1,383.985 | | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.59 | Put | 0.18500 | | 0.00019 | 0.13560 | 0.00014 | 0.185 | | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.60 | Call | 1,373.99450 | | 1.37399 | 1,478.24260 | 1.47824 | 1,373.995 | | 17.55 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.60 | Put | 0.19450 | | 0.00019 | 0.14260 | 0.00014 | 0.194 | | 17.55 | 0.00 | 0 | 16,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.61 | Call | 1,364.00460 | | 1.36400 | 1,468.25000 | 1.46825 | 1,364.005 | | 17.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.61 | Put | 0.20460 | | 0.00020 | 0.15000 | 0.00015 | 0.205 | | 17.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.70 | Call | 1,274.12200 | | 1.27412 | 1,378.33590 | 1.37834 | 1,274.122 | | 17.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.70 | Put | 0.32200 | | 0.00032 | 0.23590 | 0.00024 | 0.322 | | 17.07 | 0.00 | 0 | 6.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.75 | Call | 1,224.21420 | | 1.22421 | 1,328.40330 | 1.32840 | 1,224.214 | | 16.83 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.75 | Put | 0.41420 | | 0.00041 | 0.30330 | 0.00030 | 0.414 | | 16.83 | 0.00 | 0 | 250.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.80 | Call | 1,174.33280 | | 1.17433 | 1,278.48960 | 1.27849 | 1,174.333 | | 16.59 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.80 | Put | 0.53280 | | 0.00053 | 0.38960 | 0.00039 | 0.533 | | 16.59 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.90 | Call | 1,074.68030 | | 1.07468 | 1,178.74200 | 1.17874 | 1,074.680 | | 16.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 9.90 | Put | 0.88030 | | 0.00088 | 0.64200 | 0.00064 | 0.880 | | 16.11 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.00 | Call | 975.21230 | | 0.97521 | 1,079.15490 | 1.07915 | 975.212 | | 15.57 | 0.00 | 0 | 13,600.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.00 | Put | 1.41230 | | 0.00141 | 1.05490 | 0.00105 | 1.412 | | 15.57 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.15 | Call | 826.67680 | | 0.82668 | 930.26100 | 0.93026 | 826.677 | | 14.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.15 | Put | 2.87680 | | 0.00288 | 2.16100 | 0.00216 | 2.877 | | 14.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.20 | Call | 777.44750 | | 0.77745 | 880.84140 | 0.88084 | 777.448 | | 14.50 | 0.00 | 0 | 500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.20 | Put | 3.64750 | | 0.00365 | 2.74140 | 0.00274 | 3.648 | | 14.50 | 0.00 | 0 | 33,901.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.22 | Call | 757.81060 | | 0.75781 | 861.11440 | 0.86111 | 757.811 | | 14.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.22 | Put | 4.01060 | | 0.00401 | 3.01440 | 0.00301 | 4.011 | | 14.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.25 | Call | 728.42370 | | 0.72842 | 831.57490 | 0.83157 | 728.424 | | 14.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.25 | Put | 4.62370 | | 0.00462 | 3.47490 | 0.00347 | 4.624 | | 14.23 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.30 | Call | 679.65920 | | 0.67966 | 782.50030 | 0.78250 | 679.659 | | 13.96 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.30 | Put | 5.85920 | | 0.00586 | 4.40030 | 0.00440 | 5.859 | | 13.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.31 | Call | 669.94300 | | 0.66994 | 772.71250 | 0.77271 | 669.943 | | 13.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.31 | Put | 6.14300 | | 0.00614 | 4.61250 | 0.00461 | 6.143 | | 13.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.33 | Call | 650.55190 | | 0.65055 | 753.16730 | 0.75317 | 650.552 | | 13.80 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.33 | Put | 6.75190 | | 0.00675 | 5.06730 | 0.00507 | 6.752 | | 13.80 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.34 | Call | 640.87830 | | 0.64088 | 743.41090 | 0.74341 | 640.878 | | 13.75 | 0.00 | 0 | 2,000.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.34 | Put | 7.07830 | | 0.00708 | 5.31090 | 0.00531 | 7.078 | | 13.75 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.35 | Call | 631.22030 | | 0.63122 | 733.66590 | 0.73367 | 631.220 | | 13.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.35 | Put | 7.42030 | | 0.00742 | 5.56590 | 0.00557 | 7.420 | | 13.69 | 0.00 | 0 | 3,100.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.40 | Call | 583.18980 | | 0.58319 | 685.13070 | 0.68513 | 583.190 | | 13.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.40 | Put | 9.38980 | | 0.00939 | 7.03070 | 0.00703 | 9.390 | | 13.43 | 0.00 | 0 | 2,200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.45 | Call | 535.66830 | | 0.53567 | 636.96710 | 0.63697 | 535.668 | | 13.16 | 0.00 | 0 | 3,793.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.45 | Put | 11.86830 | | 0.01187 | 8.86710 | 0.00887 | 11.868 | | 13.16 | 0.00 | 0 | 1,750.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.50 | Call | 490.31630 | | 0.49032 | 589.26290 | 0.58926 | 490.316 | | 13.22 | 0.00 | 0 | 2,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.50 | Put | 16.51630 | | 0.01652 | 11.16290 | 0.01116 | 16.516 | | 13.22 | 0.00 | 0 | 2,600.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.55 | Call | 446.30930 | | 0.44631 | 542.12400 | 0.54212 | 446.309 | | 13.29 | 0.00 | 0 | 50.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.55 | Put | 22.50930 | | 0.02251 | 14.02400 | 0.01402 | 22.509 | | 13.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.60 | Call | 403.87560 | | 0.40388 | 497.18500 | 0.49718 | 403.876 | | 13.36 | 0.00 | 0 | 750.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.60 | Put | 30.07560 | | 0.03008 | 19.08500 | 0.01909 | 30.076 | | 13.36 | 0.00 | 0 | 200.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.61 | Call | 395.59820 | | 0.39560 | 488.35590 | 0.48836 | 395.598 | | 13.37 | 0.00 | 0 | 7,500.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.61 | Put | 31.79820 | | 0.03180 | 20.25590 | 0.02026 | 31.798 | | 13.37 | 0.00 | 0 | 0.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.65 | Call | 363.24160 | | 0.36324 | 453.61550 | 0.45362 | 363.242 | | 13.42 | 0.00 | 0 | 406.00 |
| \$ / R | On 17/03/2014 | Foreign Exchange Future | 10.65 | Put | 39.44160 | | 0.03944 | 25.51550 | 0.02552 | 39.442 | | 13.42 | 0.00 | 0 | 3,350.00 |

| 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 | 10.68 | Call | 339.81390 | 0.33981 | 428.21190 | 0.42821 | 339.814 | 13.46 | 0.00 | 0 | 11,000.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.68 | Put | 46.01390 | 0.04601 | 30.11190 | 0.03011 | 46.014 | 13.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.70 | Call | 324.61930 | 0.32462 | 411.61150 | 0.41161 | 324.619 | 13.49 | 0.00 | 0 | 24,000.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.70 | Put | 50.81930 | 0.05082 | 33.51150 | 0.03351 | 50.819 | 13.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.75 | Call | 288.19850 | 0.28820 | 371.37740 | 0.37138 | 288.198 | 13.55 | 0.00 | 0 | 500.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.75 | Put | 64.39850 | 0.06440 | 43.27740 | 0.04328 | 64.399 | 13.55 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.80 | Call | 254.13750 | 0.25414 | 333.10460 | 0.33310 | 254.138 | 13.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.80 | Put | 80.33750 | 0.08034 | 55.00460 | 0.05500 | 80.338 | 13.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.84 | Call | 228.66980 | 0.22867 | 304.01380 | 0.30401 | 228.670 | 13.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.84 | Put | 94.86980 | 0.09487 | 65.91380 | 0.06591 | 94.870 | 13.67 | 0.00 | 0 | 400.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.85 | Call | 222.55720 | 0.22256 | 296.96330 | 0.29696 | 222.557 | 13.68 | 0.00 | 0 | 1,700.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.85 | Put | 98.75720 | 0.09876 | 68.86330 | 0.06886 | 98.757 | 13.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.90 | Call | 193.53460 | 0.19353 | 263.09420 | 0.26309 | 193.535 | 13.75 | 0.00 | 0 | 100.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.90 | Put | 119.73460 | 0.11973 | 84.99420 | 0.08499 | 119.735 | 13.75 | 0.00 | 0 | 500.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.91 | Call | 188.04170 | 0.18804 | 256.60350 | 0.25660 | 188.042 | 13.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.91 | Put | 124.24170 | 0.12424 | 88.50350 | 0.08850 | 124.242 | 13.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.94 | Call | 172.18430 | 0.17218 | 237.71020 | 0.23771 | 172.184 | 13.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 10.94 | Put | 138.38430 | 0.13838 | 99.61020 | 0.09961 | 138.384 | 13.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.00 | Call | 143.25630 | 0.14326 | 202.57250 | 0.20257 | 143.256 | 13.88 | 0.00 | 0 | 200.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.00 | Put | 169.45630 | 0.16946 | 124.47250 | 0.12447 | 169.456 | 13.88 | 0.00 | 0 | 1,300.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.04 | Call | 127.77680 | 0.12778 | 181.13260 | 0.18113 | 127.777 | 14.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.04 | Put | 193.97680 | 0.19398 | 143.03260 | 0.14303 | 193.977 | 14.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.10 | Call | 107.34410 | 0.10734 | 151.94430 | 0.15194 | 107.344 | 14.41 | 0.00 | 0 | 400.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.10 | Put | 233.54410 | 0.23354 | 173.84430 | 0.17384 | 233.544 | 14.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.15 | Call | 92.64900 | 0.09265 | 132.54740 | 0.13255 | 92.649 | 14.68 | 0.00 | 0 | 250.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.15 | Put | 268.84900 | 0.26885 | 204.44740 | 0.20445 | 268.849 | 14.68 | 0.00 | 0 | 500.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.20 | Call | 79.85320 | 0.07985 | 115.38910 | 0.11539 | 79.853 | 14.94 | 0.00 | 0 | 3,650.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.20 | Put | 306.05320 | 0.30605 | 237.28910 | 0.23729 | 306.053 | 14.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.25 | Call | 68.75320 | 0.06875 | 100.28130 | 0.10028 | 68.753 | 15.21 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.25 | Put | 344.95320 | 0.34495 | 272.18130 | 0.27218 | 344.953 | 15.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.50 | Call | 32.40940 | 0.03241 | 49.05310 | 0.04905 | 32.409 | 16.54 | 0.00 | 0 | 2,350.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.50 | Put | 558.60940 | 0.55861 | 470.95310 | 0.47095 | 558.609 | 16.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.75 | Call | 16.07500 | 0.01607 | 24.47060 | 0.02447 | 16.075 | 18.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 11.75 | Put | 792.27500 | 0.79228 | 696.37060 | 0.69637 | 792.275 | 18.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.00 | Call | 8.46680 | 0.00847 | 13.01500 | 0.01302 | 8.467 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.00 | Put | 1,034.66680 | 1.03467 | 934.91500 | 0.93492 | 1,034.667 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.25 | Call | 3.81260 | 0.00381 | 6.81390 | 0.00681 | 3.813 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.25 | Put | 1,280.01260 | 1.28001 | 1,178.71390 | 1.17871 | 1,280.013 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.50 | Call | 1.45360 | 0.00145 | 2.65840 | 0.00266 | 1.454 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.50 | Put | 1,527.65360 | 1.52765 | 1,424.55840 | 1.42456 | 1,527.654 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.65 | Call | 0.80160 | 0.00080 | 1.47350 | 0.00147 | 0.802 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.65 | Put | 1,677.00160 | 1.67700 | 1,573.37350 | 1.57337 | 1,677.002 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.70 | Call | 0.65580 | 0.00066 | 1.20580 | 0.00121 | 0.656 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.70 | Put | 1,726.85580 | 1.72686 | 1,623.10580 | 1.62311 | 1,726.856 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.85 | Call | 0.35710 | 0.00036 | 0.65380 | 0.00065 | 0.357 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 12.85 | Put | 1,876.55710 | 1.87656 | 1,772.55380 | 1.77255 | 1,876.557 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 13.00 | Call | 0.19300 | 0.00019 | 0.34950 | 0.00035 | 0.193 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 13.00 | Put | 2,026.39300 | 2.02639 | 1,922.24950 | 1.92225 | 2,026.393 | 21.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.25 | Call | 0.40910 | 0.00041 | 0.32480 | 0.00032 | 0.409 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.25 | Put | 3,276.60910 | 3.27661 | 3,172.22480 | 3.17222 | 3,276.609 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.50 | Call | 0.24770 | 0.00025 | 0.34510 | 0.00035 | 0.248 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 14.50 | Put | 3,526.44770 | 3.52645 | 3,422.24510 | 3.42225 | 3,526.448 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 15.35 | Call | 0.01990 | 0.00002 | 0.02890 | 0.00003 | 0.020 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 15.35 | Put | 4,376.21990 | 4.37622 | 4,271.92890 | 4.27193 | 4,376.220 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 15.70 | Call | 0.00660 | 0.00001 | 0.00980 | 0.00001 | 0.007 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/03/2014 | | Foreign Exchange Future | 15.70 | Put | 4,726.20660 | 4.72621 | 4,621.90980 | 4.62191 | 4,726.207 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2014 | | Any day expiry | | | 10.97710 | 10.97710 | 11.08150 | 11.08150 | | 13.98 | 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 | 19/03/2014 | Any day expiry | 9.09 | Call | 1,887.11800 | 1.88712 | 1,991.51310 | 1.99151 | 1,887.118 | 19.48 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 19/03/2014 | Any day expiry | 9.09 | Put | 0.01800 | 0.00002 | 0.01310 | 0.00001 | 0.018 | 19.48 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 19/03/2014 | Any day expiry | 9.10 | Call | 1,877.11900 | 1.87712 | 1,981.51380 | 1.98151 | 1,877.119 | 19.43 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 19/03/2014 | Any day expiry | 9.10 | Put | 0.01900 | 0.00002 | 0.01380 | 0.00001 | 0.019 | 19.43 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 19/03/2014 | Any day expiry | 9.11 | Call | 1,867.12000 | 1.86712 | 1,971.51460 | 1.97151 | 1,867.120 | 19.39 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 19/03/2014 | Any day expiry | 9.11 | Put | 0.02000 | 0.00002 | 0.01460 | 0.00001 | 0.020 | 19.39 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/03/2014 | Any day expiry | | | 10.98880 | 10.98880 | 11.09340 | 11.09340 | | 13.94 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/03/2014 | Any day expiry | 8.30 | Call | 2,688.80530 | 2.68881 | 2,793.40700 | 2.79341 | 2,688.805 | 23.46 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/03/2014 | Any day expiry | 8.30 | Put | 0.00530 | 0.00001 | 0.00700 | 0.00001 | 0.005 | 23.46 | 0.00 | 0 | 6,000.00 | |
| \$ / R | On | 26/03/2014 | Any day expiry | 10.10 | Call | 893.36320 | 0.89336 | 996.99800 | 0.99700 | 893.363 | 14.46 | 0.00 | 0 | 6,000.00 | |
| \$ / R | On | 26/03/2014 | Any day expiry | 10.10 | Put | 4.56320 | 0.00456 | 3.59800 | 0.00360 | 4.563 | 14.46 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 27/03/2014 | Any day expiry | | | 10.99060 | 10.99060 | 11.09520 | 11.09520 | | 13.97 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 27/03/2014 | Any day expiry | 10.80 | Call | 292.48510 | 0.29249 | 369.72730 | 0.36973 | 292.485 | 13.68 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 27/03/2014 | Any day expiry | 10.80 | Put | 101.88510 | 0.10189 | 74.52730 | 0.07453 | 101.885 | 13.68 | 0.00 | 0 | 500.00 | |
| \$ / R | On | 27/03/2014 | Any day expiry | 11.75 | Call | 31.03490 | 0.03103 | 43.11190 | 0.04311 | 31.035 | 17.56 | 0.00 | 0 | 500.00 | |
| \$ / R | On | 27/03/2014 | Any day expiry | 11.75 | Put | 790.43490 | 0.79043 | 697.91190 | 0.69791 | 790.435 | 17.56 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 25/04/2014 | Any day expiry | | | 11.04210 | 11.04210 | 11.14720 | 11.14720 | | 14.01 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 25/04/2014 | Any day expiry | 8.30 | Call | 2,742.15090 | 2.74215 | 2,847.25130 | 2.84725 | 2,742.151 | 19.78 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 25/04/2014 | Any day expiry | 8.30 | Put | 0.05090 | 0.00005 | 0.05130 | 0.00005 | 0.051 | 19.78 | 0.00 | 0 | 6,000.00 | |
| \$ / R | On | 25/04/2014 | Any day expiry | 9.94 | Call | 1,109.94570 | 1.10995 | 1,214.07000 | 1.21407 | 1,109.946 | 13.79 | 0.00 | 0 | 6,000.00 | |
| \$ / R | On | 25/04/2014 | Any day expiry | 9.94 | Put | 7.84570 | 0.00785 | 6.87000 | 0.00687 | 7.846 | 13.79 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 25/04/2014 | Any day expiry | 10.80 | Call | 385.42390 | 0.38542 | 461.51530 | 0.46152 | 385.424 | 13.57 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 25/04/2014 | Any day expiry | 10.80 | Put | 143.32390 | 0.14332 | 114.31530 | 0.11432 | 143.324 | 13.57 | 0.00 | 0 | 500.00 | |
| \$ / R | On | 25/04/2014 | Any day expiry | 12.00 | Call | 55.84970 | 0.05585 | 70.48480 | 0.07048 | 55.850 | 17.83 | 0.00 | 0 | 500.00 | |
| \$ / R | On | 25/04/2014 | Any day expiry | 12.00 | Put | 1,013.74970 | 1.01375 | 923.28480 | 0.92328 | 1,013.750 | 17.83 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/05/2014 | Any day expiry | | | 11.10030 | 11.10030 | 11.20560 | 11.20560 | | 14.30 | 0.00 | 0 | 10,150.00 | |
| \$ / R | On | 26/05/2014 | Any day expiry | 9.94 | Call | 1,178.88270 | 1.17888 | 1,281.01570 | 1.28102 | 1,178.883 | 13.88 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/05/2014 | Any day expiry | 9.94 | Put | 18.58270 | 0.01858 | 15.41570 | 0.01542 | 18.583 | 13.88 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/05/2014 | Any day expiry | 9.95 | Call | 1,169.34170 | 1.16934 | 1,271.38070 | 1.27138 | 1,169.342 | 13.86 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/05/2014 | Any day expiry | 9.95 | Put | 19.04170 | 0.01904 | 15.78070 | 0.01578 | 19.042 | 13.86 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/05/2014 | Any day expiry | 9.96 | Call | 1,159.81140 | 1.15981 | 1,261.75460 | 1.26175 | 1,159.811 | 13.83 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 26/05/2014 | Any day expiry | 9.96 | Put | 19.51140 | 0.01951 | 16.15460 | 0.01615 | 19.511 | 13.83 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 27/05/2014 | Any day expiry | | | 11.10220 | 11.10220 | 11.20740 | 11.20740 | | 14.33 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 27/05/2014 | Any day expiry | 8.30 | Call | 2,802.59740 | 2.80260 | 2,907.81500 | 2.90781 | 2,802.597 | 19.19 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 27/05/2014 | Any day expiry | 8.30 | Put | 0.39740 | 0.00040 | 0.41500 | 0.00042 | 0.397 | 19.19 | 0.00 | 0 | 5,500.00 | |
| \$ / R | On | 27/05/2014 | Any day expiry | 10.14 | Call | 995.40870 | 0.99541 | 1,093.25410 | 1.09325 | 995.409 | 13.62 | 0.00 | 0 | 5,500.00 | |
| \$ / R | On | 27/05/2014 | Any day expiry | 10.14 | Put | 33.20870 | 0.03321 | 25.85410 | 0.02585 | 33.209 | 13.62 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/05/2014 | Any day expiry | | | 11.10420 | 11.10420 | 11.20940 | 11.20940 | | 14.36 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/05/2014 | Any day expiry | 10.80 | Call | 484.27590 | 0.48428 | 556.46620 | 0.55647 | 484.276 | 13.78 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 28/05/2014 | Any day expiry | 10.80 | Put | 180.07590 | 0.18008 | 147.06620 | 0.14707 | 180.076 | 13.78 | 0.00 | 0 | 500.00 | |
| \$ / R | On | 28/05/2014 | Any day expiry | 12.20 | Call | 90.30670 | 0.09031 | 105.20460 | 0.10520 | 90.307 | 18.29 | 0.00 | 0 | 500.00 | |
| \$ / R | On | 28/05/2014 | Any day expiry | 12.20 | Put | 1,186.10670 | 1.18611 | 1,095.80460 | 1.09580 | 1,186.107 | 18.29 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | | | 11.13610 | 11.13610 | 11.24150 | 11.24150 | | 14.65 | 47,250,472.30 | 4,243 | 201,856.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.00 | Call | 3,136.47570 | 3.13648 | 3,241.87660 | 3.24188 | 3,136.476 | 19.81 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.00 | Put | 0.37570 | 0.00038 | 0.37660 | 0.00038 | 0.376 | 19.81 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.45 | Call | 2,687.02870 | 2.68703 | 2,792.41480 | 2.79241 | 2,687.029 | 18.23 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.45 | Put | 0.92870 | 0.00093 | 0.91480 | 0.00091 | 0.929 | 18.23 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.64 | Call | 2,497.45620 | 2.49746 | 2,602.82510 | 2.60283 | 2,497.456 | 17.56 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.64 | Put | 1.35620 | 0.00136 | 1.32510 | 0.00133 | 1.356 | 17.56 | 0.00 | 0 | 24,582.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.75 | Call | 2,387.78810 | 2.38779 | 2,493.14120 | 2.49314 | 2,387.788 | 17.17 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.75 | Put | 1.68810 | 0.00169 | 1.64120 | 0.00164 | 1.688 | 17.17 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.78 | Call | 2,357.89200 | 2.35789 | 2,463.23960 | 2.46324 | 2,357.892 | 17.07 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.78 | Put | 1.79200 | 0.00179 | 1.73960 | 0.00174 | 1.792 | 17.07 | 0.00 | 0 | 15,489.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.80 | Call | 2,337.96470 | 2.33796 | 2,443.30860 | 2.44331 | 2,337.965 | 17.00 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 8.80 | Put | 1.86470 | 0.00186 | 1.80860 | 0.00181 | 1.865 | 17.00 | 0.00 | 0 | 920.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.00 | Call | 2,139.02360 | 2.13902 | 2,244.16690 | 2.24417 | 2,139.024 | 16.40 | 0.00 | 0 | 0.00 | |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.00 | Put | 2.92360 | 0.00292 | 2.66690 | 0.00267 | 2.924 | 16.40 | 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 | 9.20 | Call | 1,940.88370 | 1.94088 | 2,045.76700 | 2.04577 | 1,940.884 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.20 | Put | 4.78370 | 0.00478 | 4.26700 | 0.00427 | 4.784 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.59 | Call | 1,558.17170 | 1.55817 | 1,661.88290 | 1.66188 | 1,558.172 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.59 | Put | 12.07170 | 0.01207 | 10.38290 | 0.01038 | 12.072 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.60 | Call | 1,548.45450 | 1.54845 | 1,652.11740 | 1.65212 | 1,548.455 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.60 | Put | 12.35450 | 0.01235 | 10.61740 | 0.01062 | 12.355 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.61 | Call | 1,538.74290 | 1.53874 | 1,642.35660 | 1.64236 | 1,538.743 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.61 | Put | 12.64290 | 0.01264 | 10.85660 | 0.01086 | 12.643 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.75 | Call | 1,403.51040 | 1.40351 | 1,506.29690 | 1.50630 | 1,403.510 | 14.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.75 | Put | 17.41040 | 0.01741 | 14.79690 | 0.01480 | 17.410 | 14.56 | 0.00 | 0 | 250.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.78 | Call | 1,374.73080 | 1.37473 | 1,477.30160 | 1.47730 | 1,374.731 | 14.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.78 | Put | 18.63080 | 0.01863 | 15.80160 | 0.01580 | 18.631 | 14.49 | 0.00 | 0 | 920.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.80 | Call | 1,355.58800 | 1.35559 | 1,458.00770 | 1.45801 | 1,355.588 | 14.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.80 | Put | 19.48800 | 0.01949 | 16.50770 | 0.01651 | 19.488 | 14.44 | 0.00 | 0 | 6.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.97 | Call | 1,194.51520 | 1.19452 | 1,295.33050 | 1.29533 | 1,194.515 | 14.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 9.97 | Put | 28.41520 | 0.02842 | 23.83050 | 0.02383 | 28.415 | 14.02 | 0.00 | 0 | 24,582.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.00 | Call | 1,166.43950 | 1.16644 | 1,266.90490 | 1.26690 | 1,166.439 | 13.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.00 | Put | 30.33950 | 0.03034 | 25.40490 | 0.02540 | 30.339 | 13.95 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.01 | Call | 1,157.10700 | 1.15711 | 1,257.45160 | 1.25745 | 1,157.107 | 13.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.01 | Put | 31.00700 | 0.03101 | 25.95160 | 0.02595 | 31.007 | 13.92 | 0.00 | 0 | 50.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.13 | Call | 1,047.90300 | 1.04790 | 1,144.92760 | 1.14493 | 1,047.903 | 13.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.13 | Put | 41.80300 | 0.04180 | 33.42760 | 0.03343 | 41.803 | 13.78 | 0.00 | 0 | 15,489.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.15 | Call | 1,030.12100 | 1.03012 | 1,126.36010 | 1.12636 | 1,030.121 | 13.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.15 | Put | 44.02100 | 0.04402 | 34.86010 | 0.03486 | 44.021 | 13.77 | 0.00 | 0 | 47,500.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.50 | Call | 736.89530 | 0.73690 | 824.62540 | 0.82463 | 736.895 | 13.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.50 | Put | 100.79530 | 0.10080 | 83.12540 | 0.08313 | 100.795 | 13.57 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.57 | Call | 683.09900 | 0.68310 | 768.66470 | 0.76866 | 683.099 | 13.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.57 | Put | 116.99900 | 0.11700 | 97.16470 | 0.09716 | 116.999 | 13.54 | 0.00 | 0 | 11,250.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.63 | Call | 640.02520 | 0.64003 | 722.07750 | 0.72208 | 640.025 | 13.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.63 | Put | 133.92520 | 0.13393 | 110.57750 | 0.11058 | 133.925 | 13.58 | 0.00 | 0 | 11,250.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.64 | Call | 633.26580 | 0.63327 | 714.44240 | 0.71444 | 633.266 | 13.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.64 | Put | 137.16580 | 0.13717 | 112.94240 | 0.11294 | 137.166 | 13.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.65 | Call | 626.55350 | 0.62655 | 706.84510 | 0.70685 | 626.553 | 13.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.65 | Put | 140.45350 | 0.14045 | 115.34510 | 0.11535 | 140.454 | 13.62 | 0.00 | 0 | 2,350.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.80 | Call | 531.84070 | 0.53184 | 602.85480 | 0.60285 | 531.841 | 13.93 | 0.00 | 0 | 6.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.80 | Put | 195.74070 | 0.19574 | 161.35480 | 0.16135 | 195.741 | 13.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.90 | Call | 474.91500 | 0.47492 | 541.16220 | 0.54116 | 474.915 | 14.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 10.90 | Put | 238.81500 | 0.23881 | 199.66220 | 0.19966 | 238.815 | 14.13 | 0.00 | 0 | 7,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.00 | Call | 422.88930 | 0.42289 | 484.36730 | 0.48437 | 422.889 | 14.34 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.00 | Put | 286.78930 | 0.28679 | 242.86730 | 0.24287 | 286.789 | 14.34 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.10 | Call | 375.61880 | 0.37562 | 432.39370 | 0.43239 | 375.619 | 14.55 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.10 | Put | 339.51880 | 0.33952 | 290.89370 | 0.29089 | 339.519 | 14.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.12 | Call | 366.71820 | 0.36672 | 422.56390 | 0.42256 | 366.718 | 14.59 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.12 | Put | 350.61820 | 0.35062 | 301.06390 | 0.30106 | 350.618 | 14.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.13 | Call | 362.33410 | 0.36233 | 417.72000 | 0.41772 | 362.334 | 14.61 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.13 | Put | 356.23410 | 0.35623 | 306.22000 | 0.30622 | 356.234 | 14.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.16 | Call | 349.73960 | 0.34974 | 403.46520 | 0.40347 | 349.740 | 14.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.16 | Put | 373.63960 | 0.37364 | 321.96520 | 0.32197 | 373.640 | 14.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.18 | Call | 341.94830 | 0.34195 | 394.19070 | 0.39419 | 341.948 | 14.74 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.18 | Put | 385.84830 | 0.38585 | 332.69070 | 0.33269 | 385.848 | 14.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.20 | Call | 334.33060 | 0.33433 | 385.09730 | 0.38510 | 334.331 | 14.81 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.20 | Put | 398.23060 | 0.39823 | 343.59730 | 0.34360 | 398.231 | 14.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.36 | Call | 279.28770 | 0.27929 | 321.52610 | 0.32153 | 279.288 | 15.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.36 | Put | 503.18770 | 0.50319 | 440.02610 | 0.44003 | 503.188 | 15.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.50 | Call | 238.90980 | 0.23891 | 275.50120 | 0.27550 | 238.910 | 15.78 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.50 | Put | 602.80980 | 0.60281 | 534.00120 | 0.53400 | 602.810 | 15.78 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2014 | Foreign Exchange Future | 11.60 | Call | 213.94180 | 0.21394 | 246.88980 | 0.24689 | 213.942 | 16.10 | 0.00 | 0 | 250.00 |

| 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 | 11.60 | Put | 677.84180 | | 0.67784 | | 605.38980 | 0.60539 | 677.842 | 16.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.90 | Call | 155.76220 | | 0.15576 | | 179.27450 | 0.17927 | 155.762 | 17.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 11.90 | Put | 919.66220 | | 0.91966 | | 837.77450 | 0.83777 | 919.662 | 17.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.00 | Call | 140.79180 | | 0.14079 | | 161.92070 | 0.16192 | 140.792 | 17.45 | 0.00 | 0 | 49,182.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.00 | Put | 1,004.69180 | | 1.00469 | | 920.42070 | 0.92042 | 1,004.692 | 17.45 | 0.00 | 0 | 300.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.05 | Call | 133.96540 | | 0.13397 | | 153.99790 | 0.15400 | 133.965 | 17.62 | 0.00 | 0 | 21,000.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.05 | Put | 1,047.86540 | | 1.04787 | | 962.49790 | 0.96250 | 1,047.865 | 17.62 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.20 | Call | 115.80410 | | 0.11580 | | 132.89100 | 0.13289 | 115.804 | 18.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.20 | Put | 1,179.70410 | | 1.17970 | | 1,091.39100 | 1.09139 | 1,179.704 | 18.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.24 | Call | 111.49090 | | 0.11149 | | 127.87230 | 0.12787 | 111.491 | 18.28 | 0.00 | 0 | 15,489.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.24 | Put | 1,215.39090 | | 1.21539 | | 1,126.37230 | 1.12637 | 1,215.391 | 18.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.50 | Call | 87.80140 | | 0.08780 | | 100.35200 | 0.10035 | 87.801 | 19.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.50 | Put | 1,451.70140 | | 1.45170 | | 1,358.85200 | 1.35885 | 1,451.701 | 19.16 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.90 | Call | 62.79000 | | 0.06279 | | 71.08790 | 0.07109 | 62.790 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 12.90 | Put | 1,826.69000 | | 1.82669 | | 1,729.58790 | 1.72959 | 1,826.690 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 13.30 | Call | 46.68900 | | 0.04669 | | 52.27730 | 0.05228 | 46.689 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 13.30 | Put | 2,210.58900 | | 2.21059 | | 2,110.77730 | 2.11078 | 2,210.589 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 13.65 | Call | 41.85410 | | 0.04185 | | 44.08610 | 0.04409 | 41.854 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 13.65 | Put | 2,555.75410 | | 2.55575 | | 2,452.58610 | 2.45259 | 2,555.754 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 14.00 | Call | 40.37820 | | 0.04038 | | 41.85320 | 0.04185 | 40.378 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 13/06/2014 | Foreign Exchange Future | 14.00 | Put | 2,904.27820 | | 2.90428 | | 2,800.35320 | 2.80035 | 2,904.278 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | | | 11.14610 | | 11.14610 | | 11.25160 | 11.25160 | | 14.65 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 8.78 | Call | 2,368.21490 | | 2.36821 | | 2,473.53490 | 2.47353 | 2,368.215 | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 8.78 | Put | 2.11490 | | 0.00211 | | 1.93490 | 0.00193 | 2.115 | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 10.13 | Call | 1,060.10960 | | 1.06011 | | 1,156.96610 | 1.15697 | 1,060.110 | 13.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 10.13 | Put | 44.00960 | | 0.04401 | | 35.36610 | 0.03537 | 44.010 | 13.77 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 12.24 | Call | 119.30210 | | 0.11930 | | 136.15610 | 0.13616 | 119.302 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 18/06/2014 | Any day expiry | 12.24 | Put | 1,213.20210 | | 1.21320 | | 1,124.55610 | 1.12456 | 1,213.202 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/06/2014 | Any day expiry | | | 11.16400 | | 11.16400 | | 11.26960 | 11.26960 | | 14.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 8.30 | Call | 2,865.05010 | | 2.86505 | | 2,970.53200 | 2.97053 | 2,865.050 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 8.30 | Put | 1.05010 | | 0.00105 | | 0.93200 | 0.00093 | 1.050 | 18.57 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 10.82 | Call | 559.42270 | | 0.55942 | | 629.00560 | 0.62901 | 559.423 | 14.04 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 27/06/2014 | Any day expiry | 10.82 | Put | 215.42270 | | 0.21542 | | 179.40560 | 0.17941 | 215.423 | 14.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/06/2014 | Any day expiry | | | 11.17000 | | 11.17000 | | 11.27560 | 11.27560 | | 14.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/06/2014 | Any day expiry | 10.80 | Call | 578.55380 | | 0.57855 | | 647.72370 | 0.64772 | 578.554 | 13.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 30/06/2014 | Any day expiry | 10.80 | Put | 208.55380 | | 0.20855 | | 172.12370 | 0.17212 | 208.554 | 13.98 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/06/2014 | Any day expiry | 12.40 | Call | 120.66820 | | 0.12067 | | 136.21820 | 0.13622 | 120.668 | 18.63 | 0.00 | 0 | 500.00 |
| \$ / R | On 30/06/2014 | Any day expiry | 12.40 | Put | 1,350.66820 | | 1.35067 | | 1,260.61820 | 1.26062 | 1,350.668 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2014 | Any day expiry | | | 11.22590 | | 11.22590 | | 11.33180 | 11.33180 | | 14.88 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 8.30 | Call | 2,927.97490 | | 2.92797 | | 3,033.61640 | 3.03362 | 2,927.975 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 8.30 | Put | 2.07490 | | 0.00207 | | 1.81640 | 0.00182 | 2.075 | 18.17 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 10.82 | Call | 640.54100 | | 0.64054 | | 709.11530 | 0.70912 | 640.541 | 14.07 | 0.00 | 0 | 4,700.00 |
| \$ / R | On 28/07/2014 | Any day expiry | 10.82 | Put | 234.64100 | | 0.23464 | | 197.31530 | 0.19732 | 234.641 | 14.07 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | | | 11.22790 | | 11.22790 | | 11.33380 | 11.33380 | | 14.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 10.80 | Call | 655.09250 | | 0.65509 | | 724.48450 | 0.72448 | 655.093 | 14.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 10.80 | Put | 227.19250 | | 0.22719 | | 190.68450 | 0.19068 | 227.193 | 14.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 11.10 | Call | 497.00800 | | 0.49701 | | 554.01730 | 0.55402 | 497.008 | 14.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 11.10 | Put | 369.10800 | | 0.36911 | | 320.21730 | 0.32022 | 369.108 | 14.68 | 0.00 | 0 | 201.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.09 | Call | 210.39420 | | 0.21039 | | 233.99050 | 0.23399 | 210.394 | 17.48 | 0.00 | 0 | 201.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.09 | Put | 1,072.49420 | | 1.07249 | | 990.19050 | 0.99019 | 1,072.494 | 17.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.62 | Call | 140.82190 | | 0.14082 | | 156.01040 | 0.15601 | 140.822 | 19.04 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/07/2014 | Any day expiry | 12.62 | Put | 1,532.92190 | | 1.53292 | | 1,442.21040 | 1.44221 | 1,532.922 | 19.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | | | 11.27580 | | 11.27580 | | 11.38200 | 11.38200 | | 15.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 9.99 | Call | 1,346.45580 | | 1.34646 | | 1,444.89250 | 1.44489 | 1,346.456 | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 9.99 | Put | 60.65580 | | 0.06066 | | 52.89250 | 0.05289 | 60.656 | 14.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.00 | Call | 1,337.37860 | | 1.33738 | | 1,435.70620 | 1.43571 | 1,337.379 | 14.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.00 | Put | 61.57860 | | 0.06158 | | 53.70620 | 0.05371 | 61.579 | 14.31 | 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 22/08/2014 | Any day expiry | 10.01 | Call | 1,328.31580 | 1.32832 | 1,426.53160 | 1.42653 | 1,328.316 | 14.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.01 | Put | 62.51580 | 0.06252 | 54.53160 | 0.05453 | 62.516 | 14.28 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.33 | Call | 1,053.93680 | 1.05394 | 1,143.29670 | 1.14330 | 1,053.937 | 13.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 10.33 | Put | 108.13680 | 0.10814 | 91.29670 | 0.09130 | 108.137 | 13.92 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 12.07 | Call | 257.99740 | 0.25800 | 284.06440 | 0.28406 | 257.997 | 17.32 | 0.00 | 0 | 19,547.00 |
| \$ / R | On 22/08/2014 | Any day expiry | 12.07 | Put | 1,052.19740 | 1.05220 | 972.06440 | 0.97206 | 1,052.197 | 17.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2014 | Any day expiry | | | 11.28610 | 11.28610 | 11.39240 | 11.39240 | | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 10.80 | Call | 726.74440 | 0.72674 | 798.54020 | 0.79854 | 726.744 | 14.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 10.80 | Put | 240.64440 | 0.24064 | 206.14020 | 0.20614 | 240.644 | 14.02 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 12.83 | Call | 160.11920 | 0.16012 | 175.20310 | 0.17520 | 160.119 | 19.38 | 0.00 | 0 | 500.00 |
| \$ / R | On 27/08/2014 | Any day expiry | 12.83 | Put | 1,704.01920 | 1.70402 | 1,612.80310 | 1.61280 | 1,704.019 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | | | 11.32790 | 11.32790 | 11.43490 | 11.43490 | | 15.21 | 0.00 | 0 | 11,360.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 7.90 | Call | 3,430.22430 | 3.43022 | 3,536.68210 | 3.53668 | 3,430.224 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 7.90 | Put | 2.32430 | 0.00232 | 1.78210 | 0.00178 | 2.324 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.40 | Call | 2,933.54140 | 2.93354 | 3,039.74680 | 3.03975 | 2,933.541 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.40 | Put | 5.64140 | 0.00564 | 4.84680 | 0.00485 | 5.641 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Call | 2,538.93070 | 2.53893 | 2,644.42810 | 2.64443 | 2,538.931 | 16.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.80 | Put | 11.03070 | 0.01103 | 9.52810 | 0.00953 | 11.031 | 16.89 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Call | 2,460.46670 | 2.46047 | 2,565.76570 | 2.56577 | 2,460.467 | 16.72 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.88 | Put | 12.56670 | 0.01257 | 10.86570 | 0.01087 | 12.567 | 16.72 | 0.00 | 0 | 26,804.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Call | 2,440.88040 | 2.44088 | 2,546.12600 | 2.54613 | 2,440.880 | 16.67 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 8.90 | Put | 12.98040 | 0.01298 | 11.22600 | 0.01123 | 12.980 | 16.67 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Call | 2,343.14570 | 2.34315 | 2,448.10180 | 2.44810 | 2,343.146 | 16.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.00 | Put | 15.24570 | 0.01525 | 13.20180 | 0.01320 | 15.246 | 16.46 | 0.00 | 0 | 35,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.30 | Call | 2,052.41090 | 2.05241 | 2,156.24210 | 2.15624 | 2,052.411 | 15.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.30 | Put | 24.51090 | 0.02451 | 21.34210 | 0.02134 | 24.511 | 15.81 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.60 | Call | 1,766.68680 | 1.76669 | 1,868.97280 | 1.86897 | 1,766.687 | 15.17 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.60 | Put | 38.78680 | 0.03879 | 34.07280 | 0.03407 | 38.787 | 15.17 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Call | 1,598.58670 | 1.59859 | 1,699.63230 | 1.69963 | 1,598.587 | 14.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.78 | Put | 50.68670 | 0.05069 | 44.73230 | 0.04473 | 50.687 | 14.79 | 0.00 | 0 | 920.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.90 | Call | 1,488.28880 | 1.48829 | 1,588.34510 | 1.58835 | 1,488.289 | 14.53 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 9.90 | Put | 60.38880 | 0.06039 | 53.44510 | 0.05345 | 60.389 | 14.53 | 0.00 | 0 | 6.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Call | 1,397.64040 | 1.39764 | 1,496.75410 | 1.49675 | 1,397.640 | 14.32 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put | 69.74040 | 0.06974 | 61.85410 | 0.06185 | 69.740 | 14.32 | 0.00 | 0 | 40,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Call | 1,230.75750 | 1.23076 | 1,326.10400 | 1.32610 | 1,230.758 | 14.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put | 92.85750 | 0.09286 | 81.20400 | 0.08120 | 92.858 | 14.00 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Call | 1,214.19540 | 1.21420 | 1,308.42880 | 1.30843 | 1,214.195 | 14.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put | 96.29540 | 0.09630 | 83.52880 | 0.08353 | 96.295 | 14.00 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Call | 1,197.72690 | 1.19773 | 1,290.81520 | 1.29082 | 1,197.727 | 14.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put | 99.82690 | 0.09983 | 85.91520 | 0.08592 | 99.827 | 14.00 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.29 | Call | 1,148.91120 | 1.14891 | 1,238.33960 | 1.23834 | 1,148.911 | 14.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.29 | Put | 111.01120 | 0.11101 | 93.43960 | 0.09344 | 111.011 | 14.00 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Call | 1,140.86250 | 1.14086 | 1,229.66730 | 1.22967 | 1,140.863 | 13.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put | 112.96250 | 0.11296 | 94.76730 | 0.09477 | 112.963 | 13.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.31 | Call | 1,132.83930 | 1.13284 | 1,221.41670 | 1.22142 | 1,132.839 | 13.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.31 | Put | 114.93930 | 0.11494 | 96.51670 | 0.09652 | 114.939 | 13.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Call | 1,077.40840 | 1.07741 | 1,164.33730 | 1.16434 | 1,077.408 | 13.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put | 129.50840 | 0.12951 | 109.43730 | 0.10944 | 129.508 | 13.99 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Call | 985.47830 | 0.98548 | 1,069.41900 | 1.06942 | 985.478 | 13.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put | 157.57830 | 0.15758 | 134.51900 | 0.13452 | 157.578 | 13.99 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.55 | Call | 948.38380 | 0.94838 | 1,031.01880 | 1.03102 | 948.384 | 13.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.55 | Put | 170.48380 | 0.17048 | 146.11880 | 0.14612 | 170.484 | 13.99 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.95 | Call | 693.78410 | 0.69378 | 757.25220 | 0.75725 | 693.784 | 14.43 | 0.00 | 0 | 6.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 10.95 | Put | 315.88410 | 0.31588 | 272.35220 | 0.27235 | 315.884 | 14.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call | 452.61800 | 0.45262 | 495.44330 | 0.49544 | 452.618 | 15.75 | 0.00 | 0 | 250.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 11.51 | Put | 634.71800 | 0.63472 | 570.54330 | 0.57054 | 634.718 | 15.75 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call | 318.27810 | 0.31828 | 347.92770 | 0.34793 | 318.278 | 17.03 | 0.00 | 0 | 45,000.00 |

| Contract Details | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|------------|------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.00 | Put | 990.37810 | 0.99038 | | 913.02770 | 0.91303 | 990.378 | 17.03 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.10 | Call | 297.33170 | 0.29733 | | 324.88530 | 0.32489 | 297.332 | 17.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.10 | Put | 1,069.43170 | 1.06943 | | 989.98530 | 0.98999 | 1,069.432 | 17.30 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.27 | Call | 265.59700 | 0.26560 | | 289.94040 | 0.28994 | 265.597 | 17.76 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.27 | Put | 1,207.69700 | 1.20770 | | 1,125.04040 | 1.12504 | 1,207.697 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call | 252.18160 | 0.25218 | | 275.15930 | 0.27516 | 252.182 | 17.98 | 0.00 | 0 | 23,934.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.35 | Put | 1,274.28160 | 1.27428 | | 1,190.25930 | 1.19026 | 1,274.282 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call | 245.81130 | 0.24581 | | 268.13550 | 0.26814 | 245.811 | 18.09 | 0.00 | 0 | 2,870.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.39 | Put | 1,307.91130 | 1.30791 | | 1,223.23550 | 1.22324 | 1,307.911 | 18.09 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call | 238.14130 | 0.23814 | | 259.68330 | 0.25968 | 238.141 | 18.22 | 0.00 | 0 | 15,296.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.44 | Put | 1,350.24130 | 1.35024 | | 1,264.78330 | 1.26478 | 1,350.241 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.60 | Call | 215.13950 | 0.21514 | | 234.70020 | 0.23470 | 215.140 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.60 | Put | 1,487.23950 | 1.48724 | | 1,399.80020 | 1.39980 | 1,487.240 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call | 196.15440 | 0.19615 | | 213.72090 | 0.21372 | 196.154 | 19.02 | 0.00 | 0 | 10,000.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 12.75 | Put | 1,618.25440 | 1.61825 | | 1,528.82090 | 1.52882 | 1,618.254 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.15 | Call | 155.57120 | 0.15557 | | 168.85570 | 0.16886 | 155.571 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.15 | Put | 1,977.67120 | 1.97767 | | 1,883.95570 | 1.88396 | 1,977.671 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.60 | Call | 125.12550 | 0.12513 | | 132.81370 | 0.13281 | 125.125 | 21.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 13.60 | Put | 2,397.22550 | 2.39723 | | 2,297.91370 | 2.29791 | 2,397.225 | 21.31 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 14.00 | Call | 119.55640 | 0.11956 | | 121.70120 | 0.12170 | 119.556 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 15/09/2014 | Foreign Exchange Future | 14.00 | Put | 2,791.65640 | 2.79166 | | 2,686.80120 | 2.68680 | 2,791.656 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2014 | Any day expiry | | | 11.35210 | 11.35210 | | 11.45950 | 11.45950 | | 15.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 10.80 | Call | 806.11150 | 0.80611 | | 881.55360 | 0.88155 | 806.111 | 14.11 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 10.80 | Put | 254.01150 | 0.25401 | | 222.05360 | 0.22205 | 254.012 | 14.11 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 13.10 | Call | 174.57520 | 0.17458 | | 188.97500 | 0.18898 | 174.575 | 19.82 | 0.00 | 0 | 500.00 |
| \$ / R | On 26/09/2014 | Any day expiry | 13.10 | Put | 1,922.47520 | 1.92248 | | 1,829.47500 | 1.82947 | 1,922.475 | 19.82 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/10/2014 | Any day expiry | | | 11.42460 | 11.42460 | | 11.53320 | 11.53320 | | 15.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 10.80 | Call | 892.66600 | 0.89267 | | 968.83680 | 0.96884 | 892.666 | 14.24 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 10.80 | Put | 268.06600 | 0.26807 | | 235.63680 | 0.23564 | 268.066 | 14.24 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 13.33 | Call | 195.66940 | 0.19567 | | 210.05440 | 0.21005 | 195.669 | 20.10 | 0.00 | 0 | 500.00 |
| \$ / R | On 29/10/2014 | Any day expiry | 13.33 | Put | 2,101.06940 | 2.10107 | | 2,006.85440 | 2.00685 | 2,101.069 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | | | 11.43780 | 11.43780 | | 11.54660 | 11.54660 | | 15.49 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Call | 1,385.28620 | 1.38529 | | 1,483.16910 | 1.48317 | 1,385.286 | 14.20 | 0.00 | 0 | 0.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 10.16 | Put | 107.48620 | 0.10749 | | 96.56910 | 0.09657 | 107.486 | 14.20 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Call | 441.34560 | 0.44135 | | 477.30080 | 0.47730 | 441.346 | 16.69 | 0.00 | 0 | 3,882.00 |
| \$ / R | On 04/11/2014 | Any day expiry | 11.91 | Put | 913.54560 | 0.91355 | | 840.70080 | 0.84070 | 913.546 | 16.69 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | | | 11.48390 | 11.48390 | | 11.59360 | 11.59360 | | 15.71 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 10.80 | Call | 963.03940 | 0.96304 | | 1,038.56010 | 1.03856 | 963.039 | 14.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 10.80 | Put | 279.13940 | 0.27914 | | 244.96010 | 0.24496 | 279.139 | 14.36 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 13.61 | Call | 203.90760 | 0.20391 | | 217.57190 | 0.21757 | 203.908 | 20.52 | 0.00 | 0 | 500.00 |
| \$ / R | On 25/11/2014 | Any day expiry | 13.61 | Put | 2,330.00760 | 2.33001 | | 2,233.97190 | 2.23397 | 2,330.008 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | | | 11.52560 | 11.52560 | | 11.63380 | 11.63380 | | 15.76 | 10,442,193.60 | 906 | 7,308.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Call | 3,533.52600 | 3.53353 | | 3,640.40440 | 3.64040 | 3,533.526 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.00 | Put | 7.92600 | 0.00793 | | 6.60440 | 0.00660 | 7.926 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Call | 3,090.07220 | 3.09007 | | 3,197.05170 | 3.19705 | 3,090.072 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.45 | Put | 14.47220 | 0.01447 | | 13.25170 | 0.01325 | 14.472 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Call | 3,040.97290 | 3.04097 | | 3,147.87570 | 3.14788 | 3,040.973 | 17.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.50 | Put | 15.37290 | 0.01537 | | 14.07570 | 0.01408 | 15.373 | 17.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Call | 2,991.92540 | 2.99193 | | 3,098.74690 | 3.09875 | 2,991.925 | 17.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 8.55 | Put | 16.32540 | 0.01633 | | 14.94690 | 0.01495 | 16.325 | 17.36 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.00 | Call | 2,553.34880 | 2.55335 | | 2,659.18220 | 2.65918 | 2,553.349 | 16.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.00 | Put | 27.74880 | 0.02775 | | 25.38220 | 0.02538 | 27.749 | 16.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.44 | Call | 2,134.43540 | 2.13444 | | 2,237.38620 | 2.23739 | 2,134.435 | 15.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.44 | Put | 48.83540 | 0.04884 | | 43.58620 | 0.04359 | 48.835 | 15.48 | 0.00 | 0 | 13,326.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.50 | Call | 2,078.58480 | 2.07858 | | 2,181.15830 | 2.18116 | 2,078.585 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.50 | Put | 52.98480 | 0.05298 | | 47.35830 | 0.04736 | 52.985 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 12/12/2014 | Foreign Exchange Future | 9.56 | Call | 2,023.03590 | 2.02304 | | 2,125.21070 | 2.12521 | 2,023.036 | 15.30 | 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 | 9.56 | Put | 57.43590 | 0.05744 | 51.41070 | 0.05141 | 57.436 | 15.30 | 0.00 | 0 | 14,100.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.60 | Call | 1,986.18150 | 1.98618 | 2,088.07490 | 2.08807 | 1,986.181 | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.60 | Put | 60.58150 | 0.06058 | 54.27490 | 0.05427 | 60.581 | 15.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.78 | Call | 1,822.25150 | 1.82225 | 1,922.74530 | 1.92275 | 1,822.251 | 14.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.78 | Put | 76.65150 | 0.07665 | 68.94530 | 0.06895 | 76.651 | 14.99 | 0.00 | 0 | 41,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.88 | Call | 1,732.67340 | 1.73267 | 1,832.27920 | 1.83228 | 1,732.673 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 9.88 | Put | 87.07340 | 0.08707 | 78.47920 | 0.07848 | 87.073 | 14.85 | 0.00 | 0 | 79,241.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.00 | Call | 1,626.76090 | 1.62676 | 1,725.19150 | 1.72519 | 1,626.761 | 14.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.00 | Put | 101.16090 | 0.10116 | 91.39150 | 0.09139 | 101.161 | 14.67 | 0.00 | 0 | 17,506.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.38 | Call | 1,306.50080 | 1.30650 | 1,398.59570 | 1.39860 | 1,306.501 | 14.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.38 | Put | 160.90080 | 0.16090 | 144.79570 | 0.14480 | 160.901 | 14.19 | 0.00 | 0 | 500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.50 | Call | 1,217.23740 | 1.21724 | 1,300.09750 | 1.30010 | 1,217.237 | 14.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.50 | Put | 191.63740 | 0.19164 | 166.29750 | 0.16630 | 191.637 | 14.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.55 | Call | 1,181.13960 | 1.18114 | 1,262.77590 | 1.26278 | 1,181.140 | 14.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.55 | Put | 205.53960 | 0.20554 | 178.97590 | 0.17898 | 205.540 | 14.29 | 0.00 | 0 | 900.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.70 | Call | 1,076.83590 | 1.07684 | 1,154.72460 | 1.15472 | 1,076.836 | 14.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.70 | Put | 251.23590 | 0.25124 | 220.92460 | 0.22092 | 251.236 | 14.38 | 0.00 | 0 | 500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.82 | Call | 997.79810 | 0.99780 | 1,072.59920 | 1.07260 | 997.798 | 14.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.82 | Put | 292.19810 | 0.29220 | 258.79920 | 0.25880 | 292.198 | 14.46 | 0.00 | 0 | 41,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.93 | Call | 928.84430 | 0.92884 | 1,000.77370 | 1.00077 | 928.844 | 14.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.93 | Put | 333.24430 | 0.33324 | 296.97370 | 0.29697 | 333.244 | 14.52 | 0.00 | 0 | 79,241.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.96 | Call | 911.20610 | 0.91121 | 981.76460 | 0.98176 | 911.206 | 14.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 10.96 | Put | 345.60610 | 0.34561 | 307.96460 | 0.30796 | 345.606 | 14.56 | 0.00 | 0 | 14,100.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.00 | Call | 889.75290 | 0.88975 | 956.81020 | 0.95681 | 889.753 | 14.65 | 0.00 | 0 | 6.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.00 | Put | 364.15290 | 0.36415 | 323.01020 | 0.32301 | 364.153 | 14.65 | 0.00 | 0 | 32,500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.10 | Call | 838.30670 | 0.83831 | 899.26660 | 0.89927 | 838.307 | 14.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.10 | Put | 412.70670 | 0.41271 | 365.46660 | 0.36547 | 412.707 | 14.87 | 0.00 | 0 | 4,955.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.11 | Call | 833.32790 | 0.83333 | 893.96810 | 0.89397 | 833.328 | 14.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.11 | Put | 417.72790 | 0.41773 | 370.16810 | 0.37017 | 417.728 | 14.89 | 0.00 | 0 | 7,471.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.20 | Call | 789.90260 | 0.78990 | 847.65190 | 0.84765 | 789.903 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.20 | Put | 464.30260 | 0.46430 | 413.85190 | 0.41385 | 464.303 | 15.09 | 0.00 | 0 | 250.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.50 | Call | 661.79810 | 0.66180 | 710.50190 | 0.71050 | 661.798 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 11.50 | Put | 636.19810 | 0.63620 | 576.70190 | 0.57670 | 636.198 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.00 | Call | 496.80700 | 0.49681 | 533.49080 | 0.53349 | 496.807 | 16.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.00 | Put | 971.20700 | 0.97121 | 899.69080 | 0.89969 | 971.207 | 16.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.01 | Call | 494.04340 | 0.49404 | 530.51890 | 0.53052 | 494.043 | 16.87 | 0.00 | 0 | 500.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.01 | Put | 978.44340 | 0.97844 | 906.71890 | 0.90672 | 978.443 | 16.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.50 | Call | 380.66720 | 0.38067 | 407.65040 | 0.40765 | 380.667 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 12.50 | Put | 1,355.06720 | 1.35507 | 1,273.85040 | 1.27385 | 1,355.067 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.00 | Call | 297.30630 | 0.29731 | 317.93030 | 0.31793 | 297.306 | 19.08 | 1,486,531.50 | 5,000 | 37,455.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.00 | Put | 1,771.70630 | 1.77171 | 1,684.13030 | 1.68413 | 1,771.706 | 19.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.06 | Call | 289.00130 | 0.28900 | 308.92240 | 0.30892 | 289.001 | 19.21 | 0.00 | 0 | 7,471.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.06 | Put | 1,823.40130 | 1.82340 | 1,735.12240 | 1.73512 | 1,823.401 | 19.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.24 | Call | 265.98400 | 0.26598 | 283.95910 | 0.28396 | 265.984 | 19.60 | 0.00 | 0 | 41,000.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.24 | Put | 1,980.38400 | 1.98038 | 1,890.15910 | 1.89016 | 1,980.384 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.26 | Call | 263.58940 | 0.26359 | 281.36440 | 0.28136 | 263.589 | 19.64 | 0.00 | 0 | 79,241.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.26 | Put | 1,997.98940 | 1.99799 | 1,907.56440 | 1.90756 | 1,997.989 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.60 | Call | 227.35320 | 0.22735 | 242.05780 | 0.24206 | 227.353 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 13.60 | Put | 2,301.75320 | 2.30175 | 2,208.25780 | 2.20826 | 2,301.753 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 14.20 | Call | 199.86940 | 0.19987 | 200.67860 | 0.20068 | 199.869 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 14.20 | Put | 2,874.26940 | 2.87427 | 2,766.87860 | 2.76688 | 2,874.269 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 14.23 | Call | 199.31110 | 0.19931 | 200.03730 | 0.20004 | 199.311 | 22.57 | 0.00 | 0 | 14,100.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 14.23 | Put | 2,903.71110 | 2.90371 | 2,796.23730 | 2.79624 | 2,903.711 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 14.84 | Call | 191.84470 | 0.19184 | 191.11640 | 0.19112 | 191.845 | 25.07 | 0.00 | 0 | 900.00 |
| \$ / R | On | 12/12/2014 | | Foreign Exchange Future | 14.84 | Put | 3,506.24470 | 3.50624 | 3,397.31640 | 3.39732 | 3,506.245 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/12/2014 | | Any day expiry | | | 11.53290 | 11.53290 | 11.64090 | 11.64090 | | 15.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/12/2014 | | Any day expiry | 10.80 | Call | 1,017.83960 | 1.01784 | 1,093.48790 | 1.09349 | 1,017.840 | 14.43 | 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 15/12/2014 | Any day expiry | 10.80 | Put | 284.93960 | 0.28494 | 252.58790 | 0.25259 | 284.940 | 14.43 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 13.80 | Call | 213.08720 | 0.21309 | 226.36260 | 0.22636 | 213.087 | 20.79 | 0.00 | 0 | 500.00 |
| \$ / R | On 15/12/2014 | Any day expiry | 13.80 | Put | 2,480.18720 | 2.48019 | 2,385.46260 | 2.38546 | 2,480.187 | 20.79 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2015 | Any day expiry | | | 11.64070 | 11.64070 | 11.74500 | 11.74500 | | 16.10 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Call | 1,138.51800 | 1.13852 | 1,211.58210 | 1.21158 | 1,138.518 | 14.61 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 10.80 | Put | 297.81800 | 0.29782 | 266.58210 | 0.26658 | 297.818 | 14.61 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Call | 243.93410 | 0.24393 | 251.07120 | 0.25107 | 243.934 | 21.92 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/01/2015 | Any day expiry | 14.27 | Put | 2,873.23410 | 2.87323 | 2,776.07120 | 2.77607 | 2,873.234 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2015 | Any day expiry | | | 11.70920 | 11.70920 | 11.81140 | 11.81140 | | 16.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Call | 1,213.20550 | 1.21321 | 1,285.96880 | 1.28597 | 1,213.206 | 14.68 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 10.80 | Put | 304.00550 | 0.30401 | 274.56880 | 0.27457 | 304.005 | 14.68 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Call | 269.55020 | 0.26955 | 276.52260 | 0.27652 | 269.550 | 22.45 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/02/2015 | Any day expiry | 14.50 | Put | 3,060.35020 | 3.06035 | 2,965.12260 | 2.96512 | 3,060.350 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | | | 11.75720 | 11.75720 | 11.85940 | 11.85940 | | 16.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Call | 1,801.78280 | 1.80178 | 1,890.00240 | 1.89000 | 1,801.783 | 14.99 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put | 144.58280 | 0.14458 | 130.60240 | 0.13060 | 144.583 | 14.99 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Call | 1,202.65780 | 1.20266 | 1,272.36280 | 1.27236 | 1,202.658 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put | 345.45780 | 0.34546 | 312.96280 | 0.31296 | 345.458 | 14.85 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.99 | Call | 1,147.66170 | 1.14766 | 1,215.02360 | 1.21502 | 1,147.662 | 14.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 10.99 | Put | 380.46170 | 0.38046 | 345.62360 | 0.34562 | 380.462 | 14.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.00 | Call | 1,141.67520 | 1.14168 | 1,208.77460 | 1.20877 | 1,141.675 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.00 | Put | 384.47520 | 0.38448 | 349.37460 | 0.34937 | 384.475 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.01 | Call | 1,135.70900 | 1.13571 | 1,202.55000 | 1.20255 | 1,135.709 | 14.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 11.01 | Put | 388.50900 | 0.38851 | 353.15000 | 0.35315 | 388.509 | 14.96 | 0.00 | 0 | 0.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call | 299.86610 | 0.29987 | 308.32970 | 0.30833 | 299.866 | 21.14 | 0.00 | 0 | 46,165.00 |
| \$ / R | On 16/03/2015 | Foreign Exchange Future | 14.20 | Put | 2,742.66610 | 2.74267 | 2,648.92970 | 2.64893 | 2,742.666 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/03/2015 | Any day expiry | | | 11.78490 | 11.78490 | 11.88720 | 11.88720 | | 16.46 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Call | 1,297.88580 | 1.29789 | 1,368.67330 | 1.36867 | 1,297.886 | 14.84 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 10.80 | Put | 312.98580 | 0.31299 | 281.47330 | 0.28147 | 312.986 | 14.84 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Call | 292.54390 | 0.29254 | 295.75740 | 0.29576 | 292.544 | 23.25 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/03/2015 | Any day expiry | 14.85 | Put | 3,357.64390 | 3.35764 | 3,258.55740 | 3.25856 | 3,357.644 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/04/2015 | Any day expiry | | | 11.86560 | 11.86560 | 11.96810 | 11.96810 | | 16.61 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Call | 1,385.25460 | 1.38525 | 1,455.47040 | 1.45547 | 1,385.255 | 14.94 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 10.80 | Put | 319.65460 | 0.31965 | 287.37040 | 0.28737 | 319.655 | 14.94 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Call | 322.04810 | 0.32205 | 324.52740 | 0.32453 | 322.048 | 23.89 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/04/2015 | Any day expiry | 15.15 | Put | 3,606.44810 | 3.60645 | 3,506.42740 | 3.50643 | 3,606.448 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2015 | Any day expiry | | | 11.93880 | 11.93880 | 12.04140 | 12.04140 | | 16.73 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Call | 1,463.71510 | 1.46372 | 1,535.59530 | 1.53560 | 1,463.715 | 15.01 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 10.80 | Put | 324.91510 | 0.32492 | 294.19530 | 0.29420 | 324.915 | 15.01 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Call | 340.58460 | 0.34058 | 345.83480 | 0.34583 | 340.585 | 24.41 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/05/2015 | Any day expiry | 15.48 | Put | 3,881.78460 | 3.88178 | 3,784.43480 | 3.78443 | 3,881.785 | 24.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | | | 12.01450 | 12.01450 | 12.11730 | 12.11730 | | 16.91 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Call | 1,542.79510 | 1.54280 | 1,618.58280 | 1.61858 | 1,542.795 | 15.05 | 0.00 | 0 | 0.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 10.80 | Put | 328.29510 | 0.32830 | 301.28280 | 0.30128 | 328.295 | 15.05 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Call | 332.56900 | 0.33257 | 354.21700 | 0.35422 | 332.569 | 24.43 | 0.00 | 0 | 300.00 |
| \$ / R | On 26/06/2015 | Any day expiry | 15.88 | Put | 4,198.06900 | 4.19807 | 4,116.91700 | 4.11692 | 4,198.069 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2015 | Any day expiry | | | 12.09770 | 12.09770 | 12.20070 | 12.20070 | | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Call | 1,634.65570 | 1.63466 | 1,709.85840 | 1.70986 | 1,634.656 | 15.20 | 0.00 | 0 | 0.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 10.80 | Put | 336.95570 | 0.33696 | 309.15840 | 0.30916 | 336.956 | 15.20 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Call | 345.73280 | 0.34573 | 357.86270 | 0.35786 | 345.733 | 24.42 | 0.00 | 0 | 300.00 |
| \$ / R | On 29/07/2015 | Any day expiry | 16.15 | Put | 4,398.03280 | 4.39803 | 4,307.16270 | 4.30716 | 4,398.033 | 24.42 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2015 | Any day expiry | | | 12.17090 | 12.17090 | 12.27400 | 12.27400 | | 17.15 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Call | 1,713.22970 | 1.71323 | 1,787.49630 | 1.78750 | 1,713.230 | 15.29 | 0.00 | 0 | 0.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 10.80 | Put | 342.32970 | 0.34233 | 313.49630 | 0.31350 | 342.330 | 15.29 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Call | 333.05950 | 0.33306 | 355.14750 | 0.35515 | 333.059 | 24.17 | 0.00 | 0 | 300.00 |
| \$ / R | On 27/08/2015 | Any day expiry | 16.50 | Put | 4,662.15950 | 4.66216 | 4,581.14750 | 4.58115 | 4,662.160 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2015 | Any day expiry | | | 12.25160 | 12.25160 | 12.35490 | 12.35490 | | 17.27 | 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 28/09/2015 | Any day expiry | 10.80 | Call | 1,799.70910 | | 1.79971 | | 1,872.25770 | 1.87226 | 1,799.709 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 10.80 | Put | 348.10910 | | 0.34811 | | 317.35770 | 0.31736 | 348.109 | 15.39 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Call | 341.49480 | | 0.34149 | | 354.50840 | 0.35451 | 341.495 | 24.19 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/09/2015 | Any day expiry | 16.80 | Put | 4,889.89480 | | 4.88989 | | 4,799.60840 | 4.79961 | 4,889.895 | 24.19 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | | | 12.32730 | | 12.32730 | | 12.43070 | 12.43070 | | 17.33 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Call | 1,877.55470 | | 1.87755 | | 1,952.07300 | 1.95207 | 1,877.555 | 15.41 | 0.00 | 0 | 0.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 10.80 | Put | 350.25470 | | 0.35025 | | 321.37300 | 0.32137 | 350.255 | 15.41 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Call | 353.92320 | | 0.35392 | | 363.29050 | 0.36329 | 353.923 | 24.04 | 0.00 | 0 | 300.00 |
| \$ / R | On 28/10/2015 | Any day expiry | 16.98 | Put | 5,006.62320 | | 5.00662 | | 4,912.59050 | 4.91259 | 5,006.623 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2015 | Any day expiry | | | 12.39790 | | 12.39790 | | 12.50150 | 12.50150 | | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Call | 1,952.42910 | | 1.95243 | | 2,026.27970 | 2.02628 | 1,952.429 | 15.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 10.80 | Put | 354.52910 | | 0.35453 | | 324.77970 | 0.32478 | 354.529 | 15.48 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Call | 330.80990 | | 0.33081 | | 347.16950 | 0.34717 | 330.810 | 23.89 | 0.00 | 0 | 300.00 |
| \$ / R | On 25/11/2015 | Any day expiry | 17.45 | Put | 5,382.90990 | | 5.38291 | | 5,295.66950 | 5.29567 | 5,382.910 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | | | 12.46350 | | 12.46350 | | 12.56720 | 12.56720 | | 17.48 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Call | 2,019.82720 | | 2.01983 | | 2,093.54790 | 2.09355 | 2,019.827 | 15.50 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 10.80 | Put | 356.32720 | | 0.35633 | | 326.34790 | 0.32635 | 356.327 | 15.50 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.14 | Call | 1,786.79200 | | 1.78679 | | 1,854.08960 | 1.85409 | 1,786.792 | 15.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 11.14 | Put | 463.29200 | | 0.46329 | | 426.88960 | 0.42689 | 463.292 | 15.54 | 0.00 | 0 | 0.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Call | 318.98710 | | 0.31899 | | 328.69980 | 0.32870 | 318.987 | 23.90 | 0.00 | 0 | 300.00 |
| \$ / R | On 21/12/2015 | Any day expiry | 17.87 | Put | 5,725.48710 | | 5.72549 | | 5,631.49980 | 5.63150 | 5,725.487 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 26/02/2014 | Any day expiry | | | 10.94260 | | 10.94260 | | 11.04670 | 11.04670 | | 13.19 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 26/02/2014 | Any day expiry | 11.11 | Call | 1,887.26420 | | 0.01887 | | 5,204.20240 | 0.05204 | 1,887.264 | 14.47 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 26/02/2014 | Any day expiry | 11.11 | Put | 18,627.26420 | | 0.18627 | | 11,534.20240 | 0.11534 | 18,627.264 | 14.47 | 0.00 | 0 | 50.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | | | 10.97380 | | 10.97380 | | 11.07810 | 11.07810 | | 13.88 | 0.00 | 0 | 841.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.33 | Call | 65,055.18820 | | 0.65055 | | 75,317.25520 | 0.75317 | 65,055.188 | 13.80 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.33 | Put | 675.18820 | | 0.00675 | | 507.25520 | 0.00507 | 675.188 | 13.80 | 0.00 | 0 | 200.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.49 | Call | 49,928.60990 | | 0.49929 | | 59,876.74620 | 0.59877 | 49,928.610 | 13.21 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.49 | Put | 1,548.60990 | | 0.01549 | | 1,066.74620 | 0.01067 | 1,548.610 | 13.21 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.50 | Call | 49,031.62970 | | 0.49032 | | 58,926.80010 | 0.58927 | 49,031.630 | 13.22 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.50 | Put | 1,651.62970 | | 0.01652 | | 1,116.80010 | 0.01117 | 1,651.630 | 13.22 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.51 | Call | 48,139.98110 | | 0.48140 | | 57,979.10650 | 0.57979 | 48,139.981 | 13.24 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.51 | Put | 1,759.98110 | | 0.01760 | | 1,169.10650 | 0.01169 | 1,759.981 | 13.24 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.87 | Call | 21,063.77990 | | 0.21064 | | 28,311.64540 | 0.28312 | 21,063.780 | 13.71 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.87 | Put | 10,683.77990 | | 0.10684 | | 7,501.64540 | 0.07502 | 10,683.780 | 13.71 | 0.00 | 0 | 160.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.88 | Put | 11,103.38640 | | 0.11103 | | 7,824.16900 | 0.07824 | 11,103.386 | 13.72 | 0.00 | 0 | 160.00 |
| \$ / R MAXI | On 17/03/2014 | Foreign Exchange Future | 10.88 | Call | 20,483.38640 | | 0.20483 | | 27,634.16900 | 0.27634 | 20,483.386 | 13.72 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 05/05/2014 | Any day expiry | | | 11.06090 | | 11.06090 | | 11.16600 | 11.16600 | | 13.99 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 05/05/2014 | Any day expiry | 11.39 | Call | 16,827.98440 | | 0.16828 | | 20,600.34990 | 0.20600 | 16,827.984 | 15.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 05/05/2014 | Any day expiry | 11.39 | Put | 49,737.98440 | | 0.49738 | | 43,000.34990 | 0.43000 | 49,737.984 | 15.23 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 05/05/2014 | Any day expiry | 11.40 | Call | 16,575.56540 | | 0.16576 | | 20,299.53020 | 0.20300 | 16,575.565 | 15.27 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 05/05/2014 | Any day expiry | 11.40 | Put | 50,485.56540 | | 0.50486 | | 43,699.53020 | 0.43700 | 50,485.565 | 15.27 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 05/05/2014 | Any day expiry | 11.41 | Call | 16,327.05540 | | 0.16327 | | 20,003.29850 | 0.20003 | 16,327.055 | 15.31 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 05/05/2014 | Any day expiry | 11.41 | Put | 51,237.05540 | | 0.51237 | | 44,403.29850 | 0.44403 | 51,237.055 | 15.31 | 0.00 | 0 | 200.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | | | 11.13610 | | 11.13610 | | 11.24150 | 11.24150 | | 14.65 | 0.00 | 0 | 212.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.69 | Call | 60,020.25700 | | 0.60020 | | 67,683.93740 | 0.67684 | 60,020.257 | 13.70 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.69 | Put | 15,410.25700 | | 0.15410 | | 12,533.93740 | 0.12534 | 15,410.257 | 13.70 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.70 | Call | 59,373.97960 | | 0.59374 | | 66,944.12750 | 0.66944 | 59,373.980 | 13.72 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.70 | Put | 15,763.97960 | | 0.15764 | | 12,794.12750 | 0.12794 | 15,763.980 | 13.72 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.71 | Call | 58,732.46250 | | 0.58732 | | 66,256.25450 | 0.66256 | 58,732.463 | 13.74 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 13/06/2014 | Foreign Exchange Future | 10.71 | Put | 16,122.46250 | | 0.16122 | | 13,106.25450 | 0.13106 | 16,122.463 | 13.74 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | | | 11.32790 | | 11.32790 | | 11.43490 | 11.43490 | | 15.21 | 0.00 | 0 | 77.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.64 | Call | 88,348.21060 | | 0.88348 | | 96,369.16830 | 0.96369 | 88,348.211 | 13.98 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.64 | Put | 19,558.21060 | | 0.19558 | | 16,879.16830 | 0.16879 | 19,558.211 | 13.98 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.65 | Put | 19,852.22570 | | 0.19852 | | 17,145.57610 | 0.17146 | 19,852.226 | 13.98 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On 15/09/2014 | Foreign Exchange Future | 10.65 | Call | 87,642.22570 | | 0.87642 | | 95,635.57610 | 0.95636 | 87,642.226 | 13.98 | 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 | 15/09/2014 | | | Foreign Exchange Future | | 10.66 | Call | 86,939.32140 | 0.86939 | 94,904.94840 | 0.94905 | 86,939.321 | 13.98 | 0.00 | 0 | 0.00 |
| \$ / R MAXI | On | 15/09/2014 | | | Foreign Exchange Future | | 10.66 | Put | 20,149.32140 | 0.20149 | 17,414.94840 | 0.17415 | 20,149.321 | 13.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | | | 18.32400 | 18.32400 | 18.46630 | 18.46630 | | 13.42 | 293,184.00 | 16 | 40,193.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 10.40 | Call | 7,924.00000 | 7.92400 | 8,066.30000 | 8.06630 | 7,924.000 | 37.18 | 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 | 37.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 12.85 | Call | 5,474.02940 | 5.47403 | 5,616.30000 | 5.61630 | 5,474.029 | 36.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 12.85 | Put | 0.02940 | 0.00003 | 0.00000 | 0.00000 | 0.029 | 36.83 | 0.00 | 0 | 327.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 13.00 | Call | 5,324.03060 | 5.32403 | 5,466.30000 | 5.46630 | 5,324.031 | 35.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 13.00 | Put | 0.03060 | 0.00003 | 0.00000 | 0.00000 | 0.031 | 35.76 | 0.00 | 0 | 327.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.25 | Call | 4,074.03580 | 4.07404 | 4,216.30040 | 4.21630 | 4,074.036 | 26.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.25 | Put | 0.03580 | 0.00004 | 0.00040 | 0.00000 | 0.036 | 26.88 | 0.00 | 0 | 327.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.29 | Put | 0.03570 | 0.00004 | 0.00060 | 0.00000 | 0.036 | 26.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.29 | Call | 4,034.03570 | 4.03404 | 4,176.30060 | 4.17630 | 4,034.036 | 26.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.30 | Call | 4,024.03570 | 4.02404 | 4,166.30070 | 4.16630 | 4,024.036 | 26.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.30 | Put | 0.03570 | 0.00004 | 0.00070 | 0.00000 | 0.036 | 26.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.31 | Call | 4,014.03570 | 4.01404 | 4,156.30070 | 4.15630 | 4,014.036 | 26.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.31 | Put | 0.03570 | 0.00004 | 0.00070 | 0.00000 | 0.036 | 26.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.50 | Put | 0.03540 | 0.00004 | 0.00500 | 0.00001 | 0.035 | 25.11 | 0.00 | 0 | 327.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 14.50 | Call | 3,824.03540 | 3.82404 | 3,966.30500 | 3.96630 | 3,824.035 | 25.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 15.40 | Call | 2,924.25320 | 2.92425 | 3,066.51630 | 3.06652 | 2,924.253 | 21.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 15.40 | Put | 0.25320 | 0.00025 | 0.21630 | 0.00022 | 0.253 | 21.88 | 0.00 | 0 | 7,500.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 17.00 | Call | 1,332.28840 | 1.33229 | 1,473.90370 | 1.47390 | 1,332.288 | 15.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 17.00 | Put | 8.28840 | 0.00829 | 7.60370 | 0.00760 | 8.288 | 15.59 | 0.00 | 0 | 300.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 18.00 | Put | 119.02540 | 0.11903 | 86.04140 | 0.08604 | 119.025 | 13.35 | 0.00 | 0 | 300.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 18.00 | Call | 443.02540 | 0.44303 | 552.34140 | 0.55234 | 443.025 | 13.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 18.40 | Call | 219.88620 | 0.21989 | 296.06080 | 0.29606 | 219.886 | 13.63 | 0.00 | 0 | 4,700.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 18.40 | Put | 295.88620 | 0.29589 | 229.76080 | 0.22976 | 295.886 | 13.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 18.72 | Call | 117.84080 | 0.11784 | 167.42430 | 0.16742 | 117.841 | 14.31 | 0.00 | 0 | 7,000.00 |
| £ / R | On | 17/03/2014 | | | Foreign Exchange Future | | 18.72 | Put | 513.84080 | 0.51384 | 421.12430 | 0.42112 | 513.841 | 14.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | | | 18.58210 | 18.58210 | 18.72590 | 18.72590 | | 14.06 | 0.00 | 0 | 5,562.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 15.00 | Call | 3,594.47380 | 3.59447 | 3,737.74600 | 3.73775 | 3,594.474 | 18.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 15.00 | Put | 12.37380 | 0.01237 | 11.84600 | 0.01185 | 12.374 | 18.73 | 0.00 | 0 | 1,123.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.04 | Call | 2,565.37240 | 2.56537 | 2,707.98870 | 2.70799 | 2,565.372 | 15.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.04 | Put | 23.27240 | 0.02327 | 22.08870 | 0.02209 | 23.272 | 15.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.05 | Call | 2,555.52650 | 2.55553 | 2,698.13190 | 2.69813 | 2,555.526 | 15.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.05 | Put | 23.42650 | 0.02343 | 22.23190 | 0.02223 | 23.427 | 15.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.06 | Call | 2,545.68110 | 2.54568 | 2,688.27560 | 2.68828 | 2,545.681 | 15.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.06 | Put | 23.58110 | 0.02358 | 22.37560 | 0.02238 | 23.581 | 15.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.50 | Call | 2,114.06860 | 2.11407 | 2,256.00190 | 2.25600 | 2,114.069 | 13.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.50 | Put | 31.96860 | 0.03197 | 30.10190 | 0.03010 | 31.969 | 13.57 | 0.00 | 0 | 1,123.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.65 | Call | 1,967.81770 | 1.96782 | 2,109.41800 | 2.10942 | 1,967.818 | 13.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.65 | Put | 35.71770 | 0.03572 | 33.51800 | 0.03352 | 35.718 | 13.05 | 0.00 | 0 | 18,000.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.88 | Call | 1,752.38640 | 1.75239 | 1,887.21970 | 1.88722 | 1,752.386 | 12.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 16.88 | Put | 50.28640 | 0.05029 | 41.31970 | 0.04132 | 50.286 | 12.77 | 0.00 | 0 | 50.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 17.20 | Call | 1,473.10730 | 1.47311 | 1,601.45690 | 1.60146 | 1,473.107 | 12.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 17.20 | Put | 91.00730 | 0.09101 | 75.55690 | 0.07556 | 91.007 | 12.91 | 0.00 | 0 | 7,500.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 17.90 | Call | 946.53910 | 0.94654 | 1,050.66650 | 1.05067 | 946.539 | 13.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 17.90 | Put | 264.43910 | 0.26444 | 224.76650 | 0.22477 | 264.439 | 13.35 | 0.00 | 0 | 4,000.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 18.45 | Call | 637.37220 | 0.63737 | 719.62670 | 0.71963 | 637.372 | 13.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 18.45 | Put | 505.27220 | 0.50527 | 443.72670 | 0.44373 | 505.272 | 13.91 | 0.00 | 0 | 400.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 19.55 | Call | 285.95960 | 0.28596 | 327.72400 | 0.32772 | 285.960 | 15.67 | 0.00 | 0 | 5,667.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 19.55 | Put | 1,253.85960 | 1.25386 | 1,151.82400 | 1.15182 | 1,253.860 | 15.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 19.80 | Call | 238.21470 | 0.23821 | 274.59480 | 0.27459 | 238.215 | 16.06 | 0.00 | 0 | 12,000.00 |
| £ / R | On | 13/06/2014 | | | Foreign Exchange Future | | 19.80 | Put | 1,456.11470 | 1.45611 | 1,348.69480 | 1.34869 | 1,456.115 | 16.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/09/2014 | | | Foreign Exchange Future | | | | 18.88750 | 18.88750 | 19.03360 | 19.03360 | | 14.61 | 0.00 | 0 | 3,251.00 |
| £ / R | On | 15/09/2014 | | | Foreign Exchange Future | | 16.84 | Call | 2,165.38570 | 2.16539 | 2,303.26680 | 2.30327 | 2,165.386 | 13.55 | 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 | 16.84 | Put | 117.88570 | 0.11789 | 109.66680 | 0.10967 | 117.886 | 13.55 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.85 | Call | 2,156.24910 | 2.15625 | 2,294.06350 | 2.29406 | 2,156.249 | 13.53 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.85 | Put | 118.74910 | 0.11875 | 110.46350 | 0.11046 | 118.749 | 13.53 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.86 | Put | 119.61900 | 0.11962 | 111.26880 | 0.11127 | 119.619 | 13.51 | 0.00 | 0 | 0.00 |
| £ / R | On 15/09/2014 | Foreign Exchange Future | 16.86 | Call | 2,147.11900 | 2.14712 | 2,284.86880 | 2.28487 | 2,147.119 | 13.51 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | | | 19.20070 | 19.20070 | 19.34800 | 19.34800 | | 15.23 | 83,907,059.00 | 4,370 | 2,350.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.54 | Call | 1,977.19120 | 1.97719 | 2,093.33930 | 2.09334 | 1,977.191 | 13.97 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.54 | Put | 316.49120 | 0.31649 | 285.33930 | 0.28534 | 316.491 | 13.97 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.55 | Call | 1,969.90040 | 1.96990 | 2,085.86770 | 2.08587 | 1,969.900 | 13.97 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.55 | Put | 319.20040 | 0.31920 | 287.86770 | 0.28787 | 319.200 | 13.97 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.56 | Call | 1,962.62030 | 1.96262 | 2,078.40660 | 2.07841 | 1,962.620 | 13.97 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 17.56 | Put | 321.92030 | 0.32192 | 290.40660 | 0.29041 | 321.920 | 13.97 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Call | 1,364.96850 | 1.36497 | 1,454.47200 | 1.45447 | 1,364.969 | 14.46 | 0.00 | 0 | 0.00 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put | 664.26850 | 0.66427 | 606.47200 | 0.60647 | 664.269 | 14.46 | 0.00 | 0 | 500.00 |
| £ / R | On 23/01/2015 | Any day expiry | | | 19.36290 | 19.36290 | 19.50430 | 19.50430 | | 15.40 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Call | 1,697.11030 | 1.69711 | 1,796.54210 | 1.79654 | 1,697.110 | 14.28 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.22 | Put | 554.21030 | 0.55421 | 512.24210 | 0.51224 | 554.210 | 14.28 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Call | 1,533.77740 | 1.53378 | 1,623.35040 | 1.62335 | 1,533.777 | 14.45 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.50 | Put | 670.87740 | 0.67088 | 619.05040 | 0.61905 | 670.877 | 14.45 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Call | 1,466.82140 | 1.46682 | 1,551.36160 | 1.55136 | 1,466.821 | 14.60 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 18.63 | Put | 733.92140 | 0.73392 | 677.06160 | 0.67706 | 733.921 | 14.60 | 0.00 | 0 | 4,697.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.09 | Call | 1,328.53350 | 1.32898 | 1,328.97650 | 1.32898 | 1,252.534 | 15.11 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.09 | Put | 979.63350 | 0.97963 | 914.67650 | 0.91468 | 979.634 | 15.11 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.10 | Call | 1,248.25060 | 1.24825 | 1,324.52510 | 1.32453 | 1,248.251 | 15.12 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.10 | Put | 985.35060 | 0.98535 | 920.22510 | 0.92023 | 985.351 | 15.12 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.11 | Put | 991.08310 | 0.99108 | 925.79680 | 0.92580 | 991.083 | 15.13 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 19.11 | Call | 1,243.98310 | 1.24398 | 1,320.09680 | 1.32010 | 1,243.983 | 15.13 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Call | 661.50270 | 0.66150 | 708.54850 | 0.70855 | 661.503 | 17.31 | 0.00 | 0 | 9,605.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.04 | Put | 2,338.60270 | 2.33860 | 2,244.24850 | 2.24425 | 2,338.603 | 17.31 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Call | 538.68020 | 0.53868 | 580.85760 | 0.58086 | 538.680 | 17.98 | 0.00 | 0 | 4,700.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.70 | Put | 2,875.78020 | 2.87578 | 2,776.55760 | 2.77656 | 2,875.780 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Put | 2,892.40400 | 2.89240 | 2,792.97150 | 2.79297 | 2,892.404 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On 23/01/2015 | Any day expiry | 21.72 | Call | 535.30400 | 0.53530 | 577.27150 | 0.57727 | 535.304 | 18.00 | 0.00 | 0 | 4,697.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | | | 0.10687 | 0.10687 | 0.10842 | 0.10842 | | 15.24 | 0.00 | 0 | 140.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.09 | Call | 1,687.16030 | 0.01687 | 1,842.18860 | 0.01842 | 1,687.160 | 21.79 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.09 | Put | 0.16030 | 0.00000 | 0.18860 | 0.00000 | 0.160 | 21.79 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.10 | Call | 694.39320 | 0.00694 | 849.08520 | 0.00849 | 694.393 | 15.24 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.10 | Put | 7.39320 | 0.00007 | 7.08520 | 0.00007 | 7.393 | 15.24 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.11 | Call | 70.93110 | 0.00071 | 131.63780 | 0.00132 | 70.931 | 16.89 | 0.00 | 0 | 0.00 |
| ¥ / R | On 17/03/2014 | Foreign Exchange Future | 0.11 | Put | 383.93110 | 0.00384 | 289.63780 | 0.00290 | 383.931 | 16.89 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | | | 0.10850 | 0.10850 | 0.11008 | 0.11008 | | 15.07 | 0.00 | 0 | 12,859.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.09 | Call | 1,862.89030 | 0.01863 | 2,019.21390 | 0.02019 | 1,862.890 | 18.23 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.09 | Put | 12.49030 | 0.00012 | 11.71390 | 0.00012 | 12.490 | 18.23 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.10 | Call | 925.88570 | 0.00926 | 1,063.31900 | 0.01063 | 925.886 | 15.07 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.10 | Put | 75.48570 | 0.00075 | 55.81900 | 0.00056 | 75.486 | 15.07 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.11 | Call | 337.41750 | 0.00337 | 414.83980 | 0.00415 | 337.418 | 16.90 | 0.00 | 0 | 0.00 |
| ¥ / R | On 13/06/2014 | Foreign Exchange Future | 0.11 | Put | 487.01750 | 0.00487 | 407.33980 | 0.00407 | 487.018 | 16.90 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | | | 15.08510 | 15.08510 | 15.19450 | 15.19450 | | 13.14 | 31,286,497.40 | 2,074 | 80,009.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Call | 2,595.14980 | 2.59515 | 2,704.54300 | 2.70454 | 2,595.150 | 21.24 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.49 | Put | 0.04980 | 0.00005 | 0.04300 | 0.00004 | 0.050 | 21.24 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Call | 2,585.15160 | 2.58515 | 2,694.54440 | 2.69454 | 2,585.152 | 21.20 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.50 | Put | 0.05160 | 0.00005 | 0.04440 | 0.00004 | 0.052 | 21.20 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Call | 2,575.15330 | 2.57515 | 2,684.54590 | 2.68455 | 2,575.153 | 21.17 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.51 | Put | 0.05330 | 0.00005 | 0.04590 | 0.00005 | 0.053 | 21.17 | 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 | 12.65 | Call | 2,435.18590 | | 2.43519 | | 2,544.57340 | 2.54457 | 2,435.186 | 20.67 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.65 | Put | 0.08590 | | 0.00009 | 0.07340 | 0.00007 | | 0.086 | 20.67 | 0.00 | 0 | 500.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Put | 0.16920 | | 0.00017 | 0.14320 | 0.00014 | | 0.169 | 19.97 | 0.00 | 0 | 8,800.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 12.85 | Call | 2,235.26920 | | 2.23527 | 2,344.64320 | 2.34464 | | 2,235.269 | 19.97 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 15.35 | Call | 110.88580 | | 0.11089 | 150.56780 | 0.15057 | | 110.886 | 14.02 | 0.00 | 0 | 5,500.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 15.35 | Put | 375.78580 | | 0.37579 | 306.06780 | 0.30607 | | 375.786 | 14.02 | 0.00 | 0 | 0.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 15.70 | Call | 48.10770 | | 0.04811 | 68.96070 | 0.06896 | | 48.108 | 15.25 | 0.00 | 0 | 7,700.00 |
| € / R | On 17/03/2014 | Foreign Exchange Future | 15.70 | Put | 663.00770 | | 0.66301 | 574.46070 | 0.57446 | | 663.008 | 15.25 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | | | 15.30860 | | 15.30860 | 15.41910 | 15.41910 | | | 13.85 | 3,092,337.20 | 202 | 22,880.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.79 | Call | 1,559.14800 | | 1.55915 | 1,664.79660 | 1.66480 | | 1,559.148 | 13.54 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.79 | Put | 40.54800 | | 0.04055 | 35.69660 | 0.03570 | | 40.548 | 13.54 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.80 | Call | 1,549.96170 | | 1.54996 | 1,655.20860 | 1.65521 | | 1,549.962 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.80 | Put | 41.36170 | | 0.04136 | 36.10860 | 0.03611 | | 41.362 | 13.53 | 0.00 | 0 | 27,500.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.81 | Call | 1,540.78900 | | 1.54079 | 1,645.62490 | 1.64562 | | 1,540.789 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.81 | Put | 42.18900 | | 0.04219 | 36.52490 | 0.03652 | | 42.189 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.85 | Call | 1,504.23760 | | 1.50424 | 1,607.34550 | 1.60735 | | 1,504.238 | 13.50 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 13.85 | Put | 45.63760 | | 0.04564 | 38.24550 | 0.03825 | | 45.638 | 13.50 | 0.00 | 0 | 8,800.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.15 | Call | 1,238.35490 | | 1.23835 | 1,336.80860 | 1.33681 | | 1,238.355 | 13.33 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.15 | Put | 79.75490 | | 0.07975 | 67.70860 | 0.06771 | | 79.755 | 13.33 | 0.00 | 0 | 8,800.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.40 | Call | 1,030.54170 | | 1.03054 | 1,123.76380 | 1.12376 | | 1,030.542 | 13.19 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.40 | Put | 121.94170 | | 0.12194 | 104.66380 | 0.10466 | | 121.942 | 13.19 | 0.00 | 0 | 10,000.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.85 | Call | 712.70780 | | 0.71271 | 787.87850 | 0.78788 | | 712.708 | 13.40 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 14.85 | Put | 254.10780 | | 0.25411 | 218.77850 | 0.21878 | | 254.108 | 13.40 | 0.00 | 0 | 5,000.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.35 | Call | 190.34020 | | 0.19034 | 213.83970 | 0.21384 | | 190.340 | 16.16 | 0.00 | 0 | 4,200.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.35 | Put | 1,231.74020 | | 1.23174 | 1,144.73970 | 1.14474 | | 1,231.740 | 16.16 | 0.00 | 0 | 0.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.40 | Call | 182.80630 | | 0.18281 | 205.38750 | 0.20539 | | 182.806 | 16.27 | 0.00 | 0 | 12,500.00 |
| € / R | On 13/06/2014 | Foreign Exchange Future | 16.40 | Put | 1,274.20630 | | 1.27421 | 1,186.28750 | 1.18629 | | 1,274.206 | 16.27 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | | | 15.57400 | | 15.57400 | 15.68640 | 15.68640 | | | 14.51 | 0.00 | 0 | 11,920.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.30 | Call | 1,448.95950 | | 1.44896 | 1,538.47200 | 1.53847 | | 1,448.960 | 13.69 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.30 | Put | 174.95950 | | 0.17496 | 152.07200 | 0.15207 | | 174.960 | 13.69 | 0.00 | 0 | 650.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.34 | Put | 183.47730 | | 0.18348 | 159.86270 | 0.15986 | | 183.477 | 13.68 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.34 | Call | 1,417.47730 | | 1.41748 | 1,506.26270 | 1.50626 | | 1,417.477 | 13.68 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.35 | Put | 185.65410 | | 0.18565 | 161.85670 | 0.16186 | | 185.654 | 13.68 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.35 | Call | 1,409.65410 | | 1.40965 | 1,498.25670 | 1.49826 | | 1,409.654 | 13.68 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.36 | Call | 1,401.85350 | | 1.40185 | 1,490.26950 | 1.49027 | | 1,401.854 | 13.68 | 0.00 | 0 | 0.00 |
| € / R | On 15/09/2014 | Foreign Exchange Future | 14.36 | Put | 187.85350 | | 0.18785 | 163.86950 | 0.16387 | | 187.853 | 13.68 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | | | 15.84870 | | 15.84870 | 15.96210 | 15.96210 | | | 15.07 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.69 | Call | 2,273.33610 | | 2.27334 | 2,372.23580 | 2.37224 | | 2,273.336 | 14.12 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.69 | Put | 114.63610 | | 0.11464 | 100.13580 | 0.10014 | | 114.636 | 14.12 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.70 | Call | 2,264.61120 | | 2.26461 | 2,363.40520 | 2.36341 | | 2,264.611 | 14.12 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.70 | Put | 115.91120 | | 0.11591 | 101.30520 | 0.10131 | | 115.911 | 14.12 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.71 | Call | 2,255.89770 | | 2.25590 | 2,354.58300 | 2.35458 | | 2,255.898 | 14.12 | 0.00 | 0 | 0.00 |
| € / R | On 12/12/2014 | Foreign Exchange Future | 13.71 | Put | 117.19770 | | 0.11720 | 102.48300 | 0.10248 | | 117.198 | 14.12 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | | | 16.17160 | | 16.17160 | 16.27610 | 16.27610 | | | 15.36 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.94 | Call | 1,654.80110 | | 1.65480 | 1,719.72400 | 1.71972 | | 1,654.801 | 14.23 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.94 | Put | 423.20110 | | 0.42320 | 383.62400 | 0.38362 | | 423.201 | 14.23 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.95 | Call | 1,648.25150 | | 1.64825 | 1,713.01380 | 1.71301 | | 1,648.251 | 14.24 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.95 | Put | 426.65150 | | 0.42665 | 386.91380 | 0.38691 | | 426.652 | 14.24 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.96 | Put | 430.11960 | | 0.43012 | 390.21610 | 0.39022 | | 430.120 | 14.24 | 0.00 | 0 | 0.00 |
| € / R | On 16/03/2015 | Foreign Exchange Future | 14.96 | Call | 1,641.71960 | | 1.64172 | 1,706.31610 | 1.70632 | | 1,641.720 | 14.24 | 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 08/05/2014 | Index Future | | | 405.40100 | | 405.40100 | 405.13600 | 405.13600 | | | | 0.00 | 0 | 0.00 |
| AL37 | On 07/08/2014 | Index Future | | | 411.39000 | | 411.39000 | 411.12000 | 411.12000 | | | | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AL7T | On 08/05/2014 | Index Future | | | 475.23400 | | 475.23400 | | 474.50500 | 474.50500 | | | 0.00 | 0 | 1.00 |
| AL7T | On 07/08/2014 | Index Future | | | 482.25500 | | 482.25500 | | 481.51400 | 481.51400 | | | 0.00 | 0 | 0.00 |
| ALBI | On 08/05/2014 | Index Future | | | 434.81100 | | 434.81100 | | 434.35400 | 434.35400 | | | 0.00 | 0 | 728.00 |
| ALBI | On 07/08/2014 | Index Future | | | 441.23500 | | 441.23500 | | 440.77000 | 440.77000 | | | 0.00 | 0 | 0.00 |
| ALBI | On 06/11/2014 | Index Future | | | 448.22800 | | 448.22800 | | 447.76600 | 447.76600 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | | | 9.83930 | | 9.83930 | | 9.91620 | 9.91620 | | 11.78 | 5,165,632.50 | 525 | 16,407.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Call | 368.59150 | | 0.36859 | | 439.86200 | 0.43986 | 368.592 | 12.34 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.49 | Put | 19.29150 | | 0.01929 | | 13.66200 | 0.01366 | 19.292 | 12.34 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Call | 359.84390 | | 0.35984 | | 430.73820 | 0.43074 | 359.844 | 12.33 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.50 | Put | 20.54390 | | 0.02054 | | 14.53820 | 0.01454 | 20.544 | 12.33 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Call | 351.16320 | | 0.35116 | | 421.66240 | 0.42166 | 351.163 | 12.31 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 17/03/2014 | Foreign Exchange Future | 9.51 | Put | 21.86320 | | 0.02186 | | 15.46240 | 0.01546 | 21.863 | 12.31 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.92380 | | 9.92380 | | 10.00110 | 10.00110 | | 11.85 | 0.00 | 0 | 2,860.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.20 | Call | 765.38950 | | 0.76539 | | 835.38420 | 0.83538 | 765.389 | 12.12 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.20 | Put | 41.58950 | | 0.04159 | | 34.28420 | 0.03428 | 41.589 | 12.12 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.70 | Call | 382.95000 | | 0.38295 | | 435.39530 | 0.43540 | 382.950 | 11.79 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.70 | Put | 159.15000 | | 0.15915 | | 134.29530 | 0.13430 | 159.150 | 11.79 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.89 | Call | 276.56470 | | 0.27656 | | 320.47470 | 0.32047 | 276.565 | 11.85 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.89 | Put | 242.76470 | | 0.24276 | | 209.37470 | 0.20937 | 242.765 | 11.85 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.90 | Call | 271.58270 | | 0.27158 | | 315.03100 | 0.31503 | 271.583 | 11.85 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.90 | Put | 247.78270 | | 0.24778 | | 213.93100 | 0.21393 | 247.783 | 11.85 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.91 | Call | 266.95780 | | 0.26696 | | 309.65060 | 0.30965 | 266.958 | 11.87 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 9.91 | Put | 253.15780 | | 0.25316 | | 218.55060 | 0.21855 | 253.158 | 11.87 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 10.70 | Call | 56.68890 | | 0.05669 | | 69.15860 | 0.06916 | 56.689 | 13.01 | 0.00 | 0 | 201.00 |
| AU\$ / R | On 13/06/2014 | Foreign Exchange Future | 10.70 | Put | 832.88890 | | 0.83289 | | 768.05860 | 0.76806 | 832.889 | 13.01 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | | | 10.03120 | | 10.03120 | | 10.10920 | 10.10920 | | 12.07 | 0.00 | 0 | 2,000.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.54 | Call | 648.91030 | | 0.64891 | | 708.03400 | 0.70803 | 648.910 | 11.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.54 | Put | 157.71030 | | 0.15771 | | 138.83400 | 0.13883 | 157.710 | 11.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.55 | Put | 160.70240 | | 0.16070 | | 141.55290 | 0.14155 | 160.702 | 11.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.55 | Call | 641.90240 | | 0.64190 | | 700.75290 | 0.70075 | 641.902 | 11.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.56 | Call | 635.06930 | | 0.63507 | | 693.51000 | 0.69351 | 635.069 | 11.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 15/09/2014 | Foreign Exchange Future | 9.56 | Put | 163.86930 | | 0.16387 | | 144.31000 | 0.14431 | 163.869 | 11.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | | | 10.14560 | | 10.14560 | | 10.22330 | 10.22330 | | 12.23 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.59 | Call | 761.66720 | | 0.76167 | | 820.18730 | 0.82019 | 761.667 | 12.11 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.59 | Put | 206.06720 | | 0.20607 | | 186.88730 | 0.18689 | 206.067 | 12.11 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Call | 754.71290 | | 0.75471 | | 812.99970 | 0.81300 | 754.713 | 12.11 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.60 | Put | 209.11290 | | 0.20911 | | 189.69970 | 0.18970 | 209.113 | 12.11 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.61 | Call | 747.79110 | | 0.74779 | | 805.84320 | 0.80584 | 747.791 | 12.10 | 0.00 | 0 | 0.00 |
| AU\$ / R | On 12/12/2014 | Foreign Exchange Future | 9.61 | Put | 212.19110 | | 0.21219 | | 192.54320 | 0.19254 | 212.191 | 12.10 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | | | 9.85640 | | 9.85640 | | 9.99690 | 9.99690 | | 11.87 | 0.00 | 0 | 75.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.94 | Call | 86.84350 | | 0.08684 | | 155.11440 | 0.15511 | 86.844 | 12.27 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.94 | Put | 170.44350 | | 0.17044 | | 98.21440 | 0.09821 | 170.443 | 12.27 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.95 | Call | 83.45260 | | 0.08345 | | 149.55760 | 0.14956 | 83.453 | 12.31 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.95 | Put | 177.05260 | | 0.17705 | | 102.65760 | 0.10266 | 177.053 | 12.31 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.96 | Call | 80.17490 | | 0.08017 | | 144.12800 | 0.14413 | 80.175 | 12.35 | 0.00 | 0 | 0.00 |
| CAD/ R | On 17/03/2014 | Foreign Exchange Future | 9.96 | Put | 183.77490 | | 0.18377 | | 107.22800 | 0.10723 | 183.775 | 12.35 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | | | 9.98050 | | 9.98050 | | 10.12230 | 10.12230 | | 13.75 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.84 | Call | 372.16710 | | 0.37217 | | 459.57030 | 0.45957 | 372.167 | 13.55 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.84 | Put | 231.66710 | | 0.23167 | | 177.27030 | 0.17727 | 231.667 | 13.55 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.85 | Call | 366.86170 | | 0.36686 | | 453.47160 | 0.45347 | 366.862 | 13.56 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.85 | Put | 236.36170 | | 0.23636 | | 181.17160 | 0.18117 | 236.362 | 13.56 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.86 | Call | 361.60910 | | 0.36161 | | 447.42650 | 0.44743 | 361.609 | 13.57 | 0.00 | 0 | 0.00 |
| CAD/ R | On 13/06/2014 | Foreign Exchange Future | 9.86 | Put | 241.10910 | | 0.24111 | | 185.12650 | 0.18513 | 241.109 | 13.57 | 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 |
|------------------|---------------|-------------------------|--------|-------------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | 326.28830 | 326.28830 | | -375.12700 | -375.12700 | | | 0.00 | 0 | 2,283.00 |
| CF CANDO CAFJ | On 12/12/2014 | Can-Do Future | | 960.48270 | 960.48270 | | 1,019.08080 | 1,019.08080 | | | 0.00 | 0 | 26,600.00 |
| CF CANDO CAFH | On 12/12/2014 | Can-Do Future | | 1,044.79460 | 1,044.79460 | | 1,104.85090 | 1,104.85090 | | | 0.00 | 0 | 3,784.00 |
| CF CANDO CAFI | On 17/03/2014 | Can-Do Future | | 109.17620 | 109.17620 | | 112.88320 | 112.88320 | | | 0.00 | 0 | 2,500.00 |
| CF CANDO CAFK | On 12/12/2014 | Can-Do Future | | 926.33260 | 926.33260 | | 987.31430 | 987.31430 | | | 0.00 | 0 | 1,871.00 |
| CF CANDO CAFM | On 15/09/2014 | Can-Do Future | | 109.37940 | 109.37940 | | 111.37370 | 111.37370 | | | 0.00 | 0 | 5,000.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | | 12.36500 | 12.36500 | | 12.44970 | 12.44970 | | 13.47 | 0.00 | 0 | 489.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.29 | Call | 1,079.47330 | 1.07947 | 1,164.29230 | 1.16429 | 1,079.473 | 17.68 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.29 | Put | 4.47330 | 0.00447 | 4.59230 | 0.00459 | 4.473 | 17.68 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.30 | Call | 1,069.56600 | 1.06957 | 1,154.38630 | 1.15439 | 1,069.566 | 17.59 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.30 | Put | 4.56600 | 0.00457 | 4.68630 | 0.00469 | 4.566 | 17.59 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.31 | Call | 1,059.66110 | 1.05966 | 1,144.48240 | 1.14448 | 1,059.661 | 17.50 | 0.00 | 0 | 0.00 |
| CHF / R | On 17/03/2014 | Foreign Exchange Future | 11.31 | Put | 4.66110 | 0.00466 | 4.78240 | 0.00478 | 4.661 | 17.50 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | | 12.55790 | 12.55790 | | 12.64340 | 12.64340 | | 14.14 | 0.00 | 0 | 1,857.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.59 | Call | 1,031.29820 | 1.03130 | 1,106.14210 | 1.10614 | 1,031.298 | 13.37 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.59 | Put | 63.39820 | 0.06340 | 52.74210 | 0.05274 | 63.398 | 13.37 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.60 | Call | 1,022.79000 | 1.02279 | 1,097.44690 | 1.09745 | 1,022.790 | 13.37 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.60 | Put | 64.89000 | 0.06489 | 54.04690 | 0.05405 | 64.890 | 13.37 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.61 | Call | 1,014.31040 | 1.01431 | 1,088.77690 | 1.08878 | 1,014.310 | 13.37 | 0.00 | 0 | 0.00 |
| CHF / R | On 13/06/2014 | Foreign Exchange Future | 11.61 | Put | 66.41040 | 0.06641 | 55.37690 | 0.05538 | 66.410 | 13.37 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | | 1.79790 | 1.79790 | | 1.82340 | 1.82340 | | 13.49 | 0.00 | 0 | 250.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.69 | Call | 1,088.58860 | 0.10886 | 1,338.38820 | 0.13384 | 1,088.589 | 13.69 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.69 | Put | 9.58860 | 0.00096 | 4.38820 | 0.00044 | 9.589 | 13.69 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.70 | Call | 990.99970 | 0.09910 | 1,239.54350 | 0.12395 | 991.000 | 13.18 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.70 | Put | 11.99970 | 0.00120 | 5.54350 | 0.00055 | 12.000 | 13.18 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.71 | Call | 897.23270 | 0.08972 | 1,142.37810 | 0.11424 | 897.233 | 13.21 | 0.00 | 0 | 0.00 |
| CNH / R | On 17/03/2014 | Foreign Exchange Future | 1.71 | Put | 18.23270 | 0.00182 | 8.37810 | 0.00084 | 18.233 | 13.21 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | | 1.82090 | 1.82090 | | 1.84650 | 1.84650 | | 14.10 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.69 | Call | 1,426.22830 | 0.14262 | 1,649.32020 | 0.16493 | 1,426.228 | 13.81 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.69 | Put | 117.22830 | 0.01172 | 84.32020 | 0.00843 | 117.228 | 13.81 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.70 | Call | 1,344.75380 | 0.13448 | 1,563.22300 | 0.15632 | 1,344.754 | 13.82 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.70 | Put | 135.75380 | 0.01358 | 98.22300 | 0.00982 | 135.754 | 13.82 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.71 | Call | 1,266.14240 | 0.12661 | 1,478.86430 | 0.14789 | 1,266.142 | 13.85 | 0.00 | 0 | 0.00 |
| CNH / R | On 13/06/2014 | Foreign Exchange Future | 1.71 | Put | 157.14240 | 0.01571 | 113.86430 | 0.01139 | 157.142 | 13.85 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | | 114.12323 | 114.12323 | | 113.58659 | 113.58659 | | | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 113.99 | Call | 133.23000 | 0.13323 | 0.00000 | 0.00000 | 133.230 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 113.99 | Put | 0.00000 | 0.00000 | 403.41000 | 0.40341 | 0.000 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 114.00 | Call | 123.23000 | 0.12323 | 0.00000 | 0.00000 | 123.230 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 114.00 | Put | 0.00000 | 0.00000 | 413.41000 | 0.41341 | 0.000 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 114.01 | Call | 113.23000 | 0.11323 | 0.00000 | 0.00000 | 113.230 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 08/05/2014 | Bond Future | 114.01 | Put | 0.00000 | 0.00000 | 423.41000 | 0.42341 | 0.000 | 0.00 | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | | 115.82347 | 115.82347 | | 115.27861 | 115.27861 | | | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | 113.99 | Call | 1,833.47000 | 1.83347 | 1,288.61000 | 1.28861 | 1,833.470 | 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 07/08/2014 | Bond Future | 113.99 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | 114.00 | Call | 1,823.47000 | | 1.82347 | | 1,278.61000 | 1.27861 | 1,823.470 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | 114.00 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | 114.01 | Call | 1,813.47000 | | 1.81347 | | 1,268.61000 | 1.26861 | 1,813.470 | | 0.00 | 0 | 0.00 |
| EL28 | On 07/08/2014 | Bond Future | 114.01 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 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 08/05/2014 | Bond Future | | | 9.82153 | | 81.24652 | | 9.83819 | 81.12601 | | | 0.00 | 0 | 6,292.00 |
| 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 | 2,079.69000 | | 2.07969 | | 2,200.20000 | 2.20020 | 2,079.690 | | 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 | 2,004.40000 | | 2.00440 | | 2,124.91000 | 2.12491 | 2,004.400 | | 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 | 1,929.21000 | | 1.92921 | | 2,049.72000 | 2.04972 | 1,929.210 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | | | 9.92601 | | 82.33854 | | 9.94322 | 82.21621 | | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.14 | Call | 1,500.56000 | | 1.50056 | | 1,378.23000 | 1.37823 | 1,500.560 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.14 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.15 | Call | 1,569.60000 | | 1.56960 | | 1,447.27000 | 1.44727 | 1,569.600 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.15 | Put | 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 | 1,638.55000 | | 1.63855 | | 1,516.22000 | 1.51622 | 1,638.550 | | 0.00 | 0 | 0.00 |
| ES33 | On 07/08/2014 | Bond Future | 10.16 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | | | 10.02404 | | 79.86051 | | 10.04157 | 79.73793 | | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.29 | Call | 1,828.34000 | | 1.82834 | | 1,705.76000 | 1.70576 | 1,828.340 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.29 | Put | 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 | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.30 | Call | 1,895.80000 | | 1.89580 | | 1,773.22000 | 1.77322 | 1,895.800 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.31 | Call | 1,963.16000 | | 1.96316 | | 1,840.58000 | 1.84058 | 1,963.160 | | 0.00 | 0 | 0.00 |
| ES33 | On 06/11/2014 | Bond Future | 10.31 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 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 08/05/2014 | GOVI | | | 433.65500 | | 433.65500 | | 433.21700 | 433.21700 | | | 8,673,100.00 | 2 | 296.00 |
| 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 | 83,350.00000 | | 8.33500 | | 87,730.00000 | 8.77300 | 83,350.000 | | 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 | 83,450.00000 | | 8.34500 | | 87,830.00000 | 8.78300 | 83,450.000 | | 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 | 83,550.00000 | | 8.35500 | | 87,930.00000 | 8.79300 | 83,550.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | | | 440.06100 | | 440.06100 | | 439.61600 | 439.61600 | | | 0.00 | 0 | 175.00 |
| 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 | 199,290.00000 | | 19.92900 | | 203,740.00000 | 20.37400 | 199,290.000 | | 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 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | 460.00 | Put | 199,390.00000 | | 19.93900 | | 203,840.00000 | 20.38400 | 199,390.000 | | 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 | 0.00 |
| GOVI | On 07/08/2014 | GOVI | 460.01 | Put | 199,490.00000 | | 19.94900 | | 203,940.00000 | 20.39400 | 199,490.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | | | 447.03600 | | 447.03600 | | 446.59300 | 446.59300 | | | 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 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | 448.99 | Put | 19,540.00000 | | 1.95400 | | 23,970.00000 | 2.39700 | 19,540.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | 449.00 | Put | 19,640.00000 | | 1.96400 | | 24,070.00000 | 2.40700 | 19,640.000 | | 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 | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GOVI | On 06/11/2014 | GOVI | 449.01 | Call | | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| GOVI | On 06/11/2014 | GOVI | 449.01 | Put | 19,740.00000 | | 1.97400 | 24,170.00000 | 2.41700 | | 19,740.000 | | 0.00 | 0 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | | | | 109.46094 | 109.46094 | 108.40624 | 108.40624 | | | | 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 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | 110.99 | Put | 1,529.06000 | | 1.52906 | 2,583.76000 | 2.58376 | | 1,529.060 | | 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 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | 111.00 | Put | 1,539.06000 | | 1.53906 | 2,593.76000 | 2.59376 | | 1,539.060 | | 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 | 0.00 |
| I2025 | On 08/05/2014 | Bond Future | 111.01 | Put | 1,549.06000 | | 1.54906 | 2,603.76000 | 2.60376 | | 1,549.060 | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | | | | 109.96938 | 109.96938 | 108.89876 | 108.89876 | | | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | 108.99 | Call | | 0.97938 | 0.97938 | 0.00000 | 0.00000 | | 979.380 | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | 108.99 | Put | | 0.00000 | 0.00000 | 91.24000 | 0.09124 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | 109.00 | Call | | 0.96938 | 0.96938 | 0.00000 | 0.00000 | | 969.380 | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | 109.00 | Put | | 0.00000 | 0.00000 | 101.24000 | 0.10124 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | 109.01 | Call | | 0.95938 | 0.95938 | 0.00000 | 0.00000 | | 959.380 | | 0.00 | 0 | 0.00 |
| I2025 | On 07/08/2014 | Bond Future | 109.01 | Put | | 0.00000 | 0.00000 | 111.24000 | 0.11124 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | | | | 108.21240 | 108.21240 | 107.42847 | 107.42847 | | | | 0.00 | 0 | 57.00 |
| I2038 | On 08/05/2014 | Bond Future | 108.99 | Call | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 108.99 | Put | 777.60000 | | 0.77760 | 1,561.53000 | 1.56153 | | 777.600 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 109.00 | Call | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 109.00 | Put | 787.60000 | | 0.78760 | 1,571.53000 | 1.57153 | | 787.600 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 109.01 | Call | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2038 | On 08/05/2014 | Bond Future | 109.01 | Put | 797.60000 | | 0.79760 | 1,581.53000 | 1.58153 | | 797.600 | | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2014 | Bond Future | | | | 108.56191 | 108.56191 | 107.76622 | 107.76622 | | | | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2014 | Bond Future | 105.99 | Call | | 2.57191 | 2.57191 | 1,776.22000 | 1.77622 | | 2,571.910 | | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2014 | Bond Future | 105.99 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2014 | Bond Future | 106.00 | Call | | 2.56191 | 2.56191 | 1,766.22000 | 1.76622 | | 2,561.910 | | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2014 | Bond Future | 106.00 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2014 | Bond Future | 106.01 | Call | | 2.55191 | 2.55191 | 1,756.22000 | 1.75622 | | 2,551.910 | | 0.00 | 0 | 0.00 |
| I2038 | On 07/08/2014 | Bond Future | 106.01 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | Price Contribution | | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2014 | Bond Future | | | | 105.36561 | 105.36561 | 104.67477 | 104.67477 | | | | 0.00 | 0 | 1,938.00 |
| I2046 | On 08/05/2014 | Bond Future | 104.34 | Call | | 1.02561 | 1.02561 | 334.77000 | 0.33477 | | 1,025.610 | | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2014 | Bond Future | 104.34 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2014 | Bond Future | 104.35 | Call | | 1.01561 | 1.01561 | 324.77000 | 0.32477 | | 1,015.610 | | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2014 | Bond Future | 104.35 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2014 | Bond Future | 104.36 | Call | | 1.00561 | 1.00561 | 314.77000 | 0.31477 | | 1,005.610 | | 0.00 | 0 | 0.00 |
| I2046 | On 08/05/2014 | Bond Future | 104.36 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2014 | Bond Future | | | | 106.93541 | 106.93541 | 106.23379 | 106.23379 | | | | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2014 | Bond Future | 104.43 | Call | | 2.50541 | 2.50541 | 1,803.79000 | 1.80379 | | 2,505.410 | | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2014 | Bond Future | 104.43 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2014 | Bond Future | 104.44 | Call | | 2.49541 | 2.49541 | 1,793.79000 | 1.79379 | | 2,495.410 | | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2014 | Bond Future | 104.44 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2014 | Bond Future | 104.45 | Call | | 2.48541 | 2.48541 | 1,783.79000 | 1.78379 | | 2,485.410 | | 0.00 | 0 | 0.00 |
| I2046 | On 07/08/2014 | Bond Future | 104.45 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | | | | 107.30785 | 107.30785 | 106.59759 | 106.59759 | | | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | 104.43 | Call | | 2.87785 | 2.87785 | 2,167.59000 | 2.16759 | | 2,877.850 | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | 104.43 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | 104.44 | Call | | 2.86785 | 2.86785 | 2,157.59000 | 2.15759 | | 2,867.850 | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | 104.44 | Put | | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | 104.45 | Call | | 2.85785 | 2.85785 | 2,147.59000 | 2.14759 | | 2,857.850 | | 0.00 | 0 | 0.00 |
| I2046 | On 06/11/2014 | Bond Future | 104.45 | Put | | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| I2050 | On 08/05/2014 | Bond Future | | | 112.84230 | 112.84230 | | 112.84875 | 112.84875 | | | 0.00 | 0 | 472.00 |
| I2050 | On 08/05/2014 | Bond Future | 114.99 | Call | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2014 | Bond Future | 114.99 | Put | 2,147.70000 | 2.14770 | 2,141.25000 | 2.14125 | 2,147.700 | | | 0.00 | 0 | 0.00 |
| 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 | 2,157.70000 | 2.15770 | 2,151.25000 | 2.15125 | 2,157.700 | | | 0.00 | 0 | 0.00 |
| I2050 | On 08/05/2014 | Bond Future | 115.01 | Call | 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 | 2,167.70000 | 2.16770 | 2,161.25000 | 2.16125 | 2,167.700 | | | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2014 | Bond Future | | | 113.11980 | 113.11980 | 113.12626 | 113.12626 | | | | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2014 | Bond Future | 111.99 | Call | 1,129.80000 | 1.12980 | 1,136.26000 | 1.13626 | 1,129.800 | | | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2014 | Bond Future | 111.99 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2014 | Bond Future | 112.00 | Call | 1,119.80000 | 1.11980 | 1,126.26000 | 1.12626 | 1,119.800 | | | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2014 | Bond Future | 112.00 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2014 | Bond Future | 112.01 | Call | 1,109.80000 | 1.10980 | 1,116.26000 | 1.11626 | 1,109.800 | | | 0.00 | 0 | 0.00 |
| I2050 | On 07/08/2014 | Bond Future | 112.01 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On 08/05/2014 | Index Future | | | 199.75500 | 199.75500 | 198.76500 | 198.76500 | | | | 0.00 | 0 | 1,266.00 |
| IGOV | On 07/08/2014 | Index Future | | | 202.73000 | 202.73000 | 201.72500 | 201.72500 | | | | 0.00 | 0 | 106.00 |
| IGOV | On 06/11/2014 | Index Future | | | 205.96700 | 205.96700 | 204.95100 | 204.95100 | | | | 0.00 | 0 | 0.00 |
| ILBI | On 08/05/2014 | Index Future | | | 540.80600 | 540.80600 | 538.11700 | 538.11700 | | | | 0.00 | 0 | 0.00 |
| ILBI | On 07/08/2014 | Index Future | | | 548.64200 | 548.64200 | 545.91500 | 545.91500 | | | | 0.00 | 0 | 210.00 |
| 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 19/03/2014 | Jibar Tradeable Future | | | 5.77000 | 94.23000 | 5.79000 | 94.21000 | | | | 0.00 | 0 | 4,000.00 |
| JIBAR FUTURE | On 16/04/2014 | Jibar Tradeable Future | | | 6.04000 | 93.96000 | 6.04000 | 93.96000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/05/2014 | Jibar Tradeable Future | | | 6.19000 | 93.81000 | 6.25000 | 93.75000 | | | | 0.00 | 0 | 4,000.00 |
| JIBAR FUTURE | On 18/06/2014 | Jibar Tradeable Future | | | 6.53000 | 93.47000 | 6.57000 | 93.43000 | | | | 0.00 | 0 | 2,455.00 |
| JIBAR FUTURE | On 16/07/2014 | Jibar Tradeable Future | | | 6.63000 | 93.37000 | 6.86000 | 93.14000 | | | | 0.00 | 0 | 1,000.00 |
| JIBAR FUTURE | On 20/08/2014 | Jibar Tradeable Future | | | 7.02000 | 92.98000 | 7.03000 | 92.97000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2014 | Jibar Tradeable Future | | | 7.12000 | 92.88000 | 7.27000 | 92.73000 | | | | 0.00 | 0 | 2,000.00 |
| JIBAR FUTURE | On 17/12/2014 | Jibar Tradeable Future | | | 7.70000 | 92.30000 | 7.62000 | 92.38000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/03/2015 | Jibar Tradeable Future | | | 7.88000 | 92.12000 | 7.90000 | 92.10000 | | | | 49,501,750.00 | 2,150 | 2,850.00 |
| JIBAR FUTURE | On 17/06/2015 | Jibar Tradeable Future | | | 8.03000 | 91.97000 | 8.05000 | 91.95000 | | | | 0.00 | 0 | 5,200.00 |
| JIBAR FUTURE | On 16/09/2015 | Jibar Tradeable Future | | | 8.18000 | 91.82000 | 8.22000 | 91.78000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/12/2015 | Jibar Tradeable Future | | | 8.33000 | 91.67000 | 8.37000 | 91.63000 | | | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | | | 9.09720 | 9.09720 | 9.17230 | 9.17230 | | | 9.77 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.14 | Call | 957.44820 | 0.95745 | 1,032.49870 | 1.03250 | 957.448 | 15.42 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.14 | Put | 0.24820 | 0.00025 | 0.19870 | 0.00020 | 0.248 | 15.42 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.15 | Call | 947.46120 | 0.94746 | 1,022.50890 | 1.02251 | 947.461 | 15.34 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.15 | Put | 0.26120 | 0.00026 | 0.20890 | 0.00021 | 0.261 | 15.34 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.16 | Call | 937.47490 | 0.93747 | 1,012.51970 | 1.01252 | 937.475 | 15.26 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 17/03/2014 | Foreign Exchange Future | 8.16 | Put | 0.27490 | 0.00027 | 0.21970 | 0.00022 | 0.275 | 15.26 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | | | 9.18250 | 9.18250 | 9.25890 | 9.25890 | | | 10.45 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.44 | Call | 760.62180 | 0.76062 | 832.49690 | 0.83250 | 760.622 | 10.69 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.44 | Put | 18.12180 | 0.01812 | 13.59690 | 0.01360 | 18.122 | 10.69 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.45 | Call | 751.35450 | 0.75135 | 823.07680 | 0.82308 | 751.354 | 10.68 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.45 | Put | 18.85450 | 0.01885 | 14.17680 | 0.01418 | 18.855 | 10.68 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.46 | Call | 742.11260 | 0.74211 | 813.67820 | 0.81368 | 742.113 | 10.66 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On 13/06/2014 | Foreign Exchange Future | 8.46 | Put | 19.61260 | 0.01961 | 14.77820 | 0.01478 | 19.613 | 10.66 | | 0.00 | 0 | 0.00 |
| QUANTO € / \$ | On 17/03/2014 | Foreign Exchange Future | | | 1.37460 | 1.37460 | 1.37160 | 1.37160 | | | | 0.00 | 0 | 790.00 |

| Contract Details | | | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| QUANTO € / \$ | On 13/06/2014 | Foreign Exchange Future | | | 1.37470 | | 1.37470 | | 1.37160 | 1.37160 | | | 0.00 | 0 | 75.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | | | 9.38520 | | 9.38520 | 0.10654 | 9.25230 | 9.25230 | | 15.99 | 0.00 | 0 | 2,000.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.04 | Call | 99.83820 | | 0.00998 | 0.10654 | 84.67610 | 0.00847 | 99.838 | 16.61 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.04 | Put | 6,647.83820 | | 0.66478 | 0.10654 | 7,961.67610 | 0.79617 | 6,647.838 | 16.61 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.05 | Call | 95.99310 | | 0.00960 | 0.10654 | 82.12980 | 0.00821 | 95.993 | 16.66 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.05 | Put | 6,743.99310 | | 0.67440 | 0.10654 | 8,059.12980 | 0.80591 | 6,743.993 | 16.66 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.06 | Call | 92.30390 | | 0.00923 | 0.10654 | 79.67100 | 0.00797 | 92.304 | 16.71 | 0.00 | 0 | 0.00 |
| R / ¥EN | On 17/03/2014 | Foreign Exchange Future | 10.06 | Put | 6,840.30390 | | 0.68403 | 0.10654 | 8,156.67100 | 0.81567 | 6,840.304 | 16.71 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | | | 7.59772 | | 109.52264 | | 7.62484 | 109.48686 | | 2.46 | 0.00 | 0 | 22,526.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Call | 1.38000 | | 0.00138 | | 1.34000 | 0.00134 | 1.380 | 2.39 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.19 | Put | 3,246.30000 | | 3.24630 | | 3,282.04000 | 3.28204 | 3,246.300 | 2.39 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Call | 1.43000 | | 0.00143 | | 1.39000 | 0.00139 | 1.430 | 2.39 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.20 | Put | 3,232.59000 | | 3.23259 | | 3,268.33000 | 3.26833 | 3,232.590 | 2.39 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Call | 1.49000 | | 0.00149 | | 1.44000 | 0.00144 | 1.490 | 2.39 | 0.00 | 0 | 0.00 |
| R157 | On 08/05/2014 | Bond Future | 5.21 | Put | 3,218.89000 | | 3.21889 | | 3,254.62000 | 3.25462 | 3,218.890 | 2.39 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | | | 7.98816 | | 111.14115 | | 8.02221 | 111.10466 | | 2.16 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.74 | Call | 176.62000 | | 0.17662 | | 170.72000 | 0.17072 | 176.620 | 2.11 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.74 | Put | 1,527.41000 | | 1.52741 | | 1,558.00000 | 1.55800 | 1,527.410 | 2.11 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.75 | Call | 178.78000 | | 0.17878 | | 172.82000 | 0.17282 | 178.780 | 2.11 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.75 | Put | 1,518.65000 | | 1.51865 | | 1,549.18000 | 1.54918 | 1,518.650 | 2.11 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.76 | Call | 180.96000 | | 0.18096 | | 174.94000 | 0.17494 | 180.960 | 2.11 | 0.00 | 0 | 0.00 |
| R157 | On 07/08/2014 | Bond Future | 6.76 | Put | 1,509.91000 | | 1.50991 | | 1,540.38000 | 1.54038 | 1,509.910 | 2.11 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | | | 8.48859 | | 106.08918 | | 8.53059 | 106.05450 | | 1.88 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.19 | Call | 100.07000 | | 0.10007 | | 96.49000 | 0.09649 | 100.070 | 1.84 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.19 | Put | 2,026.88000 | | 2.02688 | | 2,057.98000 | 2.05798 | 2,026.880 | 1.84 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.20 | Put | 2,019.40000 | | 2.01940 | | 2,050.47000 | 2.05047 | 2,019.400 | 1.84 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.20 | Call | 101.10000 | | 0.10110 | | 97.49000 | 0.09749 | 101.100 | 1.84 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.21 | Call | 102.14000 | | 0.10214 | | 98.49000 | 0.09849 | 102.140 | 1.84 | 0.00 | 0 | 0.00 |
| R157 | On 06/11/2014 | Bond Future | 6.21 | Put | 2,011.94000 | | 2.01194 | | 2,042.97000 | 2.04297 | 2,011.940 | 1.84 | 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 08/05/2014 | Bond Future | | | 8.72609 | | 117.50907 | | 8.73748 | 117.41508 | | 14.48 | 0.00 | 0 | 51,204.00 |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Call | 106.79000 | | 0.10679 | | 107.34000 | 0.10734 | 106.790 | 14.14 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.09 | Put | 14,821.23000 | | 14.82123 | | 14,915.77000 | 14.91577 | 14,821.230 | 14.14 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.10 | Call | 109.90000 | | 0.10990 | | 110.44000 | 0.11044 | 109.900 | 14.14 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.10 | Put | 14,726.60000 | | 14.72660 | | 14,821.13000 | 14.82113 | 14,726.600 | 14.14 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.11 | Call | 113.09000 | | 0.11309 | | 113.62000 | 0.11362 | 113.090 | 14.14 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.11 | Put | 14,632.16000 | | 14.63216 | | 14,726.68000 | 14.72668 | 14,632.160 | 14.14 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 7.50 | Call | 315.93000 | | 0.31593 | | 315.49000 | 0.31549 | 315.930 | 14.14 | 0.00 | 0 | 1,933.00 |
| R186 | On 08/05/2014 | Bond Future | 7.50 | Put | 11,105.55000 | | 11.10555 | | 11,199.10000 | 11.19910 | 11,105.550 | 14.14 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 8.25 | Call | 1,504.41000 | | 1.50441 | | 1,492.82000 | 1.49282 | 1,504.410 | 14.31 | 0.00 | 0 | 10,000.00 |
| R186 | On 08/05/2014 | Bond Future | 8.25 | Put | 5,532.95000 | | 5.53295 | | 5,615.35000 | 5.61535 | 5,532.950 | 14.31 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 8.50 | Put | 4,137.70000 | | 4.13770 | | 4,212.42000 | 4.21242 | 4,137.700 | 14.39 | 0.00 | 0 | 1,933.00 |
| R186 | On 08/05/2014 | Bond Future | 8.50 | Call | 2,249.09000 | | 2.24909 | | 2,229.82000 | 2.22982 | 2,249.090 | 14.39 | 0.00 | 0 | 900.00 |
| R186 | On 08/05/2014 | Bond Future | 8.75 | Call | 3,193.93000 | | 3.19393 | | 3,165.25000 | 3.16525 | 3,193.930 | 14.48 | 0.00 | 0 | 6,000.00 |
| R186 | On 08/05/2014 | Bond Future | 8.75 | Put | 2,996.75000 | | 2.99675 | | 3,062.06000 | 3.06206 | 2,996.750 | 14.48 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 8.80 | Call | 3,407.52000 | | 3.40752 | | 3,376.81000 | 3.37681 | 3,407.520 | 14.50 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 8.80 | Put | 2,799.54000 | | 2.79954 | | 2,862.82000 | 2.86282 | 2,799.540 | 14.50 | 0.00 | 0 | 900.00 |
| R186 | On 08/05/2014 | Bond Future | 9.00 | Put | 2,104.78000 | | 2.10478 | | 2,159.67000 | 2.15967 | 2,104.780 | 14.60 | 0.00 | 0 | 400.00 |
| R186 | On 08/05/2014 | Bond Future | 9.00 | Call | 4,335.17000 | | 4.33517 | | 4,296.07000 | 4.29607 | 4,335.170 | 14.60 | 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 | 9.10 | Call | 4,840.12000 | | 4.84012 | | 4,796.76000 | 4.79676 | 4,840.120 | 14.65 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 9.10 | Put | 1,810.84000 | | 1.81084 | | 1,861.47000 | 1.86147 | 1,810.840 | 14.65 | 0.00 | 0 | 1,500.00 |
| R186 | On 08/05/2014 | Bond Future | 9.25 | Call | 5,643.58000 | | 5.64358 | | 5,593.88000 | 5.59388 | 5,643.580 | 14.72 | 0.00 | 0 | 0.00 |
| R186 | On 08/05/2014 | Bond Future | 9.25 | Put | 1,431.07000 | | 1.43107 | | 1,475.36000 | 1.47536 | 1,431.070 | 14.72 | 0.00 | 0 | 10,000.00 |
| R186 | On 08/05/2014 | Bond Future | 9.75 | Put | 600.90000 | | 0.60090 | | 626.39000 | 0.62639 | 600.900 | 14.96 | 0.00 | 0 | 6,000.00 |
| R186 | On 08/05/2014 | Bond Future | 9.75 | Call | 8,630.27000 | | 8.63027 | | 8,561.77000 | 8.56177 | 8,630.270 | 14.96 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | | | 8.82114 | | 113.95162 | | 8.83298 | 113.85604 | | 14.44 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.29 | Call | 2,612.36000 | | 2.61236 | | 2,589.93000 | 2.58993 | 2,612.360 | 14.28 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.29 | Put | 7,019.67000 | | 7.01967 | | 7,092.82000 | 7.09282 | 7,019.670 | 14.28 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.30 | Call | 2,641.71000 | | 2.64171 | | 2,619.05000 | 2.61905 | 2,641.710 | 14.29 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.30 | Put | 6,963.84000 | | 6.96384 | | 7,036.76000 | 7.03676 | 6,963.840 | 14.29 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.31 | Call | 2,671.27000 | | 2.67127 | | 2,648.37000 | 2.64837 | 2,671.270 | 14.29 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.31 | Put | 6,908.30000 | | 6.90830 | | 6,980.98000 | 6.98098 | 6,908.300 | 14.29 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.92 | Call | 4,858.54000 | | 4.85854 | | 4,819.60000 | 4.81960 | 4,858.540 | 14.53 | 0.00 | 0 | 0.00 |
| R186 | On 07/08/2014 | Bond Future | 8.92 | Put | 4,063.93000 | | 4.06393 | | 4,120.57000 | 4.12057 | 4,063.930 | 14.53 | 0.00 | 0 | 840.00 |
| R186 | On 06/11/2014 | Bond Future | | | 8.90467 | | 115.76027 | | 8.91663 | 115.66572 | | 14.04 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 8.14 | Call | 2,931.48000 | | 2.93148 | | 2,908.47000 | 2.90847 | 2,931.480 | 13.84 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 8.14 | Put | 9,215.51000 | | 9.21551 | | 9,287.05000 | 9.28705 | 9,215.510 | 13.84 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 8.15 | Put | 9,157.31000 | | 9.15731 | | 9,228.67000 | 9.22867 | 9,157.310 | 13.84 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 8.15 | Call | 2,958.59000 | | 2.95859 | | 2,935.40000 | 2.93540 | 2,958.590 | 13.84 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 8.16 | Put | 9,099.36000 | | 9.09936 | | 9,170.53000 | 9.17053 | 9,099.360 | 13.84 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 8.16 | Call | 2,985.86000 | | 2.98586 | | 2,962.48000 | 2.96248 | 2,985.860 | 13.84 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Call | 6,574.82000 | | 6.57482 | | 6,530.26000 | 6.53026 | 6,574.820 | 14.24 | 0.00 | 0 | 0.00 |
| R186 | On 06/11/2014 | Bond Future | 9.17 | Put | 4,503.29000 | | 4.50329 | | 4,553.28000 | 4.55328 | 4,503.290 | 14.24 | 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 08/05/2014 | Bond Future | | | 272.63296 | | 272.63296 | | 271.58498 | 271.58498 | | | 0.00 | 0 | 2,049.00 |
| R197 | On 08/05/2014 | Bond Future | 249.99 | Call | 22,642.96000 | | 22.64296 | | 21,594.98000 | 21.59498 | 22,642.960 | | 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 | 22,632.96000 | | 22.63296 | | 21,584.98000 | 21.58498 | 22,632.960 | | 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 | 22,622.96000 | | 22.62296 | | 21,574.98000 | 21.57498 | 22,622.960 | | 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 07/08/2014 | Bond Future | | | 270.89094 | | 270.89094 | | 269.82688 | 269.82688 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/08/2014 | Bond Future | 269.99 | Call | 900.94000 | | 0.90094 | | 0.00000 | 0.00000 | 900.940 | | 0.00 | 0 | 0.00 |
| R197 | On 07/08/2014 | Bond Future | 269.99 | Put | 0.00000 | | 0.00000 | | 163.12000 | 0.16312 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 07/08/2014 | Bond Future | 270.00 | Call | 890.94000 | | 0.89094 | | 0.00000 | 0.00000 | 890.940 | | 0.00 | 0 | 0.00 |
| R197 | On 07/08/2014 | Bond Future | 270.00 | Put | 0.00000 | | 0.00000 | | 173.12000 | 0.17312 | 0.000 | | 0.00 | 0 | 0.00 |
| R197 | On 07/08/2014 | Bond Future | 270.01 | Call | 880.94000 | | 0.88094 | | 0.00000 | 0.00000 | 880.940 | | 0.00 | 0 | 0.00 |
| R197 | On 07/08/2014 | Bond Future | 270.01 | Put | 0.00000 | | 0.00000 | | 183.12000 | 0.18312 | 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 08/05/2014 | Bond Future | | | 6.99218 | | 104.45223 | | 7.02339 | 104.43376 | | 1.28 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.74 | Call | 2.54000 | | 0.00254 | | 2.44000 | 0.00244 | 2.540 | 1.25 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.74 | Put | 1,351.50000 | | 1.35150 | | 1,369.87000 | 1.36987 | 1,351.500 | 1.25 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Call | 2.62000 | | 0.00262 | | 2.51000 | 0.00251 | 2.620 | 1.25 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.75 | Put | 1,345.52000 | | 1.34552 | | 1,363.88000 | 1.36388 | 1,345.520 | 1.25 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.76 | Call | 2.69000 | | 0.00269 | | 2.59000 | 0.00259 | 2.690 | 1.25 | 0.00 | 0 | 0.00 |
| R201 | On 08/05/2014 | Bond Future | 4.76 | Put | 1,339.53000 | | 1.33953 | | 1,357.90000 | 1.35790 | 1,339.530 | 1.25 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | | | 7.65480 | | 101.58414 | | 7.70813 | 101.56522 | | 0.94 | 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 07/08/2014 | Bond Future | 5.29 | Call | 26.94000 | | 0.02694 | | 25.54000 | 0.02554 | 26.940 | 0.92 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.29 | Put | 873.06000 | | 0.87306 | | 890.58000 | 0.89058 | 873.060 | 0.92 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.30 | Call | 27.27000 | | 0.02727 | | 25.86000 | 0.02586 | 27.270 | 0.92 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.30 | Put | 869.78000 | | 0.86978 | | 887.29000 | 0.88729 | 869.780 | 0.92 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.31 | Call | 27.60000 | | 0.02760 | | 26.18000 | 0.02618 | 27.600 | 0.92 | 0.00 | 0 | 0.00 |
| R201 | On 07/08/2014 | Bond Future | 5.31 | Put | 866.51000 | | 0.86651 | | 884.01000 | 0.88401 | 866.510 | 0.92 | 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 08/05/2014 | Bond Future | | | 211.70061 | | 211.70061 | | 209.84805 | 209.84805 | | 12.35 | 0.00 | 0 | 44,448.00 |
| R202 | On 08/05/2014 | Bond Future | 214.99 | Call | 3,497.95000 | | 3.49795 | | 2,826.69000 | 2.82669 | 3,497.950 | 12.80 | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 214.99 | Put | 6,787.34000 | | 6.78734 | | 7,968.64000 | 7.96864 | 6,787.340 | 12.80 | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 215.00 | Call | 3,494.11000 | | 3.49411 | | 2,823.40000 | 2.82340 | 3,494.110 | 12.80 | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 215.00 | Put | 6,793.50000 | | 6.79350 | | 7,975.35000 | 7.97535 | 6,793.500 | 12.80 | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 215.01 | Call | 3,490.27000 | | 3.49027 | | 2,820.11000 | 2.82011 | 3,490.270 | 12.80 | 0.00 | 0 | 0.00 |
| R202 | On 08/05/2014 | Bond Future | 215.01 | Put | 6,799.66000 | | 6.79966 | | 7,982.06000 | 7.98206 | 6,799.660 | 12.80 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2014 | Bond Future | | | 211.77172 | | 211.77172 | | 209.89097 | 209.89097 | | 12.20 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2014 | Bond Future | 207.99 | Call | 9,183.61000 | | 9.18361 | | 8,114.02000 | 8.11402 | 9,183.610 | 12.60 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2014 | Bond Future | 207.99 | Put | 5,401.89000 | | 5.40189 | | 6,213.05000 | 6.21305 | 5,401.890 | 12.60 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2014 | Bond Future | 208.00 | Call | 9,177.94000 | | 9.17794 | | 8,108.77000 | 8.10877 | 9,177.940 | 12.60 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2014 | Bond Future | 208.00 | Put | 5,406.22000 | | 5.40622 | | 6,217.80000 | 6.21780 | 5,406.220 | 12.60 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2014 | Bond Future | 208.01 | Call | 9,172.27000 | | 9.17227 | | 8,103.52000 | 8.10352 | 9,172.270 | 12.60 | 0.00 | 0 | 0.00 |
| R202 | On 07/08/2014 | Bond Future | 208.01 | Put | 5,410.55000 | | 5.41055 | | 6,222.55000 | 6.22255 | 5,410.550 | 12.60 | 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 08/05/2014 | Bond Future | | | 8.70016 | | 95.77966 | | 8.73245 | 95.59143 | | 12.38 | 0.00 | 0 | 12,886.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.59 | Call | 280.51000 | | 0.28051 | | 266.34000 | 0.26634 | 280.510 | 12.06 | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.59 | Put | 7,055.50000 | | 7.05550 | | 7,229.56000 | 7.22956 | 7,055.500 | 12.06 | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.60 | Call | 287.08000 | | 0.28708 | | 272.60000 | 0.27260 | 287.080 | 12.06 | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.60 | Put | 6,998.32000 | | 6.99832 | | 7,172.07000 | 7.17207 | 6,998.320 | 12.06 | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.61 | Call | 293.78000 | | 0.29378 | | 278.98000 | 0.27898 | 293.780 | 12.06 | 0.00 | 0 | 0.00 |
| R2023 | On 08/05/2014 | Bond Future | 7.61 | Put | 6,941.32000 | | 6.94132 | | 7,114.75000 | 7.11475 | 6,941.320 | 12.06 | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | | | 8.80943 | | 97.08095 | | 8.84313 | 96.88956 | | 11.95 | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.49 | Call | 2,305.71000 | | 2.30571 | | 2,234.68000 | 2.23468 | 2,305.710 | 11.88 | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.49 | Put | 4,144.93000 | | 4.14493 | | 4,265.29000 | 4.26529 | 4,144.930 | 11.88 | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.50 | Call | 2,329.42000 | | 2.32942 | | 2,257.85000 | 2.25785 | 2,329.420 | 11.88 | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.50 | Put | 4,110.37000 | | 4.11037 | | 4,230.19000 | 4.23019 | 4,110.370 | 11.88 | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.51 | Call | 2,353.27000 | | 2.35327 | | 2,281.16000 | 2.28116 | 2,353.270 | 11.88 | 0.00 | 0 | 0.00 |
| R2023 | On 07/08/2014 | Bond Future | 8.51 | Put | 4,075.99000 | | 4.07599 | | 4,195.27000 | 4.19527 | 4,075.990 | 11.88 | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | | | 8.91046 | | 94.69964 | | 8.94523 | 94.50736 | | 11.53 | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.59 | Call | 2,833.61000 | | 2.83361 | | 2,756.46000 | 2.75646 | 2,833.610 | 11.43 | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.59 | Put | 4,629.81000 | | 4.62981 | | 4,744.94000 | 4.74494 | 4,629.810 | 11.43 | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.60 | Put | 4,597.01000 | | 4.59701 | | 4,711.68000 | 4.71168 | 4,597.010 | 11.43 | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.60 | Call | 2,857.52000 | | 2.85752 | | 2,779.91000 | 2.77991 | 2,857.520 | 11.43 | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.61 | Call | 2,881.54000 | | 2.88154 | | 2,803.48000 | 2.80348 | 2,881.540 | 11.43 | 0.00 | 0 | 0.00 |
| R2023 | On 06/11/2014 | Bond Future | 8.61 | Put | 4,564.36000 | | 4.56436 | | 4,678.58000 | 4.67858 | 4,564.360 | 11.43 | 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 08/05/2014 | Bond Future | | | 8.14431 | | 101.60849 | | 8.16259 | 101.55585 | | 5.82 | 0.00 | 0 | 16,972.00 |
| R203 | On 08/05/2014 | Bond Future | 5.74 | Call | 3.31000 | | 0.00331 | | 3.30000 | 0.00330 | 3.310 | 5.67 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.74 | Put | 7,235.33000 | | 7.23533 | | 7,287.96000 | 7.28796 | 7,235.330 | 5.67 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Call | 3.43000 | | 0.00343 | | 3.42000 | 0.00342 | 3.430 | 5.67 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.75 | Put | 7,204.07000 | | 7.20407 | | 7,256.70000 | 7.25670 | 7,204.070 | 5.67 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Call | 3.56000 | | 0.00356 | | 3.55000 | 0.00355 | 3.560 | 5.67 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 5.76 | Put | 7,172.82000 | | 7.17282 | | 7,225.45000 | 7.22545 | 7,172.820 | 5.67 | 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 |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R203 | On 08/05/2014 | Bond Future | 6.84 | Call | 90.66000 | 0.09066 | | | 89.11000 | 0.08911 | 90.660 | 5.67 | 0.00 | 0 | 29.00 |
| R203 | On 08/05/2014 | Bond Future | 6.84 | Put | 3,936.82000 | 3.93682 | | | 3,987.91000 | 3.98791 | 3,936.820 | 5.67 | 0.00 | 0 | 0.00 |
| R203 | On 08/05/2014 | Bond Future | 7.40 | Call | 317.22000 | 0.31722 | | | 311.16000 | 0.31116 | 317.220 | 5.73 | 0.00 | 0 | 16.00 |
| R203 | On 08/05/2014 | Bond Future | 7.40 | Put | 2,490.15000 | 2.49015 | | | 2,536.73000 | 2.53673 | 2,490.150 | 5.73 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | | | 8.33970 | 103.10988 | | | 8.35973 | 103.05632 | | 5.50 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Call | 274.23000 | 0.27423 | | | 269.07000 | 0.26907 | 274.230 | 5.37 | 0.00 | 0 | 46.00 |
| R203 | On 07/08/2014 | Bond Future | 6.84 | Put | 4,387.52000 | 4.38752 | | | 4,435.92000 | 4.43592 | 4,387.520 | 5.37 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.29 | Call | 503.25000 | 0.50325 | | | 494.30000 | 0.49430 | 503.250 | 5.41 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.29 | Put | 3,360.59000 | 3.36059 | | | 3,405.20000 | 3.40520 | 3,360.590 | 5.41 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.30 | Call | 509.63000 | 0.50963 | | | 500.59000 | 0.50059 | 509.630 | 5.41 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.30 | Put | 3,339.27000 | 3.33927 | | | 3,383.79000 | 3.38379 | 3,339.270 | 5.41 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.31 | Call | 516.08000 | 0.51608 | | | 506.93000 | 0.50693 | 516.080 | 5.41 | 0.00 | 0 | 0.00 |
| R203 | On 07/08/2014 | Bond Future | 7.31 | Put | 3,318.04000 | 3.31804 | | | 3,362.45000 | 3.36245 | 3,318.040 | 5.41 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | | | 8.53259 | 100.58032 | | | 8.55374 | 100.52812 | | 5.36 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.84 | Call | 413.32000 | 0.41332 | | | 406.37000 | 0.40637 | 413.320 | 5.23 | 0.00 | 0 | 45.00 |
| R203 | On 06/11/2014 | Bond Future | 6.84 | Put | 4,704.26000 | 4.70426 | | | 4,749.51000 | 4.74951 | 4,704.260 | 5.23 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.85 | Call | 417.64000 | 0.41764 | | | 410.63000 | 0.41063 | 417.640 | 5.23 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.85 | Put | 4,682.56000 | 4.68256 | | | 4,727.75000 | 4.72775 | 4,682.560 | 5.23 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.86 | Call | 422.00000 | 0.42200 | | | 414.93000 | 0.41493 | 422.000 | 5.23 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.86 | Put | 4,660.90000 | 4.66090 | | | 4,706.03000 | 4.70603 | 4,660.900 | 5.23 | 0.00 | 0 | 0.00 |
| R203 | On 06/11/2014 | Bond Future | 6.98 | Call | 477.15000 | 0.47715 | | | 469.27000 | 0.46927 | 477.150 | 5.23 | 0.00 | 0 | 14.00 |
| R203 | On 06/11/2014 | Bond Future | 6.98 | Put | 4,404.51000 | 4.40451 | | | 4,448.83000 | 4.44883 | 4,404.510 | 5.23 | 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 |
| R2030 | On 08/05/2014 | Bond Future | | | 9.05703 | 93.46172 | | | 9.07348 | 93.33407 | | | 0.00 | 0 | 1,681.00 |
| R2030 | On 08/05/2014 | Bond Future | 8.99 | Call | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2014 | Bond Future | 8.99 | Put | 522.81000 | 0.52281 | | | 650.46000 | 0.65046 | 522.810 | | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2014 | Bond Future | 9.00 | Call | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2014 | Bond Future | 9.00 | Put | 444.54000 | 0.44454 | | | 572.19000 | 0.57219 | 444.540 | | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2014 | Bond Future | 9.01 | Call | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2030 | On 08/05/2014 | Bond Future | 9.01 | Put | 366.36000 | 0.36636 | | | 494.01000 | 0.49401 | 366.360 | | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2014 | Bond Future | | | 9.15027 | 90.83486 | | | 9.16729 | 90.70518 | | | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2014 | Bond Future | 8.99 | Call | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2014 | Bond Future | 8.99 | Put | 1,234.36000 | 1.23436 | | | 1,364.04000 | 1.36404 | 1,234.360 | | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2014 | Bond Future | 9.00 | Call | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2014 | Bond Future | 9.00 | Put | 1,156.64000 | 1.15664 | | | 1,286.32000 | 1.28632 | 1,156.640 | | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2014 | Bond Future | 9.01 | Call | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2030 | On 07/08/2014 | Bond Future | 9.01 | Put | 1,079.01000 | 1.07901 | | | 1,208.69000 | 1.20869 | 1,079.010 | | 0.00 | 0 | 0.00 |
| R2030 | On 06/11/2014 | Bond Future | | | 9.22846 | 92.27721 | | | 9.24576 | 92.14747 | | | 0.00 | 0 | 0.00 |
| R2030 | On 06/11/2014 | Bond Future | 8.99 | Call | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2030 | On 06/11/2014 | Bond Future | 8.99 | Put | 1,816.04000 | 1.81604 | | | 1,945.78000 | 1.94578 | 1,816.040 | | 0.00 | 0 | 0.00 |
| R2030 | On 06/11/2014 | Bond Future | 9.00 | Put | 1,738.83000 | 1.73883 | | | 1,868.57000 | 1.86857 | 1,738.830 | | 0.00 | 0 | 0.00 |
| R2030 | On 06/11/2014 | Bond Future | 9.00 | Call | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2030 | On 06/11/2014 | Bond Future | 9.01 | Call | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2030 | On 06/11/2014 | Bond Future | 9.01 | Put | 1,661.71000 | 1.66171 | | | 1,791.45000 | 1.79145 | 1,661.710 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | | | 9.20617 | 95.69352 | | | 9.22766 | 95.50152 | | | 0.00 | 0 | 5,914.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.37 | Call | 1,447.82000 | 1.44782 | | | 1,255.82000 | 1.25582 | 1,447.820 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.37 | Put | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.38 | Call | 1,535.02000 | 1.53502 | | | 1,343.02000 | 1.34302 | 1,535.020 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.38 | Put | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.39 | Call | 1,622.08000 | 1.62208 | | | 1,430.08000 | 1.43008 | 1,622.080 | | 0.00 | 0 | 0.00 |
| R2037 | On 08/05/2014 | Bond Future | 9.39 | Put | 0.00000 | 0.00000 | | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 07/08/2014 | Bond Future | | | 9.29272 | 92.84913 | | | 9.31491 | 92.65413 | | | 0.00 | 0 | 3,280.00 |

| 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 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 | 2,268.32000 | 2.26832 | | 2,463.32000 | 2.46332 | | 2,268.320 | | 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 | 9.05 | Put | 2,176.88000 | 2.17688 | | 2,371.88000 | 2.37188 | | 2,176.880 | | 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 | 2,085.58000 | 2.08558 | | 2,280.58000 | 2.28058 | | 2,085.580 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | | | 9.36542 | 94.20635 | | 9.38804 | 94.01026 | | | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.69 | Call | 2,750.48000 | 2.75048 | | 2,554.39000 | 2.55439 | | 2,750.480 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.69 | Put | 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 | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.70 | Call | 2,833.10000 | 2.83310 | | 2,637.01000 | 2.63701 | | 2,833.100 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.71 | Call | 2,915.60000 | 2.91560 | | 2,719.51000 | 2.71951 | | 2,915.600 | | 0.00 | 0 | 0.00 |
| R2037 | On 06/11/2014 | Bond Future | 9.71 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | | | 8.36223 | 101.76723 | | 8.37984 | 101.70158 | | | 7.51 | 8,141,378.40 | 80 | 30,006.00 |
| R204 | On 08/05/2014 | Bond Future | 6.04 | Call | 5.59000 | 0.00559 | | 5.58000 | 0.00558 | | 5.590 | 7.32 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.04 | Put | 9,152.23000 | 9.15223 | | 9,217.87000 | 9.21787 | | 9,152.230 | 7.32 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.05 | Call | 5.79000 | 0.00579 | | 5.78000 | 0.00578 | | 5.790 | 7.32 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.05 | Put | 9,110.88000 | 9.11088 | | 9,176.52000 | 9.17652 | | 9,110.880 | 7.32 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.06 | Call | 6.00000 | 0.00600 | | 5.99000 | 0.00599 | | 6.000 | 7.32 | 0.00 | 0 | 0.00 |
| R204 | On 08/05/2014 | Bond Future | 6.06 | Put | 9,069.55000 | 9.06955 | | 9,135.19000 | 9.13519 | | 9,069.550 | 7.32 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | | | 8.52612 | 99.23755 | | 8.54501 | 99.17075 | | | 7.31 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.44 | Call | 587.64000 | 0.58764 | | 577.39000 | 0.57739 | | 587.640 | 7.17 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.44 | Put | 4,524.07000 | 4.52407 | | 4,580.62000 | 4.58062 | | 4,524.070 | 7.17 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.45 | Call | 595.66000 | 0.59566 | | 585.28000 | 0.58528 | | 595.660 | 7.17 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.45 | Put | 4,494.98000 | 4.49498 | | 4,551.40000 | 4.55140 | | 4,494.980 | 7.17 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.46 | Call | 603.76000 | 0.60376 | | 593.26000 | 0.59326 | | 603.760 | 7.17 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.46 | Put | 4,465.98000 | 4.46598 | | 4,522.28000 | 4.52228 | | 4,465.980 | 7.17 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.78 | Call | 904.30000 | 0.90430 | | 889.36000 | 0.88936 | | 904.300 | 7.23 | 0.00 | 0 | 0.00 |
| R204 | On 07/08/2014 | Bond Future | 7.78 | Put | 3,588.02000 | 3.58802 | | 3,639.88000 | 3.63988 | | 3,588.020 | 7.23 | 0.00 | 0 | 530.00 |
| R204 | On 06/11/2014 | Bond Future | | | 8.67697 | 100.81238 | | 8.69659 | 100.74670 | | | 7.21 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 6.99 | Call | 559.90000 | 0.55990 | | 551.28000 | 0.55128 | | 559.900 | 7.05 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 6.99 | Put | 6,415.62000 | 6.41562 | | 6,472.68000 | 6.47268 | | 6,415.620 | 7.05 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.00 | Call | 565.78000 | 0.56578 | | 557.09000 | 0.55709 | | 565.780 | 7.05 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.00 | Put | 6,385.55000 | 6.38555 | | 6,442.54000 | 6.44254 | | 6,385.550 | 7.05 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.01 | Call | 571.72000 | 0.57172 | | 562.94000 | 0.56294 | | 571.720 | 7.05 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.01 | Put | 6,355.54000 | 6.35554 | | 6,412.44000 | 6.41244 | | 6,355.540 | 7.05 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.99 | Call | 1,446.24000 | 1.44624 | | 1,426.93000 | 1.42693 | | 1,446.240 | 7.13 | 0.00 | 0 | 0.00 |
| R204 | On 06/11/2014 | Bond Future | 7.99 | Put | 3,780.57000 | 3.78057 | | 3,826.94000 | 3.82694 | | 3,780.570 | 7.13 | 0.00 | 0 | 1,270.00 |
| R204 | On 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R204/R157 | On 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R204/R203 | On 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R2048 | On 08/05/2014 | Bond Future | | | 9.31464 | 95.95315 | | 9.33094 | 95.79506 | | | | 0.00 | 0 | 13,552.00 |
| 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 | 2,736.76000 | 2.73676 | | 2,894.85000 | 2.89485 | | 2,736.760 | | 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 | 2,634.63000 | 2.63463 | | 2,792.72000 | 2.79272 | | 2,634.630 | | 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 | 2,532.69000 | 2.53269 | | 2,690.78000 | 2.69078 | | 2,532.690 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | | | 9.39429 | 97.24935 | | 9.41111 | 97.08876 | | | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.64 | Call | 2,297.47000 | 2.29747 | | 2,136.88000 | 2.13688 | | 2,297.470 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.64 | Put | 0.00000 | 0.00000 | | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.65 | Call | 2,388.82000 | 2.38882 | | 2,228.23000 | 2.22823 | | 2,388.820 | | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2048 | On 07/08/2014 | Bond Future | 9.65 | Put | 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 | 2,480.00000 | | 2.48000 | 2,319.41000 | 2.31941 | | 2,480.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 07/08/2014 | Bond Future | 9.66 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | | | 9.46740 | | 94.36602 | 9.48452 | 94.20488 | | | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.72 | Call | 2,327.58000 | | 2.32758 | 2,166.44000 | 2.16644 | | 2,327.580 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.72 | Put | 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 | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.73 | Call | 2,417.56000 | | 2.41756 | 2,256.42000 | 2.25642 | | 2,417.560 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.74 | Call | 2,507.37000 | | 2.50737 | 2,346.23000 | 2.34623 | | 2,507.370 | | 0.00 | 0 | 0.00 |
| R2048 | On 06/11/2014 | Bond Future | 9.74 | Put | 0.00000 | | 0.00000 | 0.00000 | 0.00000 | | 0.000 | | 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 08/05/2014 | Bond Future | | | 8.50735 | | 96.77865 | 8.52464 | 96.70474 | | | 9.14 | 0.00 | 0 | 19,048.00 |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Call | 7.00000 | | 0.00700 | 6.99000 | 0.00699 | | 7.000 | 8.90 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.19 | Put | 10,586.48000 | | 10.58648 | 10,660.38000 | 10.66038 | | 10,586.480 | 8.90 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Call | 7.24000 | | 0.00724 | 7.24000 | 0.00724 | | 7.240 | 8.90 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.20 | Put | 10,538.06000 | | 10.53806 | 10,611.97000 | 10.61197 | | 10,538.060 | 8.90 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Call | 7.50000 | | 0.00750 | 7.49000 | 0.00749 | | 7.500 | 8.90 | 0.00 | 0 | 0.00 |
| R207 | On 08/05/2014 | Bond Future | 6.21 | Put | 10,489.68000 | | 10.48968 | 10,563.58000 | 10.56358 | | 10,489.680 | 8.90 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | | | 8.65339 | | 94.56730 | 8.67174 | 94.49210 | | | 8.92 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.69 | Call | 805.07000 | | 0.80507 | 791.79000 | 0.79179 | | 805.070 | 8.76 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.69 | Put | 4,858.85000 | | 4.85885 | 4,920.77000 | 4.92077 | | 4,858.850 | 8.76 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.70 | Call | 815.46000 | | 0.81546 | 802.03000 | 0.80203 | | 815.460 | 8.76 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.70 | Put | 4,826.08000 | | 4.82608 | 4,887.85000 | 4.88785 | | 4,826.080 | 8.76 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.71 | Call | 825.95000 | | 0.82595 | 812.37000 | 0.81237 | | 825.950 | 8.76 | 0.00 | 0 | 0.00 |
| R207 | On 07/08/2014 | Bond Future | 7.71 | Put | 4,793.43000 | | 4.79343 | 4,855.05000 | 4.85505 | | 4,793.430 | 8.76 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | | | 8.78036 | | 96.06828 | 8.79926 | 95.99398 | | | 8.67 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.34 | Call | 794.71000 | | 0.79471 | 782.87000 | 0.78287 | | 794.710 | 8.46 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.34 | Put | 6,674.03000 | | 6.67403 | 6,736.49000 | 6.73649 | | 6,674.030 | 8.46 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.35 | Call | 802.87000 | | 0.80287 | 790.93000 | 0.79093 | | 802.870 | 8.46 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.35 | Put | 6,639.85000 | | 6.63985 | 6,702.21000 | 6.70221 | | 6,639.850 | 8.46 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.36 | Call | 811.09000 | | 0.81109 | 799.04000 | 0.79904 | | 811.090 | 8.46 | 0.00 | 0 | 0.00 |
| R207 | On 06/11/2014 | Bond Future | 7.36 | Put | 6,605.75000 | | 6.60575 | 6,668.00000 | 6.66800 | | 6,605.750 | 8.46 | 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 08/05/2014 | Bond Future | | | 8.61037 | | 91.26888 | 8.63779 | 91.13717 | | | 10.67 | 0.00 | 0 | 11,022.00 |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Call | 6.45000 | | 0.00645 | 6.22000 | 0.00622 | | 6.450 | 10.40 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.29 | Put | 12,059.22000 | | 12.05922 | 12,190.70000 | 12.19070 | | 12,059.220 | 10.40 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Call | 6.69000 | | 0.00669 | 6.45000 | 0.00645 | | 6.690 | 10.40 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.30 | Put | 12,003.45000 | | 12.00345 | 12,134.92000 | 12.13492 | | 12,003.450 | 10.40 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Call | 6.94000 | | 0.00694 | 6.69000 | 0.00669 | | 6.940 | 10.40 | 0.00 | 0 | 0.00 |
| R208 | On 08/05/2014 | Bond Future | 6.31 | Put | 11,947.71000 | | 11.94771 | 12,079.17000 | 12.07917 | | 11,947.710 | 10.40 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | | | 8.73554 | | 92.61771 | 8.76435 | 92.48387 | | | 10.47 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.79 | Call | 967.08000 | | 0.96708 | 939.19000 | 0.93919 | | 967.080 | 10.30 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.79 | Put | 5,498.77000 | | 5.49877 | 5,604.72000 | 5.60472 | | 5,498.770 | 10.30 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.80 | Call | 979.17000 | | 0.97917 | 950.99000 | 0.95099 | | 979.170 | 10.30 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.80 | Put | 5,461.49000 | | 5.46149 | 5,567.15000 | 5.56715 | | 5,461.490 | 10.30 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.81 | Call | 991.37000 | | 0.99137 | 962.90000 | 0.96290 | | 991.370 | 10.30 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 7.81 | Put | 5,424.36000 | | 5.42436 | 5,529.73000 | 5.52973 | | 5,424.360 | 10.30 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 8.28 | Call | 1,696.82000 | | 1.69682 | 1,653.12000 | 1.65312 | | 1,696.820 | 10.42 | 0.00 | 0 | 0.00 |
| R208 | On 07/08/2014 | Bond Future | 8.28 | Put | 3,846.06000 | | 3.84606 | 3,936.20000 | 3.93620 | | 3,846.060 | 10.42 | 0.00 | 0 | 630.00 |
| R208 | On 06/11/2014 | Bond Future | | | 8.85008 | | 90.68752 | 8.87990 | 90.55357 | | | 10.32 | 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 |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R208 | On 06/11/2014 | Bond Future | 7.44 | Call | 904.02000 | | 0.90402 | | 879.85000 | 0.87985 | 904.020 | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.44 | Put | 7,527.58000 | | 7.52758 | | 7,637.36000 | 7.63736 | 7,527.580 | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.45 | Put | 7,487.95000 | | 7.48795 | | 7,597.52000 | 7.59752 | 7,487.950 | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.45 | Call | 913.42000 | | 0.91342 | | 889.04000 | 0.88904 | 913.420 | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.46 | Put | 7,448.42000 | | 7.44842 | | 7,557.78000 | 7.55778 | 7,448.420 | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 7.46 | Call | 922.90000 | | 0.92290 | | 898.31000 | 0.89831 | 922.900 | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 8.50 | Call | 2,415.37000 | | 2.41537 | | 2,363.23000 | 2.36323 | 2,415.370 | 10.26 | 0.00 | 0 | 0.00 |
| R208 | On 06/11/2014 | Bond Future | 8.50 | Put | 4,006.49000 | | 4.00649 | | 4,088.30000 | 4.08830 | 4,006.490 | 10.26 | 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 08/05/2014 | Bond Future | | | 9.12948 | | 73.65303 | | 9.14575 | 73.53323 | | 20.47 | 65,845,808.82 | 894 | 25,105.00 |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Call | 225.83000 | | 0.22583 | | 222.98000 | 0.22298 | 225.830 | 19.99 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.84 | Put | 10,784.86000 | | 10.78486 | | 10,901.81000 | 10.90181 | 10,784.860 | 19.99 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Call | 231.79000 | | 0.23179 | | 228.84000 | 0.22884 | 231.790 | 19.99 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.85 | Put | 10,700.16000 | | 10.70016 | | 10,817.01000 | 10.81701 | 10,700.160 | 19.99 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.86 | Call | 237.88000 | | 0.23788 | | 234.83000 | 0.23483 | 237.880 | 19.99 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 7.86 | Put | 10,615.73000 | | 10.61573 | | 10,732.48000 | 10.73248 | 10,615.730 | 19.99 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 8.50 | Call | 997.78000 | | 0.99778 | | 981.48000 | 0.98148 | 997.780 | 20.11 | 0.00 | 0 | 640.00 |
| R209 | On 08/05/2014 | Bond Future | 8.50 | Put | 5,878.98000 | | 5.87898 | | 5,982.48000 | 5.98248 | 5,878.980 | 20.11 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.00 | Call | 2,290.03000 | | 2.29003 | | 2,252.77000 | 2.25277 | 2,290.030 | 20.35 | 0.00 | 0 | 640.00 |
| R209 | On 08/05/2014 | Bond Future | 9.00 | Put | 3,254.50000 | | 3.25450 | | 3,337.04000 | 3.33704 | 3,254.500 | 20.35 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.50 | Put | 1,593.17000 | | 1.59317 | | 1,649.82000 | 1.64982 | 1,593.170 | 20.64 | 0.00 | 0 | 640.00 |
| R209 | On 08/05/2014 | Bond Future | 9.50 | Call | 4,246.75000 | | 4.24675 | | 4,183.60000 | 4.18360 | 4,246.750 | 20.64 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.63 | Call | 4,846.55000 | | 4.84655 | | 4,776.82000 | 4.77682 | 4,846.550 | 20.73 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.63 | Put | 1,297.86000 | | 1.29786 | | 1,347.93000 | 1.34793 | 1,297.860 | 20.73 | 0.00 | 0 | 883.00 |
| R209 | On 08/05/2014 | Bond Future | 9.75 | Call | 5,425.63000 | | 5.42563 | | 5,350.10000 | 5.35010 | 5,425.630 | 20.81 | 0.00 | 0 | 0.00 |
| R209 | On 08/05/2014 | Bond Future | 9.75 | Put | 1,066.62000 | | 1.06662 | | 1,110.89000 | 1.11089 | 1,066.620 | 20.81 | 0.00 | 0 | 7,262.00 |
| R209 | On 08/05/2014 | Bond Future | 9.85 | Put | 901.50000 | | 0.90150 | | 941.20000 | 0.94120 | 901.500 | 20.88 | 0.00 | 0 | 10,000.00 |
| R209 | On 08/05/2014 | Bond Future | 9.85 | Call | 5,924.35000 | | 5.92435 | | 5,844.25000 | 5.84425 | 5,924.350 | 20.88 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | | | 9.20666 | | 74.74157 | | 9.22342 | 74.61987 | | 20.94 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.04 | Call | 3,648.38000 | | 3.64838 | | 3,602.52000 | 3.60252 | 3,648.380 | 20.84 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.04 | Put | 4,876.08000 | | 4.87608 | | 4,951.92000 | 4.95192 | 4,876.080 | 20.84 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.05 | Call | 3,681.27000 | | 3.68127 | | 3,635.08000 | 3.63508 | 3,681.270 | 20.84 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.05 | Put | 4,834.39000 | | 4.83439 | | 4,909.90000 | 4.90990 | 4,834.390 | 20.84 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.06 | Call | 3,714.32000 | | 3.71432 | | 3,667.80000 | 3.66780 | 3,714.320 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On 07/08/2014 | Bond Future | 9.06 | Put | 4,792.98000 | | 4.79298 | | 4,868.16000 | 4.86816 | 4,792.980 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | | | 9.27594 | | 72.77977 | | 9.29296 | 72.65774 | | 20.97 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 8.99 | Call | 4,173.17000 | | 4.17317 | | 4,125.81000 | 4.12581 | 4,173.170 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 8.99 | Put | 6,272.36000 | | 6.27236 | | 6,347.03000 | 6.34703 | 6,272.360 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 9.00 | Put | 6,228.76000 | | 6.22876 | | 6,303.16000 | 6.30316 | 6,228.760 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 9.00 | Call | 4,204.57000 | | 4.20457 | | 4,156.94000 | 4.15694 | 4,204.570 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 9.01 | Call | 4,236.09000 | | 4.23609 | | 4,188.19000 | 4.18819 | 4,236.090 | 20.86 | 0.00 | 0 | 0.00 |
| R209 | On 06/11/2014 | Bond Future | 9.01 | Put | 6,185.39000 | | 6.18539 | | 6,259.52000 | 6.25952 | 6,185.390 | 20.86 | 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 |

| 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/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 08/05/2014 | Bond Future | | | 158.57595 | | 158.57595 | | 157.83622 | 157.83622 | | | 0.00 | 0 | 719.00 |
| R210 | On 08/05/2014 | Bond Future | 159.99 | Call | 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 | 1,414.05000 | | 1.41405 | | 2,153.78000 | 2.15378 | 1,414.050 | | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2014 | Bond Future | 160.00 | Call | 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 | 1,424.05000 | | 1.42405 | | 2,163.78000 | 2.16378 | 1,424.050 | | 0.00 | 0 | 0.00 |
| R210 | On 08/05/2014 | Bond Future | 160.01 | Call | 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 | 1,434.05000 | | 1.43405 | | 2,173.78000 | 2.17378 | 1,434.050 | | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2014 | Bond Future | | | 160.93833 | | 160.93833 | | 160.18723 | 160.18723 | | | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2014 | Bond Future | 158.99 | Call | 1,948.33000 | | 1.94833 | | 1,197.23000 | 1.19723 | 1,948.330 | | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2014 | Bond Future | 158.99 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2014 | Bond Future | 159.00 | Call | 1,938.33000 | | 1.93833 | | 1,187.23000 | 1.18723 | 1,938.330 | | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2014 | Bond Future | 159.00 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2014 | Bond Future | 159.01 | Call | 1,928.33000 | | 1.92833 | | 1,177.23000 | 1.17723 | 1,928.330 | | 0.00 | 0 | 0.00 |
| R210 | On 07/08/2014 | Bond Future | 159.01 | Put | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | | | 127.46672 | | 127.46672 | | 127.37098 | 127.37098 | | | 0.00 | 0 | 390.00 |
| R211 | On 08/05/2014 | Bond Future | 129.99 | Call | 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 | 2,523.28000 | | 2.52328 | | 2,619.02000 | 2.61902 | 2,523.280 | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | 130.00 | Call | 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 | 2,533.28000 | | 2.53328 | | 2,629.02000 | 2.62902 | 2,533.280 | | 0.00 | 0 | 0.00 |
| R211 | On 08/05/2014 | Bond Future | 130.01 | Call | 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 | 2,543.28000 | | 2.54328 | | 2,639.02000 | 2.63902 | 2,543.280 | | 0.00 | 0 | 0.00 |
| R211 | On 07/08/2014 | Bond Future | | | 127.80776 | | 127.80776 | | 127.71034 | 127.71034 | | | 0.00 | 0 | 0.00 |
| R211 | On 07/08/2014 | Bond Future | 127.99 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 07/08/2014 | Bond Future | 127.99 | Put | 182.24000 | | 0.18224 | | 279.66000 | 0.27966 | 182.240 | | 0.00 | 0 | 0.00 |
| R211 | On 07/08/2014 | Bond Future | 128.00 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 07/08/2014 | Bond Future | 128.00 | Put | 192.24000 | | 0.19224 | | 289.66000 | 0.28966 | 192.240 | | 0.00 | 0 | 0.00 |
| R211 | On 07/08/2014 | Bond Future | 128.01 | Call | 0.00000 | | 0.00000 | | 0.00000 | 0.00000 | 0.000 | | 0.00 | 0 | 0.00 |
| R211 | On 07/08/2014 | Bond Future | 128.01 | Put | 202.24000 | | 0.20224 | | 299.66000 | 0.29966 | 202.240 | | 0.00 | 0 | 0.00 |
| R211 | On 31/01/2017 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | | | 128.89309 | | 128.89309 | | 128.62696 | 128.62696 | | | 0.00 | 0 | 21,797.00 |
| R212 | On 08/05/2014 | Bond Future | 131.99 | Call | 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 | 3,096.91000 | | 3.09691 | | 3,363.04000 | 3.36304 | 3,096.910 | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | 132.00 | Call | 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 | 3,106.91000 | | 3.10691 | | 3,373.04000 | 3.37304 | 3,106.910 | | 0.00 | 0 | 0.00 |
| R212 | On 08/05/2014 | Bond Future | 132.01 | Call | 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 | 3,116.91000 | | 3.11691 | | 3,383.04000 | 3.38304 | 3,116.910 | | 0.00 | 0 | 0.00 |
| R212 | On 07/08/2014 | Bond Future | | | 129.10326 | | 129.10326 | | 128.83297 | 128.83297 | | | 0.00 | 0 | 0.00 |
| R212 | On 07/08/2014 | Bond Future | 128.99 | Call | 113.26000 | | 0.11326 | | 0.00000 | 0.00000 | 113.260 | | 0.00 | 0 | 0.00 |
| R212 | On 07/08/2014 | Bond Future | 128.99 | Put | 0.00000 | | 0.00000 | | 157.03000 | 0.15703 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 07/08/2014 | Bond Future | 129.00 | Call | 103.26000 | | 0.10326 | | 0.00000 | 0.00000 | 103.260 | | 0.00 | 0 | 0.00 |
| R212 | On 07/08/2014 | Bond Future | 129.00 | Put | 0.00000 | | 0.00000 | | 167.03000 | 0.16703 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 07/08/2014 | Bond Future | 129.01 | Call | 93.26000 | | 0.09326 | | 0.00000 | 0.00000 | 93.260 | | 0.00 | 0 | 0.00 |
| R212 | On 07/08/2014 | Bond Future | 129.01 | Put | 0.00000 | | 0.00000 | | 177.03000 | 0.17703 | 0.000 | | 0.00 | 0 | 0.00 |
| R212 | On 31/01/2022 | Price Contribution | | | 100.00000 | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | | | 9.02805 | | 84.02155 | | 9.04952 | 83.86159 | | 18.34 | 0.00 | 0 | 21,730.00 |
| R213 | On 08/05/2014 | Bond Future | 7.64 | Call | 188.22000 | | 0.18822 | | 183.60000 | 0.18360 | 188.220 | 17.88 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.64 | Put | 11,558.84000 | | 11.55884 | | 11,714.18000 | 11.71418 | 11,558.840 | 17.88 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.65 | Call | 193.23000 | | 0.19323 | | 188.48000 | 0.18848 | 193.230 | 17.88 | 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 08/05/2014 | Bond Future | 7.65 | Put | 11,474.15000 | | 11.47415 | | 11,629.36000 | 11.62936 | 11,474.150 | 17.88 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Call | 198.35000 | | 0.19835 | | 193.46000 | 0.19346 | 198.350 | 17.88 | 0.00 | 0 | 0.00 |
| R213 | On 08/05/2014 | Bond Future | 7.66 | Put | 11,389.69000 | | 11.38969 | | 11,544.76000 | 11.54476 | 11,389.690 | 17.88 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | | | 9.11115 | | 85.26288 | | 9.13331 | 85.10040 | | 18.36 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.84 | Call | 3,297.13000 | | 3.29713 | | 3,237.11000 | 3.23711 | 3,297.130 | 18.20 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.84 | Put | 5,323.68000 | | 5.32368 | | 5,426.14000 | 5.42614 | 5,323.680 | 18.20 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.85 | Call | 3,328.58000 | | 3.32858 | | 3,268.12000 | 3.26812 | 3,328.580 | 18.20 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.85 | Put | 5,279.12000 | | 5.27912 | | 5,381.14000 | 5.38114 | 5,279.120 | 18.20 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.86 | Call | 3,360.21000 | | 3.36021 | | 3,299.30000 | 3.29930 | 3,360.210 | 18.20 | 0.00 | 0 | 0.00 |
| R213 | On 07/08/2014 | Bond Future | 8.86 | Put | 5,234.83000 | | 5.23483 | | 5,336.40000 | 5.33640 | 5,234.830 | 18.20 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | | | 9.18714 | | 83.07235 | | 9.20973 | 82.90913 | | 18.36 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.84 | Call | 3,957.61000 | | 3.95761 | | 3,894.08000 | 3.89408 | 3,957.610 | 18.19 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.84 | Put | 6,526.25000 | | 6.52625 | | 6,625.94000 | 6.62594 | 6,526.250 | 18.19 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.85 | Call | 3,988.39000 | | 3.98839 | | 3,924.50000 | 3.92450 | 3,988.390 | 18.19 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.85 | Put | 6,481.42000 | | 6.48142 | | 6,580.75000 | 6.58075 | 6,481.420 | 18.19 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.86 | Call | 4,019.31000 | | 4.01931 | | 3,955.06000 | 3.95506 | 4,019.310 | 18.19 | 0.00 | 0 | 0.00 |
| R213 | On 06/11/2014 | Bond Future | 8.86 | Put | 6,436.82000 | | 6.43682 | | 6,535.79000 | 6.53579 | 6,436.820 | 18.19 | 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 08/05/2014 | Bond Future | | | 9.23222 | | 74.32999 | | 9.24847 | 74.20628 | | 21.74 | 0.00 | 0 | 5,055.00 |
| R214 | On 08/05/2014 | Bond Future | 8.99 | Call | 2,111.10000 | | 2.11110 | | 2,078.37000 | 2.07837 | 2,111.100 | 21.61 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 8.99 | Put | 3,997.57000 | | 3.99757 | | 4,088.55000 | 4.08855 | 3,997.570 | 21.61 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 9.00 | Call | 2,142.19000 | | 2.14219 | | 2,108.99000 | 2.10899 | 2,142.190 | 21.61 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 9.00 | Put | 3,949.18000 | | 3.94918 | | 4,039.69000 | 4.03969 | 3,949.180 | 21.61 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 9.01 | Call | 2,173.54000 | | 2.17354 | | 2,139.88000 | 2.13988 | 2,173.540 | 21.62 | 0.00 | 0 | 0.00 |
| R214 | On 08/05/2014 | Bond Future | 9.01 | Put | 3,901.18000 | | 3.90118 | | 3,991.23000 | 3.99123 | 3,901.180 | 21.62 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | | | 9.30881 | | 75.33492 | | 9.32555 | 75.20928 | | 21.68 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.54 | Call | 5,297.43000 | | 5.29743 | | 5,236.50000 | 5.23650 | 5,297.430 | 21.88 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.54 | Put | 3,594.09000 | | 3.59409 | | 3,658.80000 | 3.65880 | 3,594.090 | 21.88 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.55 | Call | 5,337.30000 | | 5.33730 | | 5,276.03000 | 5.27603 | 5,337.300 | 21.89 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.55 | Put | 3,561.81000 | | 3.56181 | | 3,626.18000 | 3.62618 | 3,561.810 | 21.89 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.56 | Call | 5,377.29000 | | 5.37729 | | 5,315.68000 | 5.31568 | 5,377.290 | 21.89 | 0.00 | 0 | 0.00 |
| R214 | On 07/08/2014 | Bond Future | 9.56 | Put | 3,529.77000 | | 3.52977 | | 3,593.80000 | 3.59380 | 3,529.770 | 21.89 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | | | 9.37889 | | 73.24190 | | 9.39590 | 73.11586 | | 21.73 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.64 | Call | 6,285.79000 | | 6.28579 | | 6,221.41000 | 6.22141 | 6,285.790 | 21.83 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.64 | Put | 4,391.03000 | | 4.39103 | | 4,452.69000 | 4.45269 | 4,391.030 | 21.83 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.65 | Put | 4,358.77000 | | 4.35877 | | 4,420.16000 | 4.42016 | 4,358.770 | 21.83 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.65 | Call | 6,324.43000 | | 6.32443 | | 6,259.78000 | 6.25978 | 6,324.430 | 21.83 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.66 | Call | 6,363.15000 | | 6.36315 | | 6,298.23000 | 6.29823 | 6,363.150 | 21.84 | 0.00 | 0 | 0.00 |
| R214 | On 06/11/2014 | Bond Future | 9.66 | Put | 4,326.72000 | | 4.32672 | | 4,387.84000 | 4.38784 | 4,326.720 | 21.84 | 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 | | | 21,706.70000 | | 21,706.70000 | | 21,925.36000 | 21,925.36000 | | | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | | | 4.99890 | | 4.99890 | | 5.00390 | 5.00390 | | 10.77 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 4.99 | Call | 60.14860 | | 0.06015 | | 65.80710 | 0.06581 | 60.149 | 10.88 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 4.99 | Put | 51.24860 | | 0.05125 | | 51.90710 | 0.05191 | 51.249 | 10.88 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 5.00 | Call | 54.52070 | | 0.05452 | | 60.15470 | 0.06015 | 54.521 | 10.77 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 5.00 | Put | 55.62070 | | 0.05562 | | 56.25470 | 0.05625 | 55.621 | 10.77 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 5.01 | Call | 50.20660 | | 0.05021 | | 55.64960 | 0.05565 | 50.207 | 10.86 | 0.00 | 0 | 0.00 |
| TRY / R | On 17/03/2014 | Foreign Exchange Future | 5.01 | Put | 61.30660 | | 0.06131 | | 61.74960 | 0.06175 | 61.307 | 10.86 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | | | 4.94470 | | 4.94470 | | 4.94890 | 4.94890 | | 11.79 | 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 13/06/2014 | Foreign Exchange Future | 5.04 | Call | 89.45660 | | 0.08946 | | 92.23820 | 0.09224 | 89.457 | 11.94 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.04 | Put | 184.75660 | | 0.18476 | | 183.33820 | 0.18334 | 184.757 | 11.94 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.05 | Call | 85.94620 | | 0.08595 | | 88.66840 | 0.08867 | 85.946 | 11.95 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.05 | Put | 191.24620 | | 0.19125 | | 189.76840 | 0.18977 | 191.246 | 11.95 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.06 | Call | 82.54500 | | 0.08255 | | 85.20660 | 0.08521 | 82.545 | 11.97 | 0.00 | 0 | 0.00 |
| TRY / R | On 13/06/2014 | Foreign Exchange Future | 5.06 | Put | 197.84500 | | 0.19785 | | 196.30660 | 0.19631 | 197.845 | 11.97 | 0.00 | 0 | 0.00 |

| | | | | | | | | | | | | | | | |
|--------------------------------|--|--|--|--|--|--|--|--|--|--|--|--|-----------------------|---------------|---------------------|
| Total for Derivatives : | | | | | | | | | | | | | 908,483,205.92 | 74,536 | 4 291 321.00 |
|--------------------------------|--|--|--|--|--|--|--|--|--|--|--|--|-----------------------|---------------|---------------------|

i-Bonds

| | | | | | | | | | | | | | | | |
|--------|---------------|-----------|--|--|----------|--|-----------|--|----------|-----------|--|--|------|-------------|------------------|
| AA02 | On 28/03/2016 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.85931 | | | 0.00 | 0 | 0.00 |
| AA03 | On 11/05/2015 | Spot Bond | | | 7.89000 | | 104.98539 | | 7.89000 | 104.96295 | | | 0.00 | 0 | 0.00 |
| AA04 | On 22/03/2017 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.12712 | | | 0.00 | 0 | 0.00 |
| AA05 | On 22/03/2019 | Spot Bond | | | 9.42500 | | 103.39488 | | 9.42500 | 103.36857 | | | 0.00 | 0 | 3,500,000,000.00 |
| AB010 | On 21/11/2022 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 99.98511 | | | 0.00 | 0 | 0.00 |
| AB011 | On 21/11/2023 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.07980 | | | 0.00 | 0 | 0.00 |
| AB013 | On 21/11/2018 | Spot Bond | | | 10.29000 | | 94.86823 | | 10.29000 | 94.84194 | | | 0.00 | 0 | 0.00 |
| AB06 | On 27/03/2015 | Spot Bond | | | 8.19000 | | 103.29886 | | 8.19000 | 103.27596 | | | 0.00 | 0 | 250,000,000.00 |
| AB07 | On 07/03/2014 | Spot Bond | | | 7.15500 | | 108.60839 | | 7.15500 | 104.19575 | | | 0.00 | 0 | 3,030,000,000.00 |
| AB08 | On 03/05/2017 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.46976 | | | 0.00 | 0 | 0.00 |
| AB09 | On 03/05/2017 | Spot Bond | | | 9.59500 | | 105.07883 | | 9.59500 | 105.05163 | | | 0.00 | 0 | 500,000,000.00 |
| ABCP12 | On 20/09/2014 | Spot Bond | | | 1.63000 | | 136.28261 | | 1.63000 | 136.27187 | | | 0.00 | 0 | 900,000,000.00 |
| ABCP13 | On 07/12/2023 | Spot Bond | | | 2.75000 | | 124.65569 | | 2.75000 | 255.12311 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On 25/02/2015 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 99.99998 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On 17/03/2014 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.23028 | | | 0.00 | 140,000,000 | 70,000,000.00 |
| ABFN06 | On 17/03/2016 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.70024 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On 17/03/2018 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.25818 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On 17/03/2020 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.31554 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On 17/03/2026 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 101.35363 | | | 0.00 | 0 | 0.00 |
| ABFN10 | On 28/10/2019 | Spot Bond | | | 0.00000 | | 100.00000 | | 0.00000 | 100.84640 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ABL10A | On 15/03/2015 | Spot Bond | 8.65000 | 107.99489 | | 8.65000 | 107.96964 | | | 0.00 | 0 | 370,000,000.00 |
| ABL10B | On 15/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.22007 | | | 0.00 | 0 | 0.00 |
| ABL11A | On 29/09/2014 | Spot Bond | 8.40500 | 104.53578 | | 8.40500 | 104.51201 | | | 0.00 | 0 | 0.00 |
| ABL11B | On 29/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.66833 | | | 0.00 | 0 | 0.00 |
| ABL12B | On 08/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.00879 | | | 0.00 | 0 | 0.00 |
| ABL13 | On 11/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85872 | | | 0.00 | 0 | 0.00 |
| ABL14 | On 09/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.73218 | | | 0.00 | 0 | 0.00 |
| ABL15 | On 09/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.96325 | | | 0.00 | 0 | 15,000,000.00 |
| ABL16 | On 25/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15311 | | | 0.00 | 0 | 0.00 |
| ABL17 | On 21/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36622 | | | 0.00 | 0 | 0.00 |
| ABL18 | On 25/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.87717 | | | 0.00 | 0 | 0.00 |
| ABL19 | On 25/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48148 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On 08/05/2014 | Spot Bond | 6.08000 | 137.48459 | | 6.08000 | 132.36628 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On 15/03/2015 | Spot Bond | 3.45000 | 126.98819 | | 3.45000 | 126.97187 | | | 0.00 | 0 | 0.00 |
| ABLI04 | On 11/10/2016 | Spot Bond | 4.38000 | 114.05130 | | 4.38000 | 114.03385 | | | 0.00 | 0 | 600,000,000.00 |
| ABLI05 | On 18/02/2018 | Spot Bond | 5.23000 | 97.91278 | | 5.23000 | 97.89548 | | | 0.00 | 0 | 0.00 |
| ABLI06 | On 19/07/2020 | Spot Bond | 6.35000 | 99.71911 | | 6.35000 | 99.69851 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On 13/07/2016 | Spot Bond | 11.99500 | 108.91392 | | 11.99500 | 108.87888 | | | 0.00 | 0 | 0.00 |
| ABLS2B | On 13/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29703 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On 31/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37257 | | | 0.00 | 0 | 0.00 |
| ABLS4 | On 29/03/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47608 | | | 0.00 | 0 | 0.00 |
| ABLS5 | On 29/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55201 | | | 0.00 | 0 | 0.00 |
| ABLSI1 | On 29/06/2019 | Spot Bond | 4.88000 | 107.54646 | | 4.88000 | 107.52857 | | | 0.00 | 0 | 0.00 |
| ABN03U | On 12/03/2015 | Spot Bond | 100.00000 | 44.61563 | | 100.00000 | 44.50515 | | | 0.00 | 0 | 0.00 |
| ABN05 | On 18/04/2021 | Spot Bond | 2.49000 | 161.21549 | | 2.49000 | 161.19904 | | | 0.00 | 0 | 0.00 |
| ABN07 | On 13/06/2015 | Spot Bond | 2.76000 | 155.83990 | | 2.76000 | 155.82287 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN09 | On 27/06/2023 | Spot Bond | 2.52000 | | 161.87915 | | 2.52000 | 161.86251 | | | 0.00 | 0 | 0.00 |
| ABN14 | On 10/10/2033 | Spot Bond | 2.26000 | | 166.39653 | | 2.26000 | 166.38060 | | | 0.00 | 0 | 0.00 |
| ABN33 | On 29/01/2018 | Spot Bond | 8.99125 | | 71.33487 | | 8.99125 | 71.31804 | | | 0.00 | 0 | 0.00 |
| ABN34 | On 29/01/2018 | Spot Bond | 8.99125 | | 71.33487 | | 8.99125 | 71.31804 | | | 0.00 | 0 | 0.00 |
| ABN38 | On 17/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 89.87000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On 21/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20039 | | | 0.00 | 0 | 0.00 |
| ABN40 | On 29/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 89.95000 | | | 0.00 | 0 | 0.00 |
| ABN42 | On 16/11/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 88.83000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On 14/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 89.13000 | | | 0.00 | 0 | 0.00 |
| ABN45 | On 23/02/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 85.94000 | | | 0.00 | 0 | 0.00 |
| ABN46 | On 23/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 85.29000 | | | 0.00 | 0 | 0.00 |
| ABN47 | On 05/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.82323 | | | 0.00 | 0 | 0.00 |
| ABN48 | On 13/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70853 | | | 0.00 | 0 | 0.00 |
| ABN49 | On 12/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 84.92000 | | | 0.00 | 0 | 0.00 |
| ABN50 | On 21/12/2014 | Spot Bond | 7.94500 | | 102.21485 | | 7.94500 | 102.19298 | | | 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 | 85.00000 | | | 0.00 | 0 | 0.00 |
| ABN53 | On 01/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 87.67000 | | | 0.00 | 0 | 0.00 |
| ABN54 | On 14/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 85.13000 | | | 0.00 | 0 | 0.00 |
| ABN55 | On 27/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.01141 | | | 0.00 | 0 | 0.00 |
| ABN56 | On 15/09/2015 | Spot Bond | 8.18000 | | 113.69030 | | 8.18000 | 113.66513 | | | 0.00 | 0 | 0.00 |
| ABN58 | On 16/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71364 | | | 0.00 | 0 | 0.00 |
| ABN59 | On 20/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 82.42000 | | | 0.00 | 0 | 0.00 |
| ABN60 | On 23/08/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 82.39000 | | | 0.00 | 0 | 0.00 |
| ABN61 | On 31/01/2025 | Spot Bond | 3.09000 | | 90.09875 | | 3.09000 | 97.80036 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN62 | On 31/03/2028 | Spot Bond | 2.94000 | | 97.16353 | | 2.94000 | 144.89684 | | | 0.00 | 0 | 0.00 |
| ABN63 | On 07/12/2033 | Spot Bond | 2.86000 | | 109.62957 | | 2.86000 | 189.98758 | | | 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 | 80.92000 | | | 0.00 | 0 | 0.00 |
| ABN67 | On 28/02/2023 | Spot Bond | 10.24500 | | 85.50859 | | 10.24500 | 85.48499 | | | 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 | 90.48000 | | | 0.00 | 0 | 0.00 |
| ABN71 | On 29/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.70000 | | | 0.00 | 0 | 0.00 |
| ABN72 | On 17/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 108.12469 | | | 0.00 | 0 | 0.00 |
| ABN73 | On 03/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 86.64000 | | | 0.00 | 0 | 0.00 |
| ABN74 | On 09/05/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 95.40500 | | | 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 | 10.11000 | | 104.67038 | | 10.11000 | 104.64202 | | | 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 | 10.05500 | | 105.06971 | | 10.05500 | 105.04140 | | | 0.00 | 0 | 0.00 |
| ABN80 | On 31/03/2021 | Spot Bond | 9.70000 | | 87.87560 | | 9.70000 | 87.85274 | | | 0.00 | 0 | 0.00 |
| ABN81 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.23000 | | | 0.00 | 0 | 0.00 |
| ABN82 | On 05/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.09000 | | | 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 |
| ABN87 | On 21/12/2026 | Spot Bond | 10.15000 | | 104.38135 | | 10.15000 | 104.35295 | | | 0.00 | 0 | 0.00 |
| ABN88 | On 06/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 86.23000 | | | 0.00 | 0 | 0.00 |
| ABN91 | On 11/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.45909 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|----------------|
| ABN92 | On 31/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51870 | | | 0.00 | 0 | 0.00 |
| ABS10 | On 17/03/2018 | Spot Bond | | 9.29500 | 106.34938 | | 9.29500 | 106.32269 | | | 0.00 | 0 | 18,200,000.00 |
| ABS5 | On 01/05/2015 | Spot Bond | | 7.84000 | 103.17200 | | 7.84000 | 103.15008 | | | 2,979,200,000,000.00 | 380,000,000 | 710,000,000.00 |
| ABS6 | On 01/06/2020 | Spot Bond | | 9.73000 | 94.88551 | | 9.73000 | 94.86074 | | | 0.00 | 0 | 27,500,000.00 |
| ABS7 | On 11/09/2026 | Spot Bond | | 10.31000 | 93.58396 | | 10.31000 | 93.55798 | | | 0.00 | 0 | 0.00 |
| ABS9 | On 17/03/2016 | Spot Bond | | 8.54000 | 105.71683 | | 8.54000 | 105.69241 | | | 0.00 | 0 | 0.00 |
| ABSI1 | On 11/06/2014 | Spot Bond | | 2.33000 | 131.29374 | | 2.33000 | 128.75632 | | | 0.00 | 0 | 0.00 |
| ABSI2 | On 07/12/2023 | Spot Bond | | 2.56000 | 204.37424 | | 2.56000 | 258.91527 | | | 0.00 | 0 | 0.00 |
| ABSI3 | On 31/01/2017 | Spot Bond | | 1.57000 | 121.26907 | | 1.57000 | 123.96425 | | | 0.00 | 0 | 0.00 |
| ABSI4 | On 31/01/2022 | Spot Bond | | 2.50000 | 120.27138 | | 2.50000 | 122.67467 | | | 0.00 | 0 | 0.00 |
| ACL01U | On 30/06/2015 | Spot Bond | | 100.00000 | 45.95051 | | 100.00000 | 45.83672 | | | 0.00 | 0 | 0.00 |
| ACL028 | On 15/09/2015 | Spot Bond | | 12.34000 | 107.68821 | | 12.34000 | 107.65260 | | | 0.00 | 0 | 0.00 |
| ACL029 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05481 | | | 0.00 | 0 | 0.00 |
| ACL02U | On 20/03/2018 | Spot Bond | | 100.00000 | 2.66533 | | 100.00000 | 2.65873 | | | 40,000,000,000,000.00 | 400,000,000 | 200,000,000.00 |
| ACL033 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05822 | | | 0.00 | 0 | 0.00 |
| ACL036 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10653 | | | 0.00 | 0 | 0.00 |
| ACL03U | On 20/03/2016 | Spot Bond | | 100.00000 | 15.88659 | | 100.00000 | 15.84725 | | | 0.00 | 0 | 0.00 |
| ACL042 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.05140 | | | 0.00 | 0 | 0.00 |
| ACL047 | On 22/10/2018 | Spot Bond | | 11.00000 | 61.53965 | | 11.00000 | 61.52206 | | | 0.00 | 0 | 0.00 |
| ACL04U | On 20/06/2016 | Spot Bond | | 100.00000 | 15.88659 | | 100.00000 | 15.84725 | | | 100,000,000,000,000.00 | 1,000,000,000 | 500,000,000.00 |
| ACL068 | On 22/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL071 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40315 | | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL077 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55463 | | | 0.00 | 0 | 0.00 |
| ACL078 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33560 | | | 0.00 | 0 | 0.00 |
| ACL080 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38125 | | | 0.00 | 0 | 0.00 |
| ACL081 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.40133 | | | 0.00 | 0 | 0.00 |
| ACL082 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58075 | | | 0.00 | 0 | 0.00 |
| ACL083 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58075 | | | 0.00 | 0 | 0.00 |
| ACL084 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58407 | | | 0.00 | 0 | 0.00 |
| ACL085 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29911 | | | 0.00 | 0 | 0.00 |
| ACL086 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58407 | | | 0.00 | 0 | 0.00 |
| ACL087 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57743 | | | 0.00 | 0 | 0.00 |
| ACL088 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 87.62868 | | | 0.00 | 0 | 0.00 |
| ACL089 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27346 | | | 0.00 | 0 | 0.00 |
| ACL092 | | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.13732 | | | 0.00 | 0 | 0.00 |
| ACL095 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35391 | | | 0.00 | 0 | 0.00 |
| ACL096 | | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39932 | | | 0.00 | 0 | 0.00 |
| ACL097 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.41754 | | | 0.00 | 0 | 0.00 |
| ACL098 | | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38105 | | | 0.00 | 0 | 0.00 |
| ACL100 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29912 | | | 0.00 | 0 | 0.00 |
| ACL104 | | On 20/12/2019 | Spot Bond | 10.18500 | 101.10493 | | 10.18500 | 101.05092 | | | 0.00 | 0 | 0.00 |
| ACL114 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18965 | | | 0.00 | 0 | 0.00 |
| ACL118 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.51751 | | | 0.00 | 0 | 0.00 |
| ACL120 | | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20989 | | | 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 | 81.18460 | | | 0.00 | 0 | 0.00 |
| ACL127 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 168.63479 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL128 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 168.71269 | | | 0.00 | 0 | 0.00 |
| ACL129 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33554 | | | 0.00 | 0 | 0.00 |
| ACL130 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.13590 | | | 0.00 | 0 | 0.00 |
| ACL131 | | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.13590 | | | 0.00 | 0 | 0.00 |
| ACL133 | | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.98126 | | | 0.00 | 0 | 0.00 |
| ACL134 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.28986 | | | 0.00 | 0 | 0.00 |
| ACL135 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.27891 | | | 0.00 | 0 | 0.00 |
| ACL136 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.36757 | | | 0.00 | 0 | 0.00 |
| ACL137 | | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.87973 | | | 0.00 | 0 | 0.00 |
| ACL138 | | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.36609 | | | 0.00 | 0 | 0.00 |
| ACL139 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.57318 | | | 0.00 | 0 | 0.00 |
| ACL141 | | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.23004 | | | 0.00 | 0 | 0.00 |
| ACL142 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.35297 | | | 0.00 | 0 | 0.00 |
| ACL143 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.54926 | | | 0.00 | 0 | 494,320,000.00 |
| ACL144 | | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.18238 | | | 0.00 | 0 | 0.00 |
| ACL145 | | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.34103 | | | 0.00 | 0 | 0.00 |
| ACL149 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12017 | | | 0.00 | 0 | 0.00 |
| ACL150 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.10005 | | | 0.00 | 0 | 0.00 |
| ACL151 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.31202 | | | 0.00 | 0 | 0.00 |
| ACL153 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.16590 | | | 0.00 | 0 | 0.00 |
| ACL154 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.13481 | | | 0.00 | 0 | 0.00 |
| ACL155 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.19515 | | | 0.00 | 0 | 0.00 |
| ACL156 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.30837 | | | 0.00 | 0 | 0.00 |
| ACL157 | | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.24442 | | | 0.00 | 0 | 0.00 |
| ACL158 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.17138 | | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL159 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19150 | | | 0.00 | 0 | 0.00 |
| ACL161 | | On 20/03/2022 | Spot Bond | 10.23000 | 104.47958 | | 10.23000 | 104.45079 | | | 0.00 | 0 | 0.00 |
| ACL162 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21141 | | | 0.00 | 0 | 0.00 |
| ACL163 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18053 | | | 0.00 | 0 | 0.00 |
| ACL164 | | On 20/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.66449 | | | 0.00 | 0 | 0.00 |
| ACL165 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45044 | | | 0.00 | 0 | 0.00 |
| ACL166 | | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.12035 | | | 0.00 | 0 | 0.00 |
| ACL167 | | On 20/06/2019 | Spot Bond | 10.36500 | 99.53721 | | 10.36500 | 99.50958 | | | 0.00 | 0 | 0.00 |
| ACL168 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.30282 | | | 0.00 | 0 | 0.00 |
| ACL169 | | On 20/06/2017 | Spot Bond | 1.75000 | 110.61972 | | 1.75000 | 110.69863 | | | 0.00 | 0 | 0.00 |
| ACL170 | | On 20/03/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18967 | | | 0.00 | 0 | 0.00 |
| ACL172 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19312 | | | 0.00 | 0 | 0.00 |
| ACL173 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28050 | | | 0.00 | 0 | 0.00 |
| ACL174 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.32596 | | | 0.00 | 0 | 0.00 |
| ACL175 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23502 | | | 0.00 | 0 | 0.00 |
| ACL178 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31687 | | | 0.00 | 0 | 0.00 |
| ACL180 | | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.05229 | | | 0.00 | 0 | 0.00 |
| ACL181 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37141 | | | 0.00 | 0 | 2,100,000,000.00 |
| ACL182 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.37934 | | | 0.00 | 0 | 0.00 |
| ACL183 | | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.33504 | | | 0.00 | 0 | 0.00 |
| ACL184 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.65416 | | | 0.00 | 0 | 0.00 |
| ACL185 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31687 | | | 0.00 | 0 | 0.00 |
| ACL186 | | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27077 | | | 0.00 | 0 | 0.00 |
| ACL187 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34824 | | | 0.00 | 0 | 0.00 |
| ACL188 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37197 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL191 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18035 | | | 0.00 | 0 | 0.00 |
| ACL192 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20777 | | | 0.00 | 0 | 0.00 |
| ACL193 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.37753 | | | 0.00 | 0 | 0.00 |
| ACL194 | | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.36777 | | | 0.00 | 0 | 0.00 |
| ACL195 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47135 | | | 0.00 | 0 | 0.00 |
| ACL196 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28958 | | | 0.00 | 0 | 0.00 |
| ACL197 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.45681 | | | 0.00 | 0 | 0.00 |
| ACL198 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 104.03680 | | | 0.00 | 0 | 0.00 |
| ACL199 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47135 | | | 0.00 | 0 | 0.00 |
| ACL200 | | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 91.37403 | | | 0.00 | 0 | 0.00 |
| ACL201 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39867 | | | 0.00 | 0 | 0.00 |
| ACL202 | | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39867 | | | 0.00 | 0 | 0.00 |
| ACL203 | | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 123.32582 | | | 0.00 | 0 | 0.00 |
| ACL204 | | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 124.19954 | | | 0.00 | 0 | 0.00 |
| ACL205 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19862 | | | 0.00 | 0 | 0.00 |
| ACL208 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.18588 | | | 0.00 | 0 | 0.00 |
| ACL210 | | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01366 | | | 0.00 | 0 | 0.00 |
| ACL212 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22046 | | | 0.00 | 0 | 0.00 |
| ACL213 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22592 | | | 0.00 | 0 | 0.00 |
| ACL214 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28050 | | | 0.00 | 0 | 0.00 |
| ACL215 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20044 | | | 0.00 | 0 | 0.00 |
| ACL216 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.19862 | | | 0.00 | 0 | 0.00 |
| ACL217 | | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31913 | | | 0.00 | 0 | 0.00 |
| ADCB01 | | On 08/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.26220 | | | 0.00 | 0 | 0.00 |
| ADCB02 | | On 31/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.54456 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ADCP04 | | On 25/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.31445 | | | 0.00 | 0 | 0.00 |
| AER01U | | On 18/11/2016 | Spot Bond | 100.00000 | 8.76397 | | 100.00000 | 8.74202 | | | 0.00 | 0 | 0.00 |
| AHF1A1 | | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.07575 | | | 0.00 | 0 | 0.00 |
| AHF1B1 | | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.08369 | | | 0.00 | 0 | 0.00 |
| AHF1C1 | | On 21/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.08897 | | | 0.00 | 0 | 0.00 |
| AHF2A1 | | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59850 | | | 0.00 | 0 | 0.00 |
| AHF2B1 | | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67182 | | | 0.00 | 0 | 0.00 |
| AHF2C1 | | On 18/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.76945 | | | 0.00 | 0 | 0.00 |
| AHF3A1 | | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57231 | | | 0.00 | 0 | 0.00 |
| AHF3A2 | | On 18/04/2016 | Spot Bond | 8.93000 | 97.84324 | | 8.93000 | 97.81976 | | | 0.00 | 0 | 0.00 |
| AHF3B1 | | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.77572 | | | 0.00 | 0 | 0.00 |
| AHF3C1 | | On 18/10/2039 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.92431 | | | 0.00 | 0 | 0.00 |
| AIR01 | | On 15/03/2019 | Spot Bond | 9.34500 | 100.85538 | | 9.34500 | 100.82995 | | | 0.00 | 0 | 0.00 |
| AIR02 | | On 30/04/2023 | Spot Bond | 9.75000 | 115.31568 | | 9.75000 | 115.28553 | | | 0.00 | 0 | 0.00 |
| AIR02U | | On 05/10/2014 | Spot Bond | 100.00000 | 63.53334 | | 100.00000 | 63.37600 | | | 0.00 | 0 | 0.00 |
| AIR03 | | On 09/03/2016 | Spot Bond | 8.24000 | 109.90175 | | 8.24000 | 109.87724 | | | 0.00 | 0 | 2,900,000,000.00 |
| AIR03U | | On 26/10/2014 | Spot Bond | 100.00000 | 60.44385 | | 100.00000 | 60.29417 | | | 0.00 | 0 | 0.00 |
| AIR04U | | On 26/10/2029 | Spot Bond | 100.00000 | 15.24396 | | 100.00000 | 15.21004 | | | 0.00 | 0 | 0.00 |
| AIRL01 | | On 30/04/2028 | Spot Bond | 3.19000 | 150.00831 | | 3.19000 | 149.99017 | | | 0.00 | 0 | 0.00 |
| ANG010 | | On 09/12/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43048 | | | 0.00 | 0 | 0.00 |
| ANG06 | | On 06/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.26029 | | | 0.00 | 0 | 0.00 |
| ANG07 | | On 11/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.23028 | | | 0.00 | 0 | 0.00 |
| ANG08 | | On 10/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65493 | | | 0.00 | 0 | 0.00 |
| ASN001 | | On 04/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.27570 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ASN004 | | On 22/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12738 | | | 0.00 | 2,200,000,000 | 1,100,000,000.00 |
| BAR001 | | On 12/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29103 | | | 0.00 | 0 | 0.00 |
| BAR002 | | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.10760 | | | 0.00 | 0 | 0.00 |
| BAR003 | | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35878 | | | 0.00 | 0 | 0.00 |
| BAW10 | | On 01/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01952 | | | 0.00 | 0 | 0.00 |
| BAW11 | | On 01/10/2018 | Spot Bond | 9.83500 | 103.83975 | | 9.83500 | 103.81237 | | | 0.00 | 0 | 0.00 |
| BAW12 | | On 17/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09190 | | | 0.00 | 0 | 0.00 |
| BAW13 | | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.60917 | | | 0.00 | 0 | 0.00 |
| BAW15 | | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.86506 | | | 0.00 | 0 | 0.00 |
| BAW17 | | On 05/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84992 | | | 0.00 | 0 | 0.00 |
| BAW18 | | On 05/12/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.84498 | | | 0.00 | 0 | 0.00 |
| BAW19 | | On 05/12/2020 | Spot Bond | 10.27500 | 98.72210 | | 10.27500 | 98.69493 | | | 0.00 | 0 | 1,000,000,000.00 |
| BAW2 | | On 02/10/2015 | Spot Bond | 8.14000 | 109.88031 | | 8.14000 | 109.85623 | | | 0.00 | 0 | 11,100,000.00 |
| BAW3 | | On 02/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11476 | | | 0.00 | 0 | 0.00 |
| BAW6 | | On 02/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.00474 | | | 0.00 | 0 | 0.00 |
| BAW7 | | On 02/10/2014 | Spot Bond | 8.38500 | 103.70822 | | 8.38500 | 103.68482 | | | 0.00 | 0 | 0.00 |
| BAW8 | | On 02/10/2017 | Spot Bond | 9.74500 | 104.57563 | | 9.74500 | 104.54830 | | | 0.00 | 0 | 0.00 |
| BAYA01 | | On 31/03/2016 | Spot Bond | 11.90019 | 103.16413 | | 11.90019 | 102.58758 | | | 0.00 | 0 | 0.00 |
| BAYA04 | | On 30/09/2015 | Spot Bond | 11.76552 | 101.39900 | | 11.76552 | 101.52622 | | | 0.00 | 0 | 0.00 |
| BAYA05 | | On 30/09/2015 | Spot Bond | 11.81728 | 101.27735 | | 11.81728 | 101.45233 | | | 0.00 | 0 | 0.00 |
| BAYA06 | | On 30/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48718 | | | 0.00 | 0 | 0.00 |
| BAYA07 | | On 31/12/2015 | Spot Bond | 11.86903 | 101.06051 | | 11.86903 | 101.27641 | | | 0.00 | 0 | 0.00 |
| BAYA08 | | On 31/12/2017 | Spot Bond | 12.73730 | 99.12928 | | 12.73730 | 98.91468 | | | 0.00 | 0 | 0.00 |
| BAYA09 | | On 31/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52522 | | | 0.00 | 0 | 0.00 |
| BAYA10 | | On 31/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52522 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA11 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.52530 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On 31/03/2016 | Spot Bond | 12.15019 | | 99.64539 | | 12.15019 | 100.50218 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On 31/03/2016 | Spot Bond | 12.05540 | | 101.92730 | | 12.05540 | 101.19119 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On 30/09/2015 | Spot Bond | 11.76552 | | 101.39900 | | 11.76552 | 101.52622 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On 30/06/2016 | Spot Bond | 12.00607 | | 100.94651 | | 12.00607 | 101.21536 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On 30/09/2016 | Spot Bond | 11.18049 | | 94.18907 | | 11.18049 | 100.57785 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On 30/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.44157 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42695 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On 31/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42695 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On 30/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34404 | | | 0.00 | 0 | 0.00 |
| BAYA22 | On 30/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88957 | | | 0.00 | 0 | 0.00 |
| BAYA23 | On 30/06/2017 | Spot Bond | 11.16401 | | 99.96540 | | 11.16401 | 100.56574 | | | 0.00 | 0 | 0.00 |
| BAYA24 | On 30/06/2017 | Spot Bond | 12.52000 | | 98.12621 | | 12.52000 | 97.85591 | | | 0.00 | 0 | 0.00 |
| BAYA25 | On 30/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.36770 | | | 0.00 | 0 | 0.00 |
| BAYA26 | On 30/09/2017 | Spot Bond | 12.44500 | | 64.39266 | | 12.44500 | 95.22562 | | | 0.00 | 0 | 0.00 |
| BAYA27 | On 30/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88949 | | | 0.00 | 0 | 0.00 |
| BAYA29 | On 31/12/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.29711 | | | 0.00 | 0 | 0.00 |
| BAYA30 | On 31/12/2015 | Spot Bond | 9.28000 | | 86.41410 | | 9.28000 | 101.43730 | | | 0.00 | 0 | 0.00 |
| BAYA31 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40435 | | | 0.00 | 0 | 0.00 |
| BAYA32 | On 31/03/2018 | Spot Bond | 12.23500 | | 63.36139 | | 12.23500 | 95.03230 | | | 0.00 | 0 | 0.00 |
| BAYA33 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.35912 | | | 0.00 | 0 | 0.00 |
| BAYA34 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39681 | | | 0.00 | 0 | 0.00 |
| BAYA35 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39681 | | | 0.00 | 0 | 0.00 |
| BAYA36 | On 31/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.74462 | | | 0.00 | 0 | 0.00 |
| BAYA37 | On 31/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.34102 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA38 | On 31/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00398 | | | 0.00 | 0 | 0.00 |
| BAYA39 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41083 | | | 0.00 | 0 | 0.00 |
| BAYA40 | On 30/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88575 | | | 0.00 | 0 | 0.00 |
| BAYA41 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88959 | | | 0.00 | 0 | 0.00 |
| BAYA42 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41083 | | | 0.00 | 0 | 0.00 |
| BAYA43 | On 31/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75138 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On 31/03/2016 | Spot Bond | | 14.90019 | 103.59519 | | 14.90019 | 103.03229 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On 31/12/2016 | Spot Bond | | 16.15249 | 100.76282 | | 16.15249 | 100.55083 | | | 0.00 | 0 | 0.00 |
| BAYB04 | On 31/03/2017 | Spot Bond | | 15.03562 | 100.27465 | | 15.03562 | 101.00815 | | | 0.00 | 0 | 0.00 |
| BAYB05 | On 30/06/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.88522 | | | 0.00 | 0 | 0.00 |
| BAYB06 | On 31/12/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.88522 | | | 0.00 | 0 | 0.00 |
| BAYB07 | On 31/03/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.88522 | | | 0.00 | 0 | 0.00 |
| BAYB08 | On 30/09/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.96010 | | | 0.00 | 0 | 0.00 |
| BAYB09 | On 30/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.91058 | | | 0.00 | 0 | 0.00 |
| BAYC1U | On 31/12/2016 | Spot Bond | | 100.00000 | 13.92901 | | 100.00000 | 13.90258 | | | 0.00 | 0 | 0.00 |
| BAYD1U | On 30/06/2035 | Spot Bond | | 100.00000 | 21.52710 | | 100.00000 | 21.47380 | | | 0.00 | 0 | 0.00 |
| BAYD2U | On 30/06/2035 | Spot Bond | | 100.00000 | 19.59209 | | 100.00000 | 19.54357 | | | 0.00 | 0 | 0.00 |
| BAYD3U | On 30/06/2035 | Spot Bond | | 100.00000 | 12.09388 | | 100.00000 | 12.06393 | | | 0.00 | 0 | 0.00 |
| BAYD4U | On 30/06/2035 | Spot Bond | | 100.00000 | 12.11310 | | 100.00000 | 12.08277 | | | 0.00 | 0 | 0.00 |
| BAYD5U | On 30/06/2035 | Spot Bond | | 100.00000 | 14.62208 | | 100.00000 | 14.58587 | | | 0.00 | 0 | 0.00 |
| BAYD6U | On 30/06/2035 | Spot Bond | | 100.00000 | 12.66978 | | 100.00000 | 12.63840 | | | 0.00 | 0 | 0.00 |
| BCJ01U | On 15/04/2014 | Spot Bond | | 100.00000 | 93.50363 | | 100.00000 | 93.27778 | | | 0.00 | 0 | 0.00 |
| BCJ02 | On 17/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55652 | | | 0.00 | 0 | 0.00 |
| BCP1 | On 30/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.55315 | | | 0.00 | 0 | 0.00 |
| BCP2 | On 30/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.59183 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| BCP78U | On 06/03/2014 | Spot Bond | 100.00000 | | 97.85523 | 100.00000 | 97.59358 | | | | 0.00 | 0 | 0.00 |
| BCP79U | On 24/04/2014 | Spot Bond | 100.00000 | | 86.49289 | 100.00000 | 86.28842 | | | | 0.00 | 0 | 0.00 |
| BCP80U | On 19/05/2014 | Spot Bond | 100.00000 | | 81.65548 | 100.00000 | 81.47321 | | | | 0.00 | 0 | 0.00 |
| BD0202 | On 31/12/2018 | Spot Bond | 2.46000 | | 102.54579 | 2.46000 | 168.65497 | | | | 0.00 | 0 | 0.00 |
| BD0205 | On 28/04/2028 | Spot Bond | 8.67000 | | 95.01320 | 8.67000 | 134.86755 | | | | 0.00 | 0 | 0.00 |
| BD0206 | On 02/03/2028 | Spot Bond | 8.67000 | | 96.38881 | 8.67000 | 135.25449 | | | | 0.00 | 0 | 0.00 |
| BD0302 | On 18/04/2028 | Spot Bond | 9.05500 | | 95.53007 | 9.05500 | 95.50683 | | | | 0.00 | 0 | 0.00 |
| BD310A | On 08/05/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.36080 | | | | 0.00 | 0 | 0.00 |
| BD311E | On 07/12/2023 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.53434 | | | | 0.00 | 0 | 0.00 |
| BD311F | On 20/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.22504 | | | | 0.00 | 0 | 0.00 |
| BD32AU | On 08/05/2014 | Spot Bond | 100.00000 | | 83.71560 | 100.00000 | 83.52403 | | | | 0.00 | 0 | 0.00 |
| BEER02 | On 28/03/2018 | Spot Bond | 8.92500 | | 96.91327 | 8.92500 | 96.88990 | | | | 44,625,000,000.00 | 5,000,000 | 305,000,000.00 |
| BG22A1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.43695 | | | | 0.00 | 0 | 0.00 |
| BG22A2 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57539 | | | | 0.00 | 0 | 0.00 |
| BG22A3 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58964 | | | | 0.00 | 0 | 0.00 |
| BG22B1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.63713 | | | | 0.00 | 0 | 0.00 |
| BG22C1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.68458 | | | | 0.00 | 0 | 0.00 |
| BG22D1 | On 21/07/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.81696 | | | | 0.00 | 0 | 0.00 |
| BG22YU | On 21/07/2016 | Spot Bond | 100.00000 | | 14.67486 | 100.00000 | 14.63852 | | | | 0.00 | 0 | 0.00 |
| BG32A1 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.49292 | | | | 0.00 | 0 | 0.00 |
| BG32A2 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.51751 | | | | 0.00 | 0 | 0.00 |
| BG32A3 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.52804 | | | | 0.00 | 0 | 0.00 |
| BG32A4 | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.53155 | | | | 0.00 | 0 | 0.00 |
| BG32B | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57366 | | | | 0.00 | 0 | 0.00 |
| BG32C | On 30/10/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.62972 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BG32DU | On 30/10/2016 | Spot Bond | 100.00000 | | 9.18466 | 100.00000 | 9.16191 | | | | 0.00 | 0 | 0.00 |
| BG32YU | On 30/10/2016 | Spot Bond | 100.00000 | | 9.18466 | 100.00000 | 9.16191 | | | | 0.00 | 0 | 0.00 |
| BG42A1 | On 15/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.20112 | | | | 0.00 | 0 | 0.00 |
| BG42A2 | On 15/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.30626 | | | | 0.00 | 0 | 0.00 |
| BG42A3 | On 15/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.33493 | | | | 0.00 | 0 | 0.00 |
| BG42A4 | On 15/03/2017 | Spot Bond | 9.29500 | | 102.69040 | 9.29500 | 102.66463 | | | | 0.00 | 0 | 0.00 |
| BG42B | On 15/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.42093 | | | | 0.00 | 0 | 0.00 |
| BG42C | On 15/06/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.57365 | | | | 0.00 | 0 | 0.00 |
| BG42DU | On 15/03/2017 | Spot Bond | 100.00000 | | 6.58832 | 100.00000 | 6.57200 | | | | 0.00 | 0 | 0.00 |
| BG42YU | On 15/03/2017 | Spot Bond | 100.00000 | | 6.58832 | 100.00000 | 6.57200 | | | | 0.00 | 0 | 0.00 |
| BID01 | On 06/08/2014 | Spot Bond | 6.85500 | | 102.01050 | 6.85500 | 101.99190 | | | | 0.00 | 0 | 1,170,000,000.00 |
| BID04 | On 23/11/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.60535 | | | | 0.00 | 200,000,000 | 150,000,000.00 |
| BIDC34 | On 05/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.87846 | | | | 0.00 | 0 | 0.00 |
| BIDC35 | On 17/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.23105 | | | | 0.00 | 0 | 0.00 |
| BIDC36 | On 05/08/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 97.18483 | | | | 0.00 | 0 | 0.00 |
| BIDC37 | On 12/05/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 98.80449 | | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.06365 | | | | 0.00 | 0 | 0.00 |
| BLG1A6 | On 21/11/2032 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.07480 | | | | 0.00 | 0 | 0.00 |
| BLG1B | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.06746 | | | | 0.00 | 0 | 0.00 |
| BLG1C | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.07096 | | | | 0.00 | 0 | 0.00 |
| BLG1D | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.07734 | | | | 0.00 | 0 | 0.00 |
| BLG1E | On 21/11/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.10369 | | | | 0.00 | 0 | 0.00 |
| BLG1F | On 21/11/2032 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.14255 | | | | 0.00 | 0 | 0.00 |
| BSR11U | On 19/06/2015 | Spot Bond | 100.00000 | | 44.69299 | 100.00000 | 44.58107 | | | | 0.00 | 0 | 0.00 |
| BUS01U | On 30/09/2016 | Spot Bond | 100.00000 | | 14.89495 | 100.00000 | 14.85807 | | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BWZJ18 | On 19/11/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.12213 | | | | 0.00 | 0 | 0.00 |
| CBL06 | On 02/11/2014 | Spot Bond | 8.20500 | 107.24335 | 8.20500 | 107.21953 | | | | 0.00 | 0 | 0.00 |
| CBL08 | On 02/11/2016 | Spot Bond | 10.39500 | 112.95264 | 10.39500 | 112.92103 | | | | 0.00 | 0 | 11,900,000.00 |
| CBL09 | On 29/01/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.68589 | | | | 0.00 | 0 | 0.00 |
| CBL10 | On 06/05/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.65759 | | | | 0.00 | 0 | 0.00 |
| CBL11 | On 06/05/2016 | Spot Bond | 10.04500 | 104.13801 | 10.04500 | 104.10982 | | | | 0.00 | 0 | 650,000,000.00 |
| CBL12 | On 06/09/2018 | Spot Bond | 12.14500 | 102.59546 | 12.14500 | 102.56205 | | | | 0.00 | 0 | 0.00 |
| CBL13 | On 01/02/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.61308 | | | | 0.00 | 0 | 0.00 |
| CBL14 | On 01/02/2019 | Spot Bond | 12.39500 | 97.72755 | 12.39500 | 97.69509 | | | | 0.00 | 0 | 0.00 |
| CBL15 | On 18/05/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.33992 | | | | 0.00 | 0 | 0.00 |
| CBL16 | On 18/05/2017 | Spot Bond | 10.28500 | 100.30876 | 10.28500 | 100.28098 | | | | 0.00 | 0 | 29,200,000.00 |
| CBL17 | On 23/08/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.02684 | | | | 0.00 | 0 | 0.00 |
| CBL18 | On 23/08/2019 | Spot Bond | 12.83500 | 93.24354 | 12.83500 | 93.21151 | | | | 0.00 | 0 | 0.00 |
| CBL19 | On 02/11/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.45236 | | | | 0.00 | 0 | 0.00 |
| CBL20 | On 14/12/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.84289 | | | | 0.00 | 0 | 0.00 |
| CBL21 | On 06/05/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.37532 | | | | 0.00 | 0 | 0.00 |
| CBL22 | On 06/05/2020 | Spot Bond | 11.02500 | 91.48600 | 11.02500 | 91.45888 | | | | 0.00 | 0 | 0.00 |
| CCT01 | On 23/06/2023 | Spot Bond | 10.50000 | 114.32763 | 10.50000 | 114.29549 | | | | 0.00 | 0 | 0.00 |
| CCT02 | On 12/06/2024 | Spot Bond | 10.35000 | 110.28525 | 10.35000 | 110.25467 | | | | 0.00 | 0 | 0.00 |
| CCT03 | On 15/03/2025 | Spot Bond | 9.69000 | 114.88137 | 9.69000 | 114.85134 | | | | 0.00 | 0 | 3,000,000,000.00 |
| CGR10 | On 08/12/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.23413 | | | | 0.00 | 0 | 0.00 |
| CGR11 | On 28/03/2016 | Spot Bond | 12.64500 | 103.94014 | 12.64500 | 103.90494 | | | | 0.00 | 0 | 0.00 |
| CGR12 | On 14/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.26249 | | | | 0.00 | 0 | 0.00 |
| CGR13 | On 27/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.56048 | | | | 0.00 | 0 | 0.00 |
| CGR14 | On 13/02/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.34098 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CGR7 | On 22/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15936 | | | 0.00 | 0 | 0.00 |
| CGR8 | On 22/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34208 | | | 0.00 | 0 | 0.00 |
| CIG01 | On 06/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.87123 | | | 0.00 | 0 | 0.00 |
| CIG02 | On 30/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93375 | | | 0.00 | 0 | 0.00 |
| CLN126 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10165 | | | 0.00 | 0 | 0.00 |
| CLN130 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09975 | | | 0.00 | 0 | 0.00 |
| CLN134 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10979 | | | 0.00 | 0 | 0.00 |
| CLN154 | On 20/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.66464 | | | 0.00 | 0 | 0.00 |
| CLN159 | On 14/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.24832 | | | 0.00 | 0 | 0.00 |
| CLN167 | On 30/04/2014 | Spot Bond | | 100.00000 | 90.53578 | 100.00000 | 100.00000 | 90.32474 | | | 0.00 | 0 | 0.00 |
| CLN168 | On 30/04/2014 | Spot Bond | | 100.00000 | 90.53578 | 100.00000 | 100.00000 | 90.32474 | | | 0.00 | 0 | 0.00 |
| CLN169 | On 30/04/2014 | Spot Bond | | 100.00000 | 90.53578 | 100.00000 | 100.00000 | 90.32474 | | | 0.00 | 0 | 0.00 |
| CLN170 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.33563 | | | 0.00 | 0 | 0.00 |
| CLN172 | On 30/04/2014 | Spot Bond | | 100.00000 | 90.53578 | 100.00000 | 100.00000 | 90.32474 | | | 0.00 | 0 | 0.00 |
| CLN179 | On 20/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.46636 | | | 0.00 | 0 | 0.00 |
| CLN183 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74547 | | | 0.00 | 0 | 0.00 |
| CLN184 | On 01/07/2021 | Spot Bond | | 10.11000 | 101.53743 | 10.11000 | 10.11000 | 101.50977 | | | 0.00 | 0 | 0.00 |
| CLN185 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74547 | | | 0.00 | 0 | 0.00 |
| CLN186 | On 06/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88903 | | | 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 | 114.38904 | 2.76000 | 2.76000 | 114.37650 | | | 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 | 111.40456 | 3.14000 | 3.14000 | 114.21605 | | | 0.00 | 0 | 0.00 |
| CLN194 | On 31/08/2016 | Spot Bond | | 8.25000 | 99.95534 | 8.25000 | 8.25000 | 99.93302 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN196 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74547 | | | 0.00 | 0 | 0.00 |
| CLN197 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.74547 | | | 0.00 | 0 | 0.00 |
| CLN198 | On 13/09/2021 | Spot Bond | | 3.10000 | 121.11182 | | 3.10000 | 115.60241 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | | 2.40000 | 120.72894 | | 2.40000 | 115.23914 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.94486 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13189 | | | 0.00 | 0 | 0.00 |
| CLN214 | On 12/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71324 | | | 0.00 | 0 | 0.00 |
| CLN215 | On 17/10/2016 | Spot Bond | | 9.24000 | 101.41866 | | 9.24000 | 101.39349 | | | 0.00 | 0 | 0.00 |
| CLN216 | On 11/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.73596 | | | 0.00 | 0 | 0.00 |
| CLN217 | On 11/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72427 | | | 0.00 | 0 | 0.00 |
| CLN219 | On 20/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62159 | | | 0.00 | 0 | 0.00 |
| CLN220 | On 20/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63258 | | | 0.00 | 0 | 0.00 |
| CLN221 | On 20/10/2016 | Spot Bond | | 9.29000 | 101.56070 | | 9.29000 | 101.53536 | | | 0.00 | 0 | 0.00 |
| CLN222 | On 20/10/2016 | Spot Bond | | 9.29000 | 101.56070 | | 9.29000 | 101.53536 | | | 0.00 | 0 | 0.00 |
| CLN223 | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.44859 | | | 0.00 | 0 | 0.00 |
| CLN224 | On 15/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 105.38870 | | | 0.00 | 0 | 0.00 |
| CLN225 | On 09/12/2016 | Spot Bond | | 9.34000 | 100.27426 | | 9.34000 | 100.24911 | | | 0.00 | 0 | 0.00 |
| CLN226 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.37215 | | | 0.00 | 0 | 0.00 |
| CLN227 | On 20/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52913 | | | 0.00 | 0 | 0.00 |
| CLN230 | On 17/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63638 | | | 0.00 | 0 | 0.00 |
| CLN231 | On 17/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63638 | | | 0.00 | 0 | 0.00 |
| CLN232 | On 20/06/2014 | Spot Bond | | 100.17539 | 96.47539 | | 100.17539 | 95.99939 | | | 0.00 | 0 | 0.00 |
| CLN236 | On 15/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.88860 | | | 0.00 | 0 | 0.00 |
| CLN237 | On 14/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21653 | | | 0.00 | 0 | 0.00 |
| CLN239 | On 20/03/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39331 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN240 | On 24/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.01851 | | | | 0.00 | 0 | 0.00 |
| CLN241 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.01968 | | | | 0.00 | 0 | 0.00 |
| CLN242 | On 24/02/2019 | Spot Bond | 9.35000 | 100.05050 | 9.35000 | 100.02525 | | | | 0.00 | 0 | 0.00 |
| CLN243 | On 24/02/2019 | Spot Bond | 9.35000 | 100.05050 | 9.35000 | 100.02525 | | | | 0.00 | 0 | 0.00 |
| CLN244 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.99998 | | | | 0.00 | 0 | 0.00 |
| CLN245 | On 25/02/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.99998 | | | | 0.00 | 0 | 0.00 |
| CLN246 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 92.61636 | | | | 0.00 | 0 | 0.00 |
| CLN247 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03074 | | | | 0.00 | 0 | 0.00 |
| CLN248 | On 14/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22647 | | | | 0.00 | 0 | 0.00 |
| CLN249 | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.03013 | | | | 0.00 | 0 | 0.00 |
| CLN250 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04279 | | | | 0.00 | 0 | 0.00 |
| CLN251 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04279 | | | | 0.00 | 0 | 0.00 |
| CLN252 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04279 | | | | 0.00 | 0 | 0.00 |
| CLN253 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04279 | | | | 0.00 | 0 | 0.00 |
| CLN254 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.04279 | | | | 0.00 | 0 | 0.00 |
| CLN255 | On 26/03/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.07223 | | | | 0.00 | 0 | 0.00 |
| CLN256 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12110 | | | | 0.00 | 0 | 0.00 |
| CLN257 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12110 | | | | 0.00 | 0 | 0.00 |
| CLN258 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12110 | | | | 0.00 | 0 | 0.00 |
| CLN259 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12110 | | | | 0.00 | 0 | 0.00 |
| CLN260 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12110 | | | | 0.00 | 0 | 0.00 |
| CLN261 | On 26/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.12927 | | | | 0.00 | 0 | 0.00 |
| CLN262 | On 26/03/2019 | Spot Bond | 10.16500 | 102.05888 | 10.16500 | 102.03093 | | | | 0.00 | 0 | 0.00 |
| CLN264 | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.13075 | | | | 0.00 | 0 | 0.00 |
| CLN266 | On 16/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.16287 | | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN267 | On 16/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16287 | | | 0.00 | 0 | 0.00 |
| CLN268 | On 30/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51204 | | | 0.00 | 0 | 0.00 |
| CLN269 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.58214 | | | 0.00 | 0 | 0.00 |
| CLN270 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02953 | | | 0.00 | 0 | 0.00 |
| CLN272 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.26230 | | | 0.00 | 0 | 0.00 |
| CLN273 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25321 | | | 0.00 | 0 | 0.00 |
| CLN274 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.27176 | | | 0.00 | 0 | 0.00 |
| CLN275 | On 22/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01888 | | | 0.00 | 0 | 0.00 |
| CLN277 | On 25/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00010 | | | 0.00 | 0 | 0.00 |
| CLN278 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.26811 | | | 0.00 | 0 | 0.00 |
| CLN279 | On 20/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 105.49021 | | | 0.00 | 0 | 0.00 |
| CLN280 | On 07/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.80202 | | | 0.00 | 0 | 0.00 |
| CLN281 | On 21/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.13063 | | | 0.00 | 0 | 0.00 |
| CLN282 | On 27/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03806 | | | 0.00 | 0 | 0.00 |
| CLN283 | On 20/09/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.21682 | | | 0.00 | 0 | 0.00 |
| CLN284 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42593 | | | 0.00 | 0 | 0.00 |
| CLN285 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42593 | | | 0.00 | 0 | 0.00 |
| CLN286 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42593 | | | 0.00 | 0 | 0.00 |
| CLN287 | On 20/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42593 | | | 0.00 | 0 | 0.00 |
| CLN288 | On 10/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.30940 | | | 0.00 | 0 | 0.00 |
| CLN289 | On 30/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94066 | | | 0.00 | 0 | 0.00 |
| CLN290 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.58871 | | | 0.00 | 0 | 0.00 |
| CLN291 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.30896 | | | 0.00 | 0 | 0.00 |
| CLN292 | On 26/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.70418 | | | 0.00 | 0 | 0.00 |
| CLN293 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.19818 | | | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN294 | | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29263 | | | 0.00 | 0 | 0.00 |
| CLN295 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07392 | | | 0.00 | 0 | 0.00 |
| CLN296 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.47622 | | | 0.00 | 0 | 0.00 |
| CLN297 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22018 | | | 0.00 | 0 | 0.00 |
| CLN298 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.22018 | | | 0.00 | 0 | 0.00 |
| CLN299 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.21513 | | | 0.00 | 0 | 0.00 |
| CLN301 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 126.85698 | | | 0.00 | 0 | 0.00 |
| CLN302 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.03100 | | | 0.00 | 0 | 0.00 |
| CLN303 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 127.42386 | | | 0.00 | 0 | 0.00 |
| CLN304 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 126.27426 | | | 0.00 | 0 | 0.00 |
| CLN305 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 126.97372 | | | 0.00 | 0 | 0.00 |
| CLN310 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 123.42211 | | | 0.00 | 0 | 0.00 |
| CLN311 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 123.68540 | | | 0.00 | 0 | 0.00 |
| CLN312 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 127.36352 | | | 0.00 | 0 | 0.00 |
| CLN313 | | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24854 | | | 0.00 | 0 | 0.00 |
| CLN314 | | On 14/11/2022 | Spot Bond | 11.52500 | 91.97292 | | 11.52500 | 91.94446 | | | 0.00 | 0 | 0.00 |
| CLN315 | | On 20/03/2023 | Spot Bond | 12.04500 | 93.66311 | | 12.04500 | 93.63285 | | | 0.00 | 0 | 0.00 |
| CLN316 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15359 | | | 0.00 | 0 | 0.00 |
| CLN317 | | On 20/03/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.49313 | | | 0.00 | 0 | 0.00 |
| CLN318 | | On 14/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24272 | | | 0.00 | 0 | 0.00 |
| CLN319 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.55514 | | | 0.00 | 0 | 0.00 |
| CLN320 | | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.57198 | | | 0.00 | 0 | 0.00 |
| CLN321 | | On 30/04/2018 | Spot Bond | 8.80500 | 107.23169 | | 8.80500 | 102.82409 | | | 0.00 | 0 | 0.00 |
| CLN322 | | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.28958 | | | 0.00 | 0 | 0.00 |
| CLN323 | | On 24/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.44273 | | | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN324 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 120.14481 | | | 0.00 | 0 | 0.00 |
| CLN325 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.35686 | | | 0.00 | 0 | 0.00 |
| CLN326 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38413 | | | 0.00 | 0 | 0.00 |
| CLN327 | | On 20/06/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.48950 | | | 0.00 | 0 | 0.00 |
| CLN328 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.39867 | | | 0.00 | 0 | 0.00 |
| CLN329 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.01524 | | | 0.00 | 0 | 0.00 |
| CLN330 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.01524 | | | 0.00 | 0 | 0.00 |
| CLN331 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.01524 | | | 0.00 | 0 | 0.00 |
| CLN332 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.55477 | | | 0.00 | 0 | 0.00 |
| CLN333 | | On 21/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.06074 | | | 0.00 | 0 | 0.00 |
| CLN334 | | On 19/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52997 | | | 0.00 | 0 | 0.00 |
| CLN335 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.15359 | | | 0.00 | 0 | 0.00 |
| CLN336 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 109.36426 | | | 0.00 | 0 | 0.00 |
| CLN337 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 109.42161 | | | 0.00 | 0 | 0.00 |
| CLN338 | | On 23/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.09437 | | | 0.00 | 0 | 0.00 |
| CLN339 | | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48457 | | | 0.00 | 0 | 0.00 |
| CLN340 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.75624 | | | 0.00 | 0 | 0.00 |
| CLN341 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.16129 | | | 0.00 | 0 | 0.00 |
| CLN342 | | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.01516 | | | 0.00 | 0 | 0.00 |
| CLN343 | | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.62753 | | | 0.00 | 0 | 0.00 |
| CLN344 | | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20778 | | | 0.00 | 0 | 0.00 |
| CLN345 | | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.43864 | | | 0.00 | 0 | 0.00 |
| CLN346 | | On 28/07/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47858 | | | 0.00 | 0 | 0.00 |
| CLN347 | | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.30248 | | | 0.00 | 0 | 0.00 |
| CLN348 | | On 23/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08568 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|---------------|
| CLN349 | On 30/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.12281 | | | 0.00 | 0 | 0.00 |
| CLN350 | On 28/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.44939 | | | 0.00 | 0 | 0.00 |
| CLN351 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02589 | | | 0.00 | 0 | 0.00 |
| CLN352 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02589 | | | 0.00 | 0 | 0.00 |
| CLN353 | On 28/05/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93950 | | | 0.00 | 0 | 0.00 |
| CLN354 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.35081 | | | 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 | 100.02784 | | | 0.00 | 0 | 0.00 |
| CLN357 | On 24/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02693 | | | 0.00 | 0 | 0.00 |
| CLN358 | On 30/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45672 | | | 0.00 | 0 | 0.00 |
| CLN359 | On 24/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45375 | | | 0.00 | 0 | 0.00 |
| CLN360 | On 20/03/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45086 | | | 0.00 | 0 | 0.00 |
| CLN361 | On 20/03/2024 | Spot Bond | | 10.55000 | 101.74314 | | 10.55000 | 100.51095 | | | 0.00 | 0 | 0.00 |
| CLN362 | On 20/03/2024 | Spot Bond | | 10.70500 | 100.79196 | | 10.70500 | 101.05186 | | | 0.00 | 0 | 0.00 |
| CLN363 | On 20/03/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43689 | | | 0.00 | 0 | 0.00 |
| CLN364 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49934 | | | 0.00 | 0 | 0.00 |
| CLN365 | On 20/03/2024 | Spot Bond | | 12.84500 | 102.74135 | | 12.84500 | 102.93133 | | | 0.00 | 0 | 0.00 |
| CLN366 | On 06/08/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.36434 | | | 0.00 | 0 | 0.00 |
| CLN367 | On 06/08/2023 | Spot Bond | | 12.87500 | 99.59412 | | 12.87500 | 99.41471 | | | 0.00 | 0 | 0.00 |
| CLN368 | On 26/07/2022 | Spot Bond | | 11.30500 | 99.24841 | | 11.30500 | 99.08012 | | | 0.00 | 0 | 0.00 |
| CLN369 | On 06/08/2023 | Spot Bond | | 100.00000 | 0.02613 | | 100.00000 | 0.02604 | | 800,000,000,000,000.00 | 8,000,000,000 | 8,000,000,000.00 | |
| CLN42 | On 18/04/2028 | Spot Bond | | 7.01000 | 37.74768 | | 7.01000 | 38.35897 | | | 0.00 | 0 | 0.00 |
| CLN55 | On 18/04/2028 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 141.57441 | | | 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 | | 9.05500 | 95.53007 | | 9.05500 | 128.98246 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN88 | On 28/04/2028 | Spot Bond | 8.67000 | | 30.79143 | | 8.67000 | 134.86755 | | | 0.00 | 0 | 0.00 |
| CLN89 | On 02/03/2028 | Spot Bond | 8.67000 | | 31.19385 | | 8.67000 | 135.25449 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 88.47433 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On 20/10/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 88.37578 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89801 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On 10/10/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.89801 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39038 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.28815 | | | 0.00 | 0 | 0.00 |
| CLNF07 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.30830 | | | 0.00 | 0 | 0.00 |
| CLNF09 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31687 | | | 0.00 | 0 | 0.00 |
| CLNF10 | On 24/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.55514 | | | 0.00 | 0 | 0.00 |
| CLNF11 | On 20/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.18224 | | | 0.00 | 0 | 0.00 |
| COH001 | On 26/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97791 | | | 0.00 | 0 | 0.00 |
| COJ02 | On 15/09/2016 | Spot Bond | 9.79000 | | 110.03588 | | 9.79000 | 107.77623 | | | 0.00 | 0 | 0.00 |
| COJ04 | On 05/06/2018 | Spot Bond | 9.74500 | | 99.47218 | | 9.74500 | 99.44618 | | | 0.00 | 0 | 710,000,000.00 |
| COJ05 | On 05/06/2023 | Spot Bond | 10.93500 | | 110.02896 | | 10.93500 | 109.99680 | | | 0.00 | 0 | 0.00 |
| COJ06 | On 09/12/2015 | Spot Bond | 9.14000 | | 105.01701 | | 9.14000 | 104.99123 | | | 0.00 | 0 | 0.00 |
| COJ07 | On 23/03/2021 | Spot Bond | 10.52500 | | 105.87847 | | 10.52500 | 105.84847 | | | 0.00 | 0 | 0.00 |
| COT01 | On 03/04/2023 | Spot Bond | 10.83500 | | 93.80957 | | 10.83500 | 93.78238 | | | 0.00 | 0 | 0.00 |
| COT02 | On 03/04/2028 | Spot Bond | 11.40000 | | 95.74737 | | 11.40000 | 95.71821 | | | 0.00 | 0 | 0.00 |
| COT03 | On 05/06/2028 | Spot Bond | 11.40000 | | 88.60410 | | 11.40000 | 88.57711 | | | 0.00 | 0 | 0.00 |
| CPL002 | On 29/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.94324 | | | 0.00 | 0 | 0.00 |
| CPL003 | On 28/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.94186 | | | 0.00 | 0 | 0.00 |
| CPL005 | On 01/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.88600 | | | 0.00 | 0 | 0.00 |
| CPL007 | On 01/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42911 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|------------------|
| CPL018 | On 07/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.42076 | | | 0.00 | 0 | 0.00 |
| CPL019 | On 17/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.99895 | | | 0.00 | 0 | 0.00 |
| CPV01 | On 30/06/2029 | Spot Bond | 11.84500 | | 95.78477 | | 11.84500 | 96.97686 | | | 0.00 | 0 | 0.00 |
| DEN38U | On 10/06/2018 | Spot Bond | 100.00000 | | 12.13156 | | 100.00000 | 12.10152 | | | 0.00 | 0 | 0.00 |
| DENG43 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47745 | | | 0.00 | 0 | 0.00 |
| DENG44 | On 29/09/2017 | Spot Bond | 9.02000 | | 96.33761 | | 9.02000 | 96.31413 | | | 0.00 | 0 | 0.00 |
| DENG48 | On 25/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.76511 | | | 0.00 | 0 | 0.00 |
| DENG49 | On 03/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91333 | | | 0.00 | 0 | 0.00 |
| DLTB02 | On 09/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.42447 | | | 0.00 | 0 | 0.00 |
| DLTC02 | On 06/05/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.37020 | | | 0.00 | 0 | 0.00 |
| DOL002 | On 15/07/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.20920 | | | 0.00 | 0 | 0.00 |
| DOL003 | On 20/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.75262 | | | 0.00 | 0 | 0.00 |
| DRD03 | On 03/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.36796 | | | 0.00 | 0 | 0.00 |
| DRD04 | On 03/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.43983 | | | 0.00 | 0 | 0.00 |
| DV21 | On 15/06/2016 | Spot Bond | 8.02000 | | 117.36888 | | 8.02000 | 117.34352 | | | 0.00 | 0 | 660,000,000.00 |
| DV22 | On 07/02/2020 | Spot Bond | 9.22500 | | 101.49858 | | 9.22500 | 101.47330 | | | 0.00 | 0 | 3,428,172,100.00 |
| DV23 | On 27/02/2023 | Spot Bond | 9.56500 | | 107.55894 | | 9.56500 | 102.53417 | | 143,475,000,000,000.00 | 15,000,000,000 | 13,337,593,300.00 | |
| DV24 | On 18/02/2024 | Spot Bond | 9.69500 | | 100.17781 | | 9.69500 | 100.15162 | | | 0.00 | 0 | 0.00 |
| DV29 | On 18/02/2029 | Spot Bond | 9.92500 | | 101.56805 | | 9.92500 | 101.54088 | | | 0.00 | 0 | 300,000,000.00 |
| DVC001 | On 09/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17075 | | | 0.00 | 0 | 0.00 |
| DVC003 | On 09/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.21135 | | | 0.00 | 0 | 0.00 |
| DVF16 | On 19/11/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.10592 | | | 0.00 | 0 | 0.00 |
| E170 | On 01/08/2020 | Spot Bond | 8.81500 | | 123.54468 | | 8.81500 | 123.51524 | | | 0.00 | 0 | 1,800,000,000.00 |
| EDC01 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 105.71108 | | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| 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 | | 104.36256 | | 0.10000 | 131.57473 | | | 0.00 | 0 | 2,000,000,000.00 |
| EL28 | On 02/05/2028 | Spot Bond | 2.33000 | | 114.20226 | | 2.37000 | 113.65386 | | | 0.00 | 0 | 5,390,000,000.00 |
| EL29 | On 19/11/2029 | Spot Bond | 2.38000 | | 101.14017 | | 2.38000 | 101.13012 | | | 0.00 | 0 | 0.00 |
| EL30 | On 29/07/2030 | Spot Bond | 2.47000 | | 100.01378 | | 2.47000 | 100.00361 | | | 0.00 | 0 | 0.00 |
| EMM01 | On 28/07/2020 | Spot Bond | 10.42500 | | 101.44858 | | 10.42500 | 101.42011 | | | 0.00 | 0 | 0.00 |
| EMM02 | On 11/03/2021 | Spot Bond | 10.27500 | | 107.15694 | | 10.27500 | 107.12729 | | | 0.00 | 0 | 0.00 |
| EMM03 | On 04/05/2024 | Spot Bond | 10.45000 | | 100.66363 | | 10.45000 | 100.63531 | | | 0.00 | 0 | 0.00 |
| EMM04 | On 16/05/2028 | Spot Bond | 10.77500 | | 90.89629 | | 10.77500 | 95.21092 | | | 0.00 | 0 | 0.00 |
| EPF001 | On 19/08/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.11582 | | | 0.00 | 0 | 0.00 |
| EPFC08 | On 12/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.19357 | | | 0.00 | 0 | 0.00 |
| EPFC09 | On 06/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31853 | | | 0.00 | 0 | 0.00 |
| EPFC10 | On 19/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.10329 | | | 0.00 | 0 | 0.00 |
| EPFC11 | On 19/02/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.08674 | | | 0.00 | 0 | 0.00 |
| EQ185U | On 11/06/2014 | Spot Bond | 100.00000 | | 93.26425 | | 100.00000 | 92.78351 | | | 0.00 | 0 | 0.00 |
| EQ187U | On 21/02/2014 | Spot Bond | 100.00000 | | 50.00006 | | 100.00000 | 50.00005 | | | 0.00 | 0 | 0.00 |
| EQ202U | On 12/03/2014 | Spot Bond | 100.00000 | | 101.64816 | | 100.00000 | 101.38067 | | | 0.00 | 0 | 0.00 |
| EQ203U | On 16/04/2014 | Spot Bond | 100.00000 | | 90.61302 | | 100.00000 | 90.39467 | | | 0.00 | 0 | 0.00 |
| EQ204U | On 15/05/2014 | Spot Bond | 100.00000 | | 82.39278 | | 100.00000 | 82.20721 | | | 0.00 | 0 | 0.00 |
| EQS01 | On 18/11/2014 | Spot Bond | 3.00000 | | 128.72507 | | 3.00000 | 128.71010 | | | 0.00 | 0 | 0.00 |
| EQS02 | On 01/07/2015 | Spot Bond | 12.20000 | | 102.82712 | | 12.20000 | 102.79349 | | | 0.00 | 0 | 0.00 |
| EQS04 | On 22/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 105.53237 | | | 0.00 | 0 | 0.00 |
| EQS05 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56064 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|---------------|------------------|-------------------|
| EQS06 | On 09/04/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94799 | | | 0.00 | 0 | 0.00 |
| EQS07 | On 09/04/2018 | Spot Bond | 10.75500 | 83.17121 | | 10.75500 | 96.44257 | | | 0.00 | 0 | 0.00 |
| EQS08A | On 04/10/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.94739 | | | 0.00 | 0 | 0.00 |
| EQS09 | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93696 | | | 0.00 | 10,000,000 | 5,000,000.00 |
| ERS3A8 | On 17/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17779 | | | 0.00 | 0 | 0.00 |
| ERS3B2 | On 17/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16377 | | | 0.00 | 0 | 0.00 |
| ERS3B3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.16004 | | | 0.00 | 0 | 0.00 |
| ERS3C2 | On 17/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.18103 | | | 0.00 | 0 | 0.00 |
| ERS3C3 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17591 | | | 0.00 | 0 | 0.00 |
| ERSA11 | On 17/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15187 | | | 0.00 | 0 | 0.00 |
| ERSA12 | On 17/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15627 | | | 0.00 | 0 | 0.00 |
| ERSA14 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14836 | | | 0.00 | 0 | 0.00 |
| ERSA15 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15474 | | | 0.00 | 0 | 0.00 |
| ERSA16 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.14709 | | | 0.00 | 0 | 0.00 |
| ERSA17 | On 17/11/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.15240 | | | 0.00 | 0 | 0.00 |
| ES15 | On 30/08/2015 | Spot Bond | 7.67000 | 103.94336 | | 7.67000 | 100.04927 | | | 0.00 | 0 | 201,200,000.00 |
| ES18 | On 20/04/2018 | Spot Bond | 8.55000 | 105.65902 | | 8.55000 | 105.63472 | | 17,100,000,000,000.00 | | 2,000,000,000 | 11,718,000,000.00 |
| ES23 | On 25/01/2023 | Spot Bond | 9.12000 | 106.15851 | | 9.12000 | 106.13237 | | | 0.00 | 0 | 7,434,000,000.00 |
| ES26 | On 02/04/2026 | Spot Bond | 9.26000 | 93.02378 | | 9.26000 | 93.00065 | | | 0.00 | 0 | 12,845,700,000.00 |
| ES33 | On 15/09/2033 | Spot Bond | 9.73000 | 84.04953 | | 9.74500 | 83.91730 | | 1,335,773,648,874,000.00 | | 37,284,033,800 | 26,242,700,000.00 |
| ES42 | On 25/04/2042 | Spot Bond | 9.94500 | 89.28798 | | 9.94500 | 89.26418 | | | 0.00 | 0 | 8,300,000,000.00 |
| FIFB01 | On 24/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.01910 | | | 0.00 | 0 | 0.00 |
| FIFB02 | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66027 | | | 0.00 | 0 | 0.00 |
| FIFB03 | On 26/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.08835 | | | 0.00 | 0 | 0.00 |
| FIFC07 | On 28/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.94930 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FIFC08 | On 11/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.64463 | | | 0.00 | 0 | 0.00 |
| FIFC09 | On 08/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72833 | | | 0.00 | 0 | 0.00 |
| FR002U | On 02/08/2023 | Spot Bond | | 100.00000 | 10.88392 | | 100.00000 | 10.85667 | | | 0.00 | 0 | 0.00 |
| FR003U | On 02/08/2023 | Spot Bond | | 100.00000 | 10.59194 | | 100.00000 | 10.56542 | | | 0.00 | 0 | 0.00 |
| FR2A4A | On 15/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.25807 | | | 0.00 | 0 | 0.00 |
| FR2A4B | On 15/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.31516 | | | 0.00 | 0 | 0.00 |
| FR2A4C | On 15/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42929 | | | 0.00 | 0 | 0.00 |
| FR2A4D | On 15/09/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.54335 | | | 0.00 | 0 | 0.00 |
| FRB03 | On 15/09/2014 | Spot Bond | | 7.44000 | 104.89158 | | 7.44000 | 104.87041 | | | 0.00 | 0 | 840,000,000.00 |
| FRB05 | On 21/12/2018 | Spot Bond | | 10.23500 | 95.07022 | | 10.23500 | 95.04416 | | | 0.00 | 0 | 0.00 |
| FRB08 | On 10/06/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23774 | | | 0.00 | 0 | 0.00 |
| FRB09 | On 10/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23767 | | | 0.00 | 0 | 0.00 |
| FRB10 | On 25/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50546 | | | 0.00 | 0 | 0.00 |
| FRB11 | On 11/12/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.71963 | | | 0.00 | 0 | 30,000,000.00 |
| FRBC21 | On 21/12/2018 | Spot Bond | | 12.03500 | 102.04295 | | 12.03500 | 102.01019 | | | 0.00 | 0 | 0.00 |
| FRBC22 | On 21/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93049 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On 31/01/2022 | Spot Bond | | 2.60000 | 121.00989 | | 2.60000 | 121.80885 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On 07/12/2023 | Spot Bond | | 2.59000 | 126.21326 | | 2.59000 | 258.31201 | | | 0.00 | 0 | 0.00 |
| FRBI25 | On 31/01/2025 | Spot Bond | | 2.80000 | 94.62725 | | 2.80000 | 94.61677 | | | 0.00 | 0 | 183,000,000.00 |
| FRBI28 | On 31/03/2028 | Spot Bond | | 2.92000 | 97.38798 | | 2.92000 | 145.23164 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On 07/12/2033 | Spot Bond | | 2.75000 | 111.38837 | | 2.75000 | 193.03614 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On 15/09/2015 | Spot Bond | | 8.45000 | 113.28612 | | 8.45000 | 113.26023 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On 30/11/2020 | Spot Bond | | 7.97700 | 59.52744 | | 7.97700 | 58.83599 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On 28/10/2024 | Spot Bond | | 9.48700 | 38.02427 | | 9.48700 | 37.11683 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On 10/12/2024 | Spot Bond | | 9.72000 | 36.76760 | | 9.72000 | 35.83844 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC04 | On 03/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.11724 | | | 0.00 | 0 | 0.00 |
| FRC101 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02961 | | | 0.00 | 0 | 0.00 |
| FRC103 | On 20/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.57684 | | | 0.00 | 0 | 0.00 |
| FRC104 | On 20/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.39589 | | | 0.00 | 0 | 0.00 |
| FRC105 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02877 | | | 0.00 | 0 | 0.00 |
| FRC106 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02877 | | | 0.00 | 0 | 0.00 |
| FRC107 | On 03/06/2021 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.16116 | | | 0.00 | 0 | 0.00 |
| FRC108 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02827 | | | 0.00 | 0 | 0.00 |
| FRC109 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.57302 | | | 0.00 | 0 | 0.00 |
| FRC110 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.82754 | | | 0.00 | 0 | 0.00 |
| FRC112 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.33569 | | | 0.00 | 0 | 0.00 |
| FRC113 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.48542 | | | 0.00 | 0 | 0.00 |
| FRC114 | On 20/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.82421 | | | 0.00 | 0 | 0.00 |
| FRC115 | On 20/06/2017 | Spot Bond | 7.47000 | | 100.13306 | | 7.47000 | 98.00000 | | | 0.00 | 0 | 0.00 |
| FRC116 | On 20/06/2017 | Spot Bond | 7.47000 | | 100.13306 | | 7.47000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC117 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.79891 | | | 0.00 | 0 | 0.00 |
| FRC118 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47135 | | | 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 | 101.39321 | | | 0.00 | 0 | 0.00 |
| FRC122 | On 20/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.60759 | | | 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 | 101.44409 | | | 0.00 | 0 | 0.00 |
| FRC125 | On 20/09/2017 | Spot Bond | 6.00000 | | 100.10693 | | 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 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 | 101.54761 | | | 0.00 | 0 | 0.00 |
| FRC129 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC130 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC131 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC132 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC133 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC134 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.95189 | | | 0.00 | 0 | 0.00 |
| FRC135 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.88852 | | | 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 | 13.95102 | | 100.09221 | 13.91645 | | | 0.00 | 0 | 0.00 |
| FRC144 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29323 | | | 0.00 | 0 | 0.00 |
| FRC145 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 111.69598 | | | 0.00 | 0 | 0.00 |
| FRC146 | | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56541 | | | 0.00 | 0 | 0.00 |
| FRC147 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.77347 | | | 0.00 | 0 | 0.00 |
| FRC148 | | On 24/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.02641 | | | 0.00 | 0 | 0.00 |
| FRC149 | | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 105.98756 | | | 0.00 | 0 | 0.00 |
| FRC150 | | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.44881 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC152 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.46709 | | | 0.00 | 0 | 0.00 |
| FRC153 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.32286 | | | 0.00 | 0 | 0.00 |
| FRC154 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.36232 | | | 0.00 | 0 | 0.00 |
| FRC155 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.84323 | | | 0.00 | 0 | 0.00 |
| FRC158 | | On 11/06/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.25155 | | | 0.00 | 0 | 0.00 |
| FRC160 | | On 12/06/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.23370 | | | 0.00 | 0 | 0.00 |
| FRC161 | | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33504 | | | 0.00 | 0 | 0.00 |
| FRC162 | | On 14/12/2018 | Spot Bond | 13.22500 | 55.36176 | 13.22500 | 55.34175 | | | 0.00 | 0 | 0.00 |
| FRC163 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.24775 | | | 0.00 | 0 | 0.00 |
| FRC166 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.24957 | | | 0.00 | 0 | 0.00 |
| FRC167 | | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.91968 | | | 0.00 | 0 | 0.00 |
| FRC168 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.31504 | | | 0.00 | 0 | 0.00 |
| FRC169 | | On 31/01/2025 | Spot Bond | 4.04500 | 86.27853 | 4.04500 | 89.24948 | | | 0.00 | 0 | 0.00 |
| FRC170 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.38049 | | | 0.00 | 0 | 0.00 |
| FRC171 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.38049 | | | 0.00 | 0 | 0.00 |
| FRC172 | | On 21/02/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.08617 | | | 0.00 | 0 | 0.00 |
| FRC173 | | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.15359 | | | 0.00 | 0 | 0.00 |
| FRC174 | | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.55405 | | | 0.00 | 0 | 0.00 |
| FRC175 | | On 15/06/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.29424 | | | 0.00 | 0 | 0.00 |
| FRC176 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.28958 | | | 0.00 | 0 | 0.00 |
| FRC177 | | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.25503 | | | 0.00 | 0 | 0.00 |
| FRC178 | | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46934 | | | 0.00 | 0 | 0.00 |
| FRC179 | | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.50222 | | | 0.00 | 0 | 0.00 |
| FRC180 | | On 10/02/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.29929 | | | 0.00 | 0 | 0.00 |
| FRC181 | | On 06/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.46432 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC182 | On 26/01/2021 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57197 | | | | 0.00 | 0 | 0.00 |
| FRC183 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.75262 | | | | 0.00 | 0 | 0.00 |
| FRC184 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.34777 | | | | 0.00 | 0 | 0.00 |
| FRC185 | On 20/12/2018 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.93671 | | | | 0.00 | 0 | 0.00 |
| FRC186 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.18190 | | | | 0.00 | 0 | 0.00 |
| FRC187 | On 07/03/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.03625 | | | | 0.00 | 0 | 0.00 |
| FRC188 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.67846 | | | | 0.00 | 0 | 0.00 |
| FRC189 | On 20/03/2019 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.48425 | | | | 0.00 | 0 | 0.00 |
| FRC29 | On 22/07/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.66802 | | | | 0.00 | 0 | 0.00 |
| FRC37 | On 20/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.45422 | | | | 0.00 | 0 | 0.00 |
| FRC40 | On 20/12/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.44518 | | | | 0.00 | 0 | 0.00 |
| FRC46 | On 10/09/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.72394 | | | | 0.00 | 0 | 0.00 |
| FRC57 | On 20/06/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.21702 | | | | 0.00 | 0 | 0.00 |
| FRC61 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.49507 | | | | 0.00 | 0 | 0.00 |
| FRC66 | On 31/01/2022 | Spot Bond | 3.84000 | | 114.21486 | 3.84000 | 111.63044 | | | | 0.00 | 0 | 0.00 |
| FRC67 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.47434 | | | | 0.00 | 0 | 0.00 |
| FRC68 | On 20/09/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.49077 | | | | 0.00 | 0 | 0.00 |
| FRC69 | On 31/01/2022 | Spot Bond | 3.82000 | | 104.93431 | 3.82000 | 111.78673 | | | | 0.00 | 0 | 0.00 |
| FRC70 | On 20/09/2014 | Spot Bond | 1.91000 | | 98.93787 | 1.91000 | 121.32112 | | | | 0.00 | 0 | 0.00 |
| FRC71 | On 31/01/2022 | Spot Bond | 3.84000 | | 102.19177 | 3.84000 | 111.63044 | | | | 0.00 | 0 | 0.00 |
| FRC72 | On 31/01/2017 | Spot Bond | 2.89000 | | 101.40742 | 2.89000 | 119.45203 | | | | 0.00 | 0 | 0.00 |
| FRC74 | On 20/09/2016 | Spot Bond | 2.96000 | | 102.33960 | 2.96000 | 124.66264 | | | | 0.00 | 0 | 0.00 |
| FRC76 | On 28/07/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.57239 | | | | 0.00 | 0 | 0.00 |
| FRC78 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.15783 | | | | 0.00 | 0 | 0.00 |
| FRC79 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.02214 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRC82 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.06029 | | | 0.00 | 0 | 0.00 |
| FRC83 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26255 | | | 0.00 | 0 | 0.00 |
| FRC84 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.46343 | | | 0.00 | 0 | 0.00 |
| FRC85 | On 20/12/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 105.38640 | | | 0.00 | 0 | 0.00 |
| FRC86 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.73343 | | | 0.00 | 0 | 0.00 |
| FRC87 | On 20/12/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.66413 | | | 0.00 | 0 | 0.00 |
| FRC94A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40412 | | | 0.00 | 0 | 0.00 |
| FRC95 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.86952 | | | 0.00 | 0 | 0.00 |
| FRC96A | On 20/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40230 | | | 0.00 | 0 | 0.00 |
| FRC97 | On 20/03/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 104.24551 | | | 0.00 | 0 | 0.00 |
| FRC98 | On 15/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.99553 | | | 0.00 | 0 | 0.00 |
| FRC99 | On 24/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 93.17212 | | | 0.00 | 0 | 0.00 |
| FRD01U | On 22/12/2018 | Spot Bond | 100.00000 | | 9.85209 | | 100.00000 | 9.82770 | | | 0.00 | 0 | 0.00 |
| FRD02U | On 01/06/2016 | Spot Bond | 100.00000 | | 16.65289 | | 100.00000 | 16.61165 | | | 0.00 | 0 | 0.00 |
| FRI15 | On 14/03/2015 | Spot Bond | 5.03000 | | 142.44868 | | 5.03000 | 142.42430 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On 20/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.47219 | | | 0.00 | 40,000,000 | 20,000,000.00 |
| FRJ15 | On 04/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.41739 | | | 0.00 | 1,200,000,000 | 600,000,000.00 |
| FRJ16 | On 21/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.75412 | | | 0.00 | 20,800,000 | 10,400,000.00 |
| FRJ17 | On 04/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.91131 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On 21/02/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.73908 | | | 0.00 | 0 | 0.00 |
| FRJ19 | On 04/04/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.06172 | | | 0.00 | 0 | 50,000,000.00 |
| FRJ20 | On 20/09/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10760 | | | 0.00 | 0 | 0.00 |
| FRS100 | On 15/01/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 82.76683 | | | 0.00 | 0 | 0.00 |
| FRS101 | On 31/01/2038 | Spot Bond | 3.00000 | | 87.90679 | | 3.00000 | 114.36547 | | | 0.00 | 0 | 0.00 |
| FRS102 | On 21/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54952 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS103 | On 23/01/2024 | Spot Bond | | 10.38000 | 100.97252 | | 10.38000 | 100.94379 | | | 0.00 | 0 | 0.00 |
| FRS104 | On 23/01/2024 | Spot Bond | | 10.38000 | 100.97252 | | 10.38000 | 100.94379 | | | 0.00 | 0 | 0.00 |
| FRS105 | On 10/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51066 | | | 0.00 | 0 | 0.00 |
| FRS106 | On 22/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.32947 | | | 0.00 | 0 | 0.00 |
| FRS107 | On 30/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60582 | | | 0.00 | 0 | 0.00 |
| FRS36 | On 07/12/2023 | Spot Bond | | 3.10000 | 121.32889 | | 3.10000 | 248.31207 | | | 0.00 | 0 | 0.00 |
| FRS37 | On 07/12/2023 | Spot Bond | | 2.60000 | 126.11522 | | 2.60000 | 258.11128 | | | 0.00 | 0 | 0.00 |
| FRS43 | On 07/12/2023 | Spot Bond | | 3.32000 | 119.29285 | | 3.32000 | 244.14365 | | | 0.00 | 0 | 0.00 |
| FRS46 | On 31/01/2022 | Spot Bond | | 2.97000 | 98.65235 | | 2.97000 | 118.66516 | | | 0.00 | 0 | 0.00 |
| FRS49 | On 27/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47580 | | | 0.00 | 0 | 0.00 |
| FRS51 | On 31/01/2022 | Spot Bond | | 2.50000 | 122.68726 | | 2.50000 | 118.92369 | | | 0.00 | 0 | 0.00 |
| FRS56 | On 19/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.65523 | | | 0.00 | 0 | 0.00 |
| FRS59 | On 07/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.89699 | | | 0.00 | 0 | 0.00 |
| FRS62 | On 04/11/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43133 | | | 0.00 | 0 | 0.00 |
| FRS64 | On 26/01/2042 | Spot Bond | | 2.98000 | 91.18009 | | 2.98000 | 91.16953 | | | 0.00 | 0 | 0.00 |
| FRS69 | On 31/05/2017 | Spot Bond | | 104.97509 | 14.90243 | | 104.97509 | 14.86389 | | | 0.00 | 0 | 0.00 |
| FRS73 | On 12/06/2017 | Spot Bond | | 101.07593 | 21.84271 | | 101.07593 | 21.78809 | | | 0.00 | 0 | 0.00 |
| FRS74 | On 14/06/2017 | Spot Bond | | 100.44759 | 13.27339 | | 100.44759 | 13.24038 | | | 0.00 | 0 | 0.00 |
| FRS75 | On 13/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.18020 | | | 0.00 | 0 | 0.00 |
| FRS76 | On 18/06/2017 | Spot Bond | | 100.76967 | 20.08842 | | 100.76967 | 20.03834 | | | 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 | | 2.58000 | 101.11933 | | 2.58000 | 101.10877 | | | 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 | 100.76791 | | | 0.00 | 0 | 0.00 |
| FRS85 | On 31/01/2025 | Spot Bond | | 2.76000 | 93.01499 | | 2.76000 | 100.96678 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|----------------|
| FRS86 | On 23/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 98.33735 | | | 0.00 | 0 | 0.00 |
| FRS87 | On 31/01/2025 | Spot Bond | 2.79000 | | 92.74554 | | 2.79000 | 100.67421 | | | 0.00 | 0 | 0.00 |
| FRS88 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93510 | | | 0.00 | 0 | 0.00 |
| FRS90 | On 07/12/2023 | Spot Bond | 2.80000 | | 124.17373 | | 2.80000 | 321.99079 | | | 0.00 | 0 | 0.00 |
| FRS92 | On 21/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.87711 | | | 0.00 | 0 | 0.00 |
| FRS93 | On 11/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31900 | | | 0.00 | 0 | 0.00 |
| FRS94 | On 08/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.30092 | | | 0.00 | 0 | 0.00 |
| FRS95 | On 11/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.28663 | | | 0.00 | 0 | 0.00 |
| FRS96 | On 24/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.96109 | | | 0.00 | 0 | 0.00 |
| FRS97 | On 29/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.94284 | | | 0.00 | 0 | 0.00 |
| FRS98 | On 21/11/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.10495 | | | 0.00 | 0 | 0.00 |
| FRS99 | On 09/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.86891 | | | 0.00 | 0 | 0.00 |
| FRX14 | On 01/09/2014 | Spot Bond | 6.54500 | | 105.14040 | | 6.54500 | 100.87472 | | | 0.00 | 0 | 120,000,000.00 |
| FRX15 | On 14/03/2015 | Spot Bond | 7.17000 | | 105.54479 | | 7.17000 | 105.52425 | | | 0.00 | 0 | 100,000,000.00 |
| FRX16 | On 15/09/2016 | Spot Bond | 8.20000 | | 103.16598 | | 8.20000 | 103.14308 | | | 0.00 | 0 | 0.00 |
| FRX17 | On 15/09/2017 | Spot Bond | 8.63500 | | 103.43811 | | 8.63500 | 103.41395 | | | 0.00 | 0 | 0.00 |
| FRX18 | On 14/04/2018 | Spot Bond | 8.80500 | | 109.63573 | | 8.80500 | 109.60978 | | | 0.00 | 0 | 0.00 |
| FRX19 | On 15/11/2019 | Spot Bond | 9.26500 | | 101.38002 | | 9.26500 | 101.35466 | | | 0.00 | 0 | 990,000,000.00 |
| FRX20 | On 01/10/2020 | Spot Bond | 9.48500 | | 99.99937 | | 9.48500 | 99.97391 | | | 47,425,000,000.00 | 5,000,000 | 5,000,000.00 |
| FRX23 | On 28/02/2023 | Spot Bond | 10.04500 | | 86.56286 | | 10.04500 | 86.53943 | | | 0.00 | 0 | 0.00 |
| FRX24 | On 10/12/2024 | Spot Bond | 10.08000 | | 106.61683 | | 10.08000 | 106.58803 | | | 0.00 | 0 | 0.00 |
| FRX26 | On 01/10/2026 | Spot Bond | 10.42000 | | 96.15705 | | 10.42000 | 97.33596 | | | 0.00 | 0 | 500,000,000.00 |
| FRX31 | On 21/02/2031 | Spot Bond | 10.83500 | | 89.85906 | | 10.83500 | 89.83287 | | | 0.00 | 0 | 0.00 |
| FRX45 | On 14/04/2045 | Spot Bond | 10.60500 | | 79.36797 | | 10.60500 | 79.34545 | | | 0.00 | 0 | 0.00 |
| FS1A1 | On 20/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.00493 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS1A2 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.06155 | | | 0.00 | 0 | 0.00 |
| FS1A3 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10729 | | | 0.00 | 0 | 0.00 |
| FS1A4 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.12557 | | | 0.00 | 0 | 0.00 |
| FS1A5 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.17122 | | | 0.00 | 0 | 0.00 |
| FS1B1 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24430 | | | 0.00 | 0 | 0.00 |
| FS1C1 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.29910 | | | 0.00 | 0 | 0.00 |
| FS1D1 | On 20/03/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.53642 | | | 0.00 | 0 | 0.00 |
| FS2A1 | On 20/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08199 | | | 0.00 | 0 | 0.00 |
| FS2A2 | On 20/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.08646 | | | 0.00 | 0 | 0.00 |
| FS2A3 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09040 | | | 0.00 | 0 | 0.00 |
| FS2A4 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09137 | | | 0.00 | 0 | 0.00 |
| FS2A5 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09402 | | | 0.00 | 40,000,000 | 20,000,000.00 |
| FS2B1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09805 | | | 0.00 | 0 | 0.00 |
| FS2C1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10140 | | | 0.00 | 0 | 0.00 |
| FS2D1 | On 20/08/2038 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11611 | | | 0.00 | 0 | 0.00 |
| GBL01 | On 15/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15035 | | | 0.00 | 0 | 0.00 |
| GFC03 | On 10/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82944 | | | 0.00 | 0 | 0.00 |
| GFC04 | On 11/04/2017 | Spot Bond | | 10.09500 | 101.97551 | | 10.09500 | 101.94792 | | | 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 |
| GPT28 | On 05/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.38644 | | | 0.00 | 0 | 0.00 |
| GRA310 | On 18/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.68788 | | | 0.00 | 0 | 0.00 |
| GRB94 | On 29/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.06605 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On 10/01/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRH1A1 | On 25/10/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42513 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| GRH1A2 | | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43682 | | | 0.00 | 200,000,000 | 100,000,000.00 |
| GRH1A3 | | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.45939 | | | 0.00 | 0 | 0.00 |
| GRH1B | | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48739 | | | 0.00 | 0 | 0.00 |
| GRH1C | | On 25/10/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.52621 | | | 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 | 101.43740 | | | 0.00 | 0 | 0.00 |
| GRT02 | | On 13/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.97596 | | | 0.00 | 50,000,000 | 50,000,000.00 |
| GRT03 | | On 15/10/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.69421 | | | 0.00 | 0 | 0.00 |
| GRT04 | | On 15/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.29714 | | | 0.00 | 0 | 0.00 |
| GRT05 | | On 25/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.85097 | | | 0.00 | 0 | 0.00 |
| GRT06 | | On 11/12/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.38644 | | | 0.00 | 0 | 0.00 |
| GRT07 | | On 21/02/2024 | Spot Bond | 100.00000 | 7.68611 | | 100.00000 | 7.66686 | | 4,000,000,000,000,000.00 | 40,000,000,000 | 40,000,000,000.00 | |
| GRX01U | | On 30/06/2032 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| GSIS01 | | On 27/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.93006 | | | 0.00 | 0 | 0.00 |
| GSIS02 | | On 24/02/2015 | Spot Bond | 100.00000 | 51.45739 | | 100.00000 | 51.32853 | | 2,400,000,000,000,000.00 | 24,000,000,000 | 62,000,000,000.00 | |
| GSIZ16 | | On 23/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.23509 | | | 0.00 | 0 | 0.00 |
| HCH01 | | On 25/10/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.59593 | | | 0.00 | 0 | 0.00 |
| HILB01 | | On 18/07/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58283 | | | 0.00 | 0 | 0.00 |
| HILB02 | | On 13/09/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.34709 | | | 0.00 | 0 | 0.00 |
| HILB03 | | On 02/05/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43214 | | | 0.00 | 0 | 0.00 |
| HILB04 | | On 01/11/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.43747 | | | 0.00 | 0 | 0.00 |
| HILC10 | | On 25/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.47912 | | | 0.00 | 0 | 0.00 |
| HILC11 | | On 07/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35755 | | | 0.00 | 0 | 0.00 |
| HM1B5U | | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |
| HM1B6U | | On 19/07/2045 | Spot Bond | 100.00000 | 0.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| 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 | 100.61318 | | | 0.00 | 0 | 0.00 |
| HMS1B9 | On 19/07/2015 | Spot Bond | 8.80313 | | 100.84874 | | 8.80313 | 95.51471 | | | 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 | 100.64740 | | | 0.00 | 0 | 0.00 |
| HMS1C5 | On 19/07/2015 | Spot Bond | 9.15523 | | 100.88312 | | 9.15523 | 104.41639 | | | 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 | 100.69137 | | | 0.00 | 0 | 0.00 |
| HMS1D5 | On 19/07/2015 | Spot Bond | 9.60469 | | 100.93078 | | 9.60469 | 104.41639 | | | 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 | 100.74508 | | | 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 | 100.69414 | | | 0.00 | 0 | 0.00 |
| HPF02 | On 15/04/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.80005 | | | 0.00 | 0 | 0.00 |
| HPF03 | On 15/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.83329 | | | 0.00 | 0 | 0.00 |
| HPF04 | On 17/02/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.16684 | | | 0.00 | 0 | 0.00 |
| HPF05 | On 17/02/2017 | Spot Bond | 9.89000 | 95.42376 | | | 9.89000 | 100.21356 | | | 0.00 | 0 | 9,500,000.00 |
| HWAY20 | On 31/07/2020 | Spot Bond | 8.95500 | 104.50974 | | | 8.95500 | 104.48445 | | | 0.00 | 0 | 3,062,700,000.00 |
| HWAY23 | On 07/12/2023 | Spot Bond | 2.37000 | 128.39351 | | | 2.37000 | 262.77574 | | | 0.00 | 0 | 8,880,000,000.00 |
| HWAY24 | On 07/12/2024 | Spot Bond | 2.35000 | 131.05718 | | | 2.35000 | 263.18614 | | | 0.00 | 0 | 0.00 |
| HWAY34 | On 31/07/2034 | Spot Bond | 9.72500 | 96.46861 | | | 9.72500 | 96.44331 | | | 0.00 | 0 | 3,150,000,000.00 |
| HWAY35 | On 31/07/2035 | Spot Bond | 9.64500 | 97.09976 | | | 9.64500 | 97.07450 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|---------------|
| HWF01U | On 26/03/2015 | Spot Bond | 100.00000 | | 38.21291 | 100.00000 | 38.11829 | | | | 0.00 | 0 | 0.00 |
| HWF02U | On 30/09/2016 | Spot Bond | 100.00000 | | 9.91843 | 100.00000 | 9.89387 | | | | 0.00 | 0 | 0.00 |
| HWF03U | On 09/10/2014 | Spot Bond | 100.00000 | | 60.88190 | 100.00000 | 60.73115 | | | | 0.00 | 0 | 0.00 |
| HWF04U | On 09/10/2015 | Spot Bond | 100.00000 | | 28.95577 | 100.00000 | 28.88407 | | | | 0.00 | 0 | 0.00 |
| HWF05U | On 09/10/2016 | Spot Bond | 100.00000 | | 16.05098 | 100.00000 | 16.01124 | | | | 0.00 | 0 | 0.00 |
| HWF06U | On 20/11/2016 | Spot Bond | 100.00000 | | 8.72013 | 100.00000 | 8.69830 | | | | 0.00 | 0 | 0.00 |
| I2025 | On 31/01/2025 | Spot Bond | 2.05000 | | 108.18709 | 2.15000 | 107.12766 | | | 154,628,630,000,000.00 | 75,428,600,000 | 89,402,922,200.00 | |
| I2038 | On 31/01/2038 | Spot Bond | 2.34000 | | 106.95298 | 2.38000 | 106.16151 | | | 109,294,380,000,000.00 | 46,707,000,000 | 58,672,500,000.00 | |
| I2046 | On 31/03/2046 | Spot Bond | 2.44000 | | 104.72668 | 2.44000 | 104.71615 | | | 29,297,080,000,000.00 | 12,007,000,000 | 50,673,924,600.00 | |
| I2050 | On 31/12/2050 | Spot Bond | 2.40000 | | 111.52897 | 2.40000 | 111.51783 | | | 206,752,800,000,000.00 | 86,147,000,000 | 53,179,193,700.00 | |
| IBC01 | On 16/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 91.75000 | | | | 0.00 | 0 | 0.00 |
| IBL11 | On 12/03/2015 | Spot Bond | 8.34000 | | 106.72813 | 8.34000 | 106.70404 | | | | 0.00 | 0 | 0.00 |
| IBL13 | On 12/03/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.32382 | | | | 0.00 | 0 | 0.00 |
| IBL14 | On 28/06/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.39983 | | | | 0.00 | 0 | 0.00 |
| IBL19 | On 15/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.26221 | | | | 0.00 | 0 | 0.00 |
| IBL20 | On 15/03/2014 | Spot Bond | 8.30000 | | 108.33122 | 8.30000 | 103.94951 | | | | 0.00 | 0 | 0.00 |
| IBL21 | On 15/03/2016 | Spot Bond | 8.84000 | | 105.52952 | 8.84000 | 105.50430 | | | | 0.00 | 0 | 0.00 |
| IBL22 | On 15/03/2018 | Spot Bond | 9.44500 | | 106.31439 | 9.44500 | 106.28729 | | | | 0.00 | 0 | 0.00 |
| IBL23 | On 21/04/2014 | Spot Bond | 8.23000 | | 107.15528 | 8.23000 | 102.95324 | | | | 0.00 | 0 | 0.00 |
| IBL24 | On 21/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.54211 | | | | 0.00 | 0 | 0.00 |
| IBL25 | On 18/08/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.12927 | | | | 0.00 | 0 | 0.00 |
| IBL26 | On 18/08/2014 | Spot Bond | 4.88000 | | 112.84953 | 4.88000 | 112.83094 | | | | 0.00 | 0 | 0.00 |
| IBL28 | On 18/08/2016 | Spot Bond | 8.66000 | | 99.32580 | 8.66000 | 99.30254 | | | | 0.00 | 0 | 0.00 |
| IBL32 | On 03/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.40427 | | | | 0.00 | 0 | 0.00 |
| IBL33 | On 03/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.42802 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IBL34 | On 31/01/2017 | Spot Bond | | 1.73000 | 101.12741 | | 1.73000 | 123.40659 | | | 0.00 | 0 | 0.00 |
| IBL36 | On 31/01/2022 | Spot Bond | | 2.57000 | 101.48009 | | 2.57000 | 122.06788 | | | 0.00 | 0 | 0.00 |
| IBL37 | On 02/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.44759 | | | 0.00 | 0 | 0.00 |
| IBL38 | On 02/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.57754 | | | 0.00 | 0 | 0.00 |
| IBL39 | On 02/04/2018 | Spot Bond | | 9.11500 | 102.34996 | | 9.11500 | 102.32490 | | | 0.00 | 0 | 0.00 |
| IBL40 | On 15/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.76509 | | | 0.00 | 1,000,000,000 | 500,000,000.00 |
| IBL42 | On 15/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 103.01719 | | | 0.00 | 0 | 0.00 |
| IBL43 | On 15/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14939 | | | 0.00 | 0 | 0.00 |
| IBL45 | On 21/12/2018 | Spot Bond | | 9.66500 | 95.15799 | | 9.66500 | 95.13332 | | | 0.00 | 0 | 0.00 |
| IBL46 | On 15/01/2020 | Spot Bond | | 10.04500 | 88.63145 | | 10.04500 | 88.60745 | | | 0.00 | 0 | 13,300,000.00 |
| IBL48 | On 19/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52418 | | | 0.00 | 0 | 5,500,000.00 |
| IBL49 | On 02/04/2018 | Spot Bond | | 9.19500 | 96.71802 | | 9.19500 | 96.69414 | | | 0.00 | 0 | 0.00 |
| IBL50 | On 02/08/2020 | Spot Bond | | 10.09500 | 95.98815 | | 10.09500 | 95.93847 | | | 0.00 | 0 | 0.00 |
| IBL52 | On 31/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.45676 | | | 0.00 | 2,400,000,000 | 1,200,000,000.00 |
| IBL53 | On 31/07/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.47033 | | | 0.00 | 0 | 0.00 |
| IBL54 | On 31/07/2016 | Spot Bond | | 8.60000 | 97.60870 | | 8.60000 | 97.58601 | | | 0.00 | 0 | 0.00 |
| IBL55 | On 31/07/2018 | Spot Bond | | 9.44500 | 95.82944 | | 9.44500 | 95.80501 | | | 0.00 | 0 | 0.00 |
| IBL56 | On 31/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52091 | | | 0.00 | 0 | 0.00 |
| IBL57 | On 13/02/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21699 | | | 0.00 | 2,200,000,000 | 1,100,000,000.00 |
| IBL58 | On 13/02/2017 | Spot Bond | | 8.76500 | 99.67234 | | 8.76500 | 99.64872 | | | 0.00 | 0 | 0.00 |
| IBL59 | On 17/02/2019 | Spot Bond | | 9.40500 | 99.46315 | | 9.40500 | 99.43789 | | | 0.00 | 0 | 0.00 |
| IBL60 | On 17/02/2024 | Spot Bond | | 10.33500 | 99.75812 | | 10.33500 | 99.73036 | | | 0.00 | 0 | 0.00 |
| IDC01U | On 08/11/2026 | Spot Bond | | 100.00000 | 0.00338 | | 100.00000 | 0.00337 | | | 0.00 | 0 | 0.00 |
| IDCG01 | On 22/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.50632 | | | 0.00 | 0 | 0.00 |
| IDCG02 | On 22/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.53410 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IDCG03 | On 22/10/2020 | Spot Bond | 9.67500 | 96.45116 | | 9.67500 | 96.42612 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On 19/04/2015 | Spot Bond | 5.00000 | 101.77940 | | 5.00000 | 101.76559 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On 19/04/2015 | Spot Bond | 5.00000 | 101.77940 | | 5.00000 | 101.76559 | | | 0.00 | 0 | 0.00 |
| IDCP03 | On 31/01/2017 | Spot Bond | 5.00000 | 100.35533 | | 5.00000 | 100.34164 | | | 0.00 | 0 | 0.00 |
| IDCP04 | On 19/10/2017 | Spot Bond | 5.00000 | 101.77940 | | 5.00000 | 101.76559 | | | 0.00 | 0 | 0.00 |
| IDCP05 | On 14/03/2018 | Spot Bond | 4.00000 | 101.82161 | | 4.00000 | 101.81046 | | | 0.00 | 0 | 0.00 |
| IDW001 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.05545 | | | 0.00 | 0 | 0.00 |
| IDW002 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.97693 | | | 0.00 | 0 | 0.00 |
| IDW003 | On 30/06/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.29878 | | | 0.00 | 0 | 0.00 |
| IFM01 | On 31/03/2016 | Spot Bond | 9.20000 | 111.24474 | | 9.20000 | 111.21725 | | | 0.00 | 0 | 0.00 |
| IHL01 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11955 | | | 0.00 | 0 | 0.00 |
| IHL02 | On 29/12/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11955 | | | 0.00 | 0 | 0.00 |
| IHL03 | On 17/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17785 | | | 0.00 | 0 | 0.00 |
| IKH1D | On 09/12/2028 | Spot Bond | 100.00000 | 8.76416 | | 100.00000 | 8.74246 | | | 0.00 | 0 | 0.00 |
| IN01Q | On 23/07/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.48616 | | | 0.00 | 0 | 0.00 |
| IN02Q | On 05/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.35451 | | | 0.00 | 0 | 0.00 |
| IN03Q | On 12/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.23015 | | | 0.00 | 0 | 0.00 |
| IN04 | On 15/03/2015 | Spot Bond | 10.34000 | 102.62740 | | 10.34000 | 102.59883 | | | 0.00 | 0 | 0.00 |
| IN04Q | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.98206 | | | 0.00 | 0 | 0.00 |
| IN05Q | On 13/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.61555 | | | 0.00 | 0 | 0.00 |
| IN06E | On 10/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.17129 | | | 0.00 | 0 | 0.00 |
| IN09 | On 01/02/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.69150 | | | 0.00 | 0 | 0.00 |
| IN191U | On 16/05/2017 | Spot Bond | 100.00000 | 5.63714 | | 100.00000 | 5.62302 | | | 0.00 | 0 | 0.00 |
| IN238U | On 13/03/2014 | Spot Bond | 100.00000 | 96.05263 | | 100.00000 | 95.80052 | | | 0.00 | 0 | 0.00 |
| IN240U | On 10/04/2014 | Spot Bond | 100.00000 | 89.46078 | | 100.00000 | 89.24205 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA409 | On 25/02/2014 | Spot Bond | 5.80000 | 94.51796 | 5.80000 | 99.92061 | | | | 0.00 | 0 | 0.00 |
| INA410 | On 04/03/2014 | Spot Bond | 5.80000 | 99.90475 | 5.80000 | 99.80968 | | | | 0.00 | 0 | 0.00 |
| INA411 | On 11/03/2014 | Spot Bond | 5.80000 | 99.79385 | 5.80000 | 99.69899 | | | | 0.00 | 0 | 0.00 |
| INA414 | On 01/04/2014 | Spot Bond | 5.80000 | 99.46263 | 5.80000 | 99.36840 | | | | 0.00 | 0 | 0.00 |
| INA415 | On 08/04/2014 | Spot Bond | 5.90000 | 99.34162 | 5.90000 | 99.24600 | | | | 0.00 | 0 | 0.00 |
| INA416 | On 15/04/2014 | Spot Bond | 5.90000 | 99.23008 | 5.90000 | 99.13468 | | | | 0.00 | 0 | 0.00 |
| INA417 | On 22/04/2014 | Spot Bond | 5.90000 | 99.11879 | 5.90000 | 99.02360 | | | | 0.00 | 0 | 0.00 |
| INA418 | On 29/04/2014 | Spot Bond | 6.00000 | 98.99110 | 6.00000 | 98.89455 | | | | 0.00 | 0 | 0.00 |
| INA419 | On 06/05/2014 | Spot Bond | 6.00000 | 98.87847 | 6.00000 | 98.78214 | | | | 0.00 | 0 | 0.00 |
| INA420 | On 12/05/2014 | Spot Bond | 6.00000 | 98.78214 | 6.00000 | 98.66998 | | | | 0.00 | 0 | 0.00 |
| INA421 | On 20/05/2014 | Spot Bond | 6.00000 | 98.65398 | 6.00000 | 98.55808 | | | | 0.00 | 0 | 0.00 |
| ING114 | On 31/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.25906 | | | | 0.00 | 0 | 0.00 |
| ING115 | On 31/03/2016 | Spot Bond | 11.90019 | 102.21118 | 11.90019 | 102.01721 | | | | 0.00 | 0 | 0.00 |
| ING116 | On 31/03/2016 | Spot Bond | 11.90019 | 100.09682 | 11.90019 | 100.75739 | | | | 0.00 | 0 | 0.00 |
| ING132 | On 22/12/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.33962 | | | | 0.00 | 0 | 0.00 |
| ING135 | On 10/12/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 102.03698 | | | | 0.00 | 0 | 0.00 |
| ING138 | On 22/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.31036 | | | | 0.00 | 0 | 0.00 |
| ING153 | On 03/04/2017 | Spot Bond | 6.50000 | 102.59887 | 6.50000 | 102.58084 | | | | 0.00 | 0 | 0.00 |
| ING161 | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.42593 | | | | 0.00 | 0 | 0.00 |
| ING167 | On 30/09/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.94676 | | | | 0.00 | 0 | 0.00 |
| ING196 | On 30/06/2027 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 97.44310 | | | | 0.00 | 0 | 0.00 |
| ING199 | On 28/02/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.95249 | | | | 0.00 | 0 | 0.00 |
| ING204 | On 13/12/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.23398 | | | | 0.00 | 0 | 0.00 |
| ING209 | On 12/04/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.61849 | | | | 0.00 | 0 | 0.00 |
| ING211 | On 12/04/2016 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.66541 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING221 | On 08/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.25473 | | | 0.00 | 0 | 0.00 |
| ING224 | On 28/02/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95091 | | | 0.00 | 0 | 0.00 |
| ING225 | On 17/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01044 | | | 0.00 | 0 | 0.00 |
| ING228 | On 22/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.29390 | | | 0.00 | 0 | 0.00 |
| ING232 | On 04/10/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.41798 | | | 0.00 | 0 | 0.00 |
| ING233 | On 25/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.51233 | | | 0.00 | 0 | 0.00 |
| ING234 | On 28/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42644 | | | 0.00 | 0 | 0.00 |
| ING235 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01652 | | | 0.00 | 0 | 0.00 |
| ING236 | On 20/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.05381 | | | 0.00 | 0 | 0.00 |
| ING237 | On 09/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16011 | | | 0.00 | 0 | 0.00 |
| ING239 | On 15/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56128 | | | 0.00 | 0 | 0.00 |
| ING241 | On 03/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.35398 | | | 0.00 | 0 | 0.00 |
| ING242 | On 10/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.23571 | | | 0.00 | 0 | 0.00 |
| ING243 | On 18/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11881 | | | 0.00 | 0 | 0.00 |
| ING244 | On 18/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11739 | | | 0.00 | 0 | 0.00 |
| ING60U | On 28/02/2014 | Spot Bond | | 100.00000 | 99.45504 | | 100.00000 | 99.18478 | | | 0.00 | 0 | 0.00 |
| ING89 | On 31/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.34404 | | | 0.00 | 0 | 0.00 |
| INGR02 | On 28/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.95274 | | | 0.00 | 0 | 0.00 |
| INGR03 | On 09/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.85751 | | | 0.00 | 0 | 0.00 |
| IP267U | On 09/04/2014 | Spot Bond | | 100.00000 | 89.68059 | | 100.00000 | 89.46078 | | | 0.00 | 0 | 0.00 |
| IPF01 | On 13/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72614 | | | 0.00 | 0 | 0.00 |
| IPF02 | On 13/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74360 | | | 0.00 | 0 | 0.00 |
| IPF03 | On 13/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75528 | | | 0.00 | 0 | 0.00 |
| IPF06 | On 13/04/2017 | Spot Bond | | 9.35000 | 101.80707 | | 9.35000 | 101.78151 | | | 0.00 | 0 | 0.00 |
| IPL4 | On 29/03/2014 | Spot Bond | | 7.85500 | 108.31738 | | 7.85500 | 103.80514 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IPL5 | On 28/09/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.45775 | | | | 0.00 | 0 | 0.00 |
| IPL6 | On 28/09/2017 | Spot Bond | 9.59500 | 104.61351 | 9.59500 | 104.58644 | | | | 0.00 | 0 | 24,800,000.00 |
| IPL7 | On 05/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.87549 | | | | 0.00 | 0 | 0.00 |
| IPL8 | On 10/10/2020 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.82912 | | | | 0.00 | 0 | 0.00 |
| IV012 | On 26/11/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.97677 | | | | 0.00 | 0 | 0.00 |
| IV013 | On 22/06/2015 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.36621 | | | | 0.00 | 0 | 0.00 |
| IV014 | On 22/06/2015 | Spot Bond | 9.52000 | 103.12644 | 9.52000 | 103.10009 | | | | 0.00 | 0 | 0.00 |
| IV015 | On 20/09/2017 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 103.36971 | | | | 0.00 | 0 | 0.00 |
| IV016 | On 06/12/2021 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.80002 | | | | 0.00 | 0 | 0.00 |
| IV017 | On 31/01/2022 | Spot Bond | 3.66000 | 93.98263 | 3.66000 | 113.04601 | | | | 0.00 | 0 | 0.00 |
| IV019 | On 31/03/2028 | Spot Bond | 4.10000 | 94.51583 | 4.10000 | 126.94489 | | | | 0.00 | 0 | 0.00 |
| IV022 | On 02/04/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.09985 | | | | 0.00 | 0 | 0.00 |
| IV023 | On 11/07/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.85881 | | | | 0.00 | 0 | 0.00 |
| IV024 | On 27/07/2022 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.84135 | | | | 0.00 | 0 | 0.00 |
| IV025 | On 12/09/2019 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.57154 | | | | 0.00 | 0 | 0.00 |
| IV026 | On 27/09/2024 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.22595 | | | | 0.00 | 0 | 0.00 |
| IV030 | On 31/01/2025 | Spot Bond | 4.15000 | 87.61002 | 4.15000 | 88.36200 | | | | 0.00 | 0 | 0.00 |
| IV030A | On 31/01/2025 | Spot Bond | 4.15000 | 87.53698 | 4.15000 | 95.63046 | | | | 0.00 | 0 | 0.00 |
| IV031 | On 11/03/2025 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.68737 | | | | 0.00 | 0 | 0.00 |
| IV032 | On 14/08/2023 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.25957 | | | | 0.00 | 0 | 0.00 |
| IV04E | On 10/03/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 101.17129 | | | | 0.00 | 0 | 0.00 |
| IV08 | On 30/04/2018 | Spot Bond | 12.73500 | 107.59102 | 12.73500 | 107.55433 | | | | 0.00 | 0 | 0.00 |
| IV09 | On 30/04/2018 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 100.64589 | | | | 0.00 | 0 | 0.00 |
| IV19A | On 31/03/2028 | Spot Bond | 4.10000 | 93.51278 | 4.10000 | 126.94489 | | | | 0.00 | 0 | 0.00 |
| IVA01A | On 28/08/2014 | Spot Bond | 0.00000 | 100.00000 | 0.00000 | 99.94910 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVA02A | On 17/10/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57560 | | | 0.00 | 0 | 0.00 |
| IVA03A | On 17/11/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.13560 | | | 0.00 | 0 | 0.00 |
| IVA409 | On 27/02/2014 | Spot Bond | 5.80000 | | 99.98411 | | 5.80000 | 99.88889 | | | 0.00 | 0 | 0.00 |
| IVA410 | On 06/03/2014 | Spot Bond | 5.80000 | | 99.87304 | | 5.80000 | 99.77803 | | | 0.00 | 0 | 0.00 |
| IVA411 | On 13/03/2014 | Spot Bond | 5.80000 | | 99.76221 | | 5.80000 | 99.66741 | | | 0.00 | 0 | 0.00 |
| IVA414 | On 03/04/2014 | Spot Bond | 5.80000 | | 99.43120 | | 5.80000 | 99.33703 | | | 0.00 | 0 | 0.00 |
| IVA415 | On 10/04/2014 | Spot Bond | 5.90000 | | 99.30973 | | 5.90000 | 99.21417 | | | 0.00 | 0 | 0.00 |
| IVA416 | On 17/04/2014 | Spot Bond | 5.90000 | | 99.19826 | | 5.90000 | 99.10291 | | | 0.00 | 0 | 0.00 |
| IVA417 | On 24/04/2014 | Spot Bond | 5.90000 | | 99.08704 | | 5.90000 | 98.99191 | | | 0.00 | 0 | 0.00 |
| IVA419 | On 08/05/2014 | Spot Bond | 6.00000 | | 98.84634 | | 6.00000 | 98.75007 | | | 0.00 | 0 | 0.00 |
| IVA420 | On 15/05/2014 | Spot Bond | 6.00000 | | 98.73404 | | 6.00000 | 98.63799 | | | 0.00 | 0 | 0.00 |
| IVA422 | On 29/05/2014 | Spot Bond | 100.00000 | | 79.86871 | | 100.00000 | 79.69432 | | | 0.00 | 0 | 0.00 |
| IVC002 | On 12/02/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.27383 | | | 0.00 | 0 | 0.00 |
| IVC004 | On 29/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42740 | | | 0.00 | 0 | 0.00 |
| IVC005 | On 27/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46818 | | | 0.00 | 0 | 0.00 |
| IVC006 | On 28/01/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.94717 | | | 0.00 | 0 | 0.00 |
| IVC007 | On 04/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.83176 | | | 0.00 | 0 | 0.00 |
| IVC009 | On 15/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.23928 | | | 0.00 | 0 | 0.00 |
| IVC010 | On 29/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.36032 | | | 0.00 | 0 | 0.00 |
| IVC011 | On 28/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.35770 | | | 0.00 | 0 | 0.00 |
| IVC012 | On 09/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.25707 | | | 0.00 | 0 | 0.00 |
| IVC013 | On 29/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.35851 | | | 0.00 | 0 | 0.00 |
| IVC014 | On 20/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01303 | | | 0.00 | 0 | 0.00 |
| IVC015 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.02007 | | | 0.00 | 0 | 0.00 |
| IVC016 | On 31/05/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.94431 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC017 | On 12/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74369 | | | 0.00 | 0 | 0.00 |
| IVC018 | On 12/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.74954 | | | 0.00 | 0 | 0.00 |
| IVC019 | On 12/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76123 | | | 0.00 | 0 | 0.00 |
| IVC020 | On 12/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.70862 | | | 0.00 | 0 | 0.00 |
| IVC021 | On 19/07/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60829 | | | 0.00 | 0 | 0.00 |
| IVC022 | On 29/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42735 | | | 0.00 | 0 | 0.00 |
| IVC023 | On 19/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.24635 | | | 0.00 | 0 | 0.00 |
| IVC024 | On 15/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.15372 | | | 0.00 | 0 | 0.00 |
| IVF57U | On 12/02/2015 | Spot Bond | | 100.00000 | 56.11224 | | 100.00000 | 55.97173 | | | 0.00 | 0 | 0.00 |
| JDC04U | On 13/03/2014 | Spot Bond | | 100.00000 | 101.70533 | | 100.00000 | 101.43838 | | | 0.00 | 0 | 0.00 |
| JDC05U | On 15/05/2014 | Spot Bond | | 100.00000 | 82.39278 | | 100.00000 | 82.20721 | | | 0.00 | 0 | 0.00 |
| JDC06U | On 15/05/2014 | Spot Bond | | 100.00000 | 82.39278 | | 100.00000 | 82.20721 | | | 0.00 | 0 | 0.00 |
| JDG01 | On 30/10/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54089 | | | 0.00 | 0 | 0.00 |
| JDG02U | On 22/01/2015 | Spot Bond | | 100.00000 | 59.21112 | | 100.00000 | 59.06450 | | | 0.00 | 0 | 0.00 |
| JDG03 | On 15/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.91011 | | | 0.00 | 0 | 0.00 |
| JDG03U | On 21/02/2016 | Spot Bond | | 100.00000 | 21.23608 | | 100.00000 | 21.18290 | | | 0.00 | 0 | 0.00 |
| JDG04 | On 15/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75864 | | | 0.00 | 0 | 0.00 |
| JDG07U | On 14/11/2014 | Spot Bond | | 100.00000 | 52.76385 | | 100.00000 | 52.63172 | | | 0.00 | 0 | 0.00 |
| JDG08U | On 28/11/2014 | Spot Bond | | 100.00000 | 65.90862 | | 100.00000 | 65.74896 | | | 0.00 | 0 | 0.00 |
| JDG09U | On 29/01/2015 | Spot Bond | | 100.00000 | 58.13689 | | 100.00000 | 57.99293 | | | 0.00 | 0 | 0.00 |
| JDG10U | On 29/01/2015 | Spot Bond | | 100.00000 | 56.41120 | | 100.00000 | 56.30418 | | | 0.00 | 0 | 0.00 |
| JDG11U | On 04/02/2015 | Spot Bond | | 100.00000 | 57.54561 | | 100.00000 | 57.40151 | | | 0.00 | 0 | 0.00 |
| KCF03U | On 30/10/2014 | Spot Bond | | 100.00000 | 52.98490 | | 100.00000 | 52.81391 | | | 0.00 | 0 | 0.00 |
| KSB007 | On 31/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93081 | | | 0.00 | 0 | 0.00 |
| KSB008 | On 01/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.54207 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| KW01 | On 31/10/2027 | Spot Bond | | 9.05000 | 138.87978 | | 9.05000 | 138.84584 | | | 0.00 | 0 | 0.00 |
| LBK02 | On 26/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.41832 | | | 0.00 | 0 | 0.00 |
| LBK03 | On 01/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.19652 | | | 0.00 | 0 | 0.00 |
| LEW01 | On 31/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.49936 | | | 0.00 | 0 | 0.00 |
| LGL02 | On 13/08/2017 | Spot Bond | | 9.69500 | 94.42928 | | 9.69500 | 94.40459 | | | 0.00 | 0 | 59,800,000.00 |
| LGL03 | On 03/04/2018 | Spot Bond | | 9.84500 | 67.44086 | | 9.84500 | 95.73216 | | | 0.00 | 0 | 0.00 |
| LGL04 | On 14/08/2020 | Spot Bond | | 10.19500 | 95.50488 | | 10.19500 | 95.47865 | | | 0.00 | 0 | 9,800,000.00 |
| LHL01 | On 13/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.05364 | | | 0.00 | 0 | 0.00 |
| LHL02 | On 13/12/2015 | Spot Bond | | 11.34000 | 101.15577 | | 11.34000 | 101.12513 | | | 0.00 | 0 | 1,040,000,000.00 |
| LHL03 | On 13/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.25530 | | | 0.00 | 0 | 0.00 |
| LRFA1 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.09868 | | | 0.00 | 0 | 0.00 |
| LRFB1 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.10529 | | | 0.00 | 0 | 0.00 |
| LRFC1 | On 17/11/2025 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.11321 | | | 0.00 | 0 | 0.00 |
| LWCP01 | On 30/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.42377 | | | 0.00 | 0 | 0.00 |
| MAQ041 | On 09/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.66907 | | | 0.00 | 0 | 0.00 |
| MAQ044 | On 07/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.85446 | | | 0.00 | 0 | 0.00 |
| MAQ045 | On 02/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.47440 | | | 0.00 | 0 | 0.00 |
| MAQ046 | On 23/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.16823 | | | 0.00 | 0 | 0.00 |
| MAQ047 | On 15/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.75308 | | | 0.00 | 0 | 0.00 |
| MAQ07U | On 11/04/2014 | Spot Bond | | 100.00000 | 89.24205 | | 100.00000 | 89.02439 | | | 0.00 | 0 | 0.00 |
| MAQ08U | On 11/12/2014 | Spot Bond | | 100.00000 | 57.87286 | | 100.00000 | 57.76306 | | | 0.00 | 0 | 0.00 |
| MAQ09U | On 14/11/2014 | Spot Bond | | 100.00000 | 52.76385 | | 100.00000 | 52.63172 | | | 0.00 | 0 | 0.00 |
| MAQ0A1 | On 28/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94780 | | | 0.00 | 0 | 0.00 |
| MAQ12U | On 12/12/2014 | Spot Bond | | 100.00000 | 61.79249 | | 100.00000 | 61.63776 | | | 0.00 | 0 | 0.00 |
| MAQ13U | On 14/04/2014 | Spot Bond | | 100.00000 | 88.59223 | | 100.00000 | 88.37772 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MAQ14U | On 17/03/2014 | Spot Bond | 100.00000 | | 95.05208 | 100.00000 | 94.80519 | | | | 0.00 | 0 | 0.00 |
| MBC022 | On 17/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 99.26299 | | | | 0.00 | 0 | 0.00 |
| MBF019 | On 15/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.89403 | | | | 0.00 | 0 | 0.00 |
| MBF025 | On 26/05/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.08118 | | | | 0.00 | 0 | 0.00 |
| MBF027 | On 07/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.01266 | | | | 0.00 | 0 | 0.00 |
| MBF028 | On 16/04/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.63664 | | | | 0.00 | 0 | 0.00 |
| MBF029 | On 01/10/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.30179 | | | | 0.00 | 0 | 0.00 |
| MBF030 | On 01/10/2017 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.01049 | | | | 0.00 | 0 | 0.00 |
| MBF032 | On 27/03/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.85282 | | | | 0.00 | 0 | 0.00 |
| MBF033 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.27848 | | | | 0.00 | 0 | 0.00 |
| MBF034 | On 10/09/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.18303 | | | | 0.00 | 0 | 0.00 |
| MBF035 | On 10/12/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.60847 | | | | 0.00 | 0 | 0.00 |
| MBF036 | On 11/11/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.23417 | | | | 0.00 | 2,000,000,000 | 1,000,000,000.00 |
| MBF037 | On 11/11/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.25268 | | | | 0.00 | 0 | 0.00 |
| MBP21U | On 11/04/2014 | Spot Bond | 100.00000 | | 92.22050 | 100.00000 | 91.99558 | | | | 0.00 | 0 | 0.00 |
| MBP22U | On 09/09/2014 | Spot Bond | 100.00000 | | 62.70781 | 100.00000 | 62.50768 | | | | 0.00 | 0 | 0.00 |
| MBP23U | On 13/02/2015 | Spot Bond | 100.00000 | | 56.41338 | 100.00000 | 56.27212 | | | | 0.00 | 0 | 0.00 |
| MBP24U | On 22/03/2016 | Spot Bond | 100.00000 | | 15.80801 | 100.00000 | 15.76887 | | | | 0.00 | 0 | 0.00 |
| MBP25U | On 22/03/2015 | Spot Bond | 100.00000 | | 38.59378 | 100.00000 | 38.49821 | | | | 0.00 | 0 | 0.00 |
| MBSA01 | On 16/04/2019 | Spot Bond | 9.58500 | | 101.09034 | 9.58500 | 101.06433 | | | | 0.00 | 0 | 150,000,000.00 |
| MCB3M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.45811 | | | | 0.00 | 0 | 0.00 |
| MCB5M | On 13/12/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.34703 | | | | 0.00 | 0 | 0.00 |
| MCB6M | On 13/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 101.20519 | | | | 0.00 | 0 | 0.00 |
| MEFSA1 | On 05/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.39061 | | | | 0.00 | 0 | 0.00 |
| MEFSA2 | On 05/10/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 102.40964 | | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MEFSA3 | On 05/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.50476 | | | 0.00 | 0 | 0.00 |
| MEFSA4 | On 05/01/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.76547 | | | 0.00 | 0 | 0.00 |
| MEFSA6 | On 05/07/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81118 | | | 0.00 | 0 | 0.00 |
| MEFSB3 | On 05/10/2016 | Spot Bond | | 8.93000 | 102.60787 | | 8.93000 | 102.58325 | | | 0.00 | 0 | 0.00 |
| MEFSB4 | On 05/01/2019 | Spot Bond | | 9.65500 | 100.12053 | | 9.65500 | 100.09446 | | | 0.00 | 0 | 0.00 |
| MEFSB5 | On 05/01/2022 | Spot Bond | | 10.35000 | 99.61385 | | 10.35000 | 99.58609 | | | 0.00 | 0 | 0.00 |
| MET01 | On 15/12/2014 | Spot Bond | | 7.17000 | 103.42413 | | 7.17000 | 103.40412 | | | 0.00 | 0 | 0.00 |
| MFS1A1 | On 20/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.11641 | | | 0.00 | 0 | 0.00 |
| MFS1A2 | On 20/12/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.16210 | | | 0.00 | 0 | 0.00 |
| MFS1B | On 20/09/2019 | Spot Bond | | 10.39500 | 101.32343 | | 10.39500 | 101.29455 | | | 0.00 | 0 | 0.00 |
| MGL01 | On 15/09/2015 | Spot Bond | | 8.34000 | 104.07119 | | 8.34000 | 104.04770 | | | 0.00 | 0 | 4,760,000,000.00 |
| MIIL01 | On 31/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94289 | | | 0.00 | 0 | 0.00 |
| MIIL02 | On 31/05/2017 | Spot Bond | | 9.85500 | 99.17605 | | 9.85500 | 99.14984 | | | 0.00 | 0 | 0.00 |
| MMS01U | On 10/12/2016 | Spot Bond | | 100.00000 | 10.42266 | | 100.00000 | 10.39685 | | | 0.00 | 0 | 0.00 |
| MQB01 | On 31/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94529 | | | 0.00 | 0 | 0.00 |
| MQB02 | On 31/05/2017 | Spot Bond | | 9.55500 | 99.09012 | | 9.55500 | 99.06471 | | | 0.00 | 0 | 130,000,000.00 |
| MTN02 | On 13/07/2014 | Spot Bond | | 8.27500 | 101.92912 | | 8.27500 | 101.90672 | | | 0.00 | 0 | 0.00 |
| MTN03 | On 13/07/2015 | Spot Bond | | 8.44000 | 102.29394 | | 8.44000 | 102.27057 | | | 0.00 | 0 | 430,000,000.00 |
| MTN04 | On 13/07/2017 | Spot Bond | | 9.49500 | 103.00904 | | 9.49500 | 102.98265 | | | 0.00 | 0 | 40,000,000.00 |
| N4A211 | On 14/08/2020 | Spot Bond | | 100.89771 | 6.06768 | | 100.89771 | 6.05236 | | | 0.00 | 0 | 0.00 |
| N4A302 | On 14/08/2020 | Spot Bond | | 100.61875 | 6.14918 | | 100.61875 | 6.13369 | | | 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 |
| N4A405 | On 14/08/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.20309 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| N4A408 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20633 | | | 0.00 | 0 | 0.00 |
| N4A411 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.20926 | | | 0.00 | 0 | 0.00 |
| N4A502 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.21056 | | | 0.00 | 0 | 0.00 |
| N4B508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.22861 | | | 0.00 | 0 | 0.00 |
| N4C508 | | On 14/08/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.24939 | | | 0.00 | 0 | 0.00 |
| N4D68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.38933 | 100.00000 | 0.38835 | | | | 0.00 | 0 | 0.00 |
| N4E68U | | On 14/08/2020 | Spot Bond | 100.00000 | 0.38933 | 100.00000 | 0.38835 | | | | 0.00 | 0 | 0.00 |
| NAM01 | | On 19/11/2022 | Spot Bond | 9.68500 | 93.96704 | | 9.68500 | 93.94249 | | | 0.00 | 0 | 0.00 |
| NBK10A | | On 25/07/2016 | Spot Bond | 8.29000 | 97.63929 | | 8.29000 | 97.61739 | | | 0.00 | 0 | 0.00 |
| NBK10B | | On 21/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.60854 | | | 0.00 | 0 | 0.00 |
| NBK11A | | On 28/11/2020 | Spot Bond | 9.91500 | 97.37685 | | 9.91500 | 97.35082 | | | 0.00 | 0 | 0.00 |
| NBK11B | | On 27/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.79954 | | | 0.00 | 140,000,000 | 70,000,000.00 |
| NBK12B | | On 20/02/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.10809 | | | 0.00 | 0 | 0.00 |
| NBK13B | | On 21/02/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.52235 | | | 0.00 | 0 | 0.00 |
| NBK14B | | On 27/08/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.31784 | | | 0.00 | 0 | 0.00 |
| NBK15B | | On 27/08/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.20012 | | | 0.00 | 0 | 0.00 |
| NBK16B | | On 25/07/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.41108 | | | 0.00 | 3,400,000,000 | 1,700,000,000.00 |
| NBK17B | | On 28/11/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.19605 | | | 0.00 | 2,000,000,000 | 2,000,000,000.00 |
| NBK2A | | On 15/09/2015 | Spot Bond | 8.04000 | 108.35457 | | 8.04000 | 108.33098 | | 3,055,200,000,000.00 | 380,000,000 | 900,000,000.00 | |
| NBK2B | | On 15/09/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.68975 | | | 0.00 | 0 | 0.00 |
| NBK3A | | On 09/09/2019 | Spot Bond | 9.48500 | 113.39519 | | 9.48500 | 113.36617 | | | 0.00 | 0 | 20,700,000.00 |
| NBK4 | | On 28/10/2024 | Spot Bond | 11.22500 | 32.14326 | | 11.22500 | 32.13389 | | | 0.00 | 0 | 0.00 |
| NBK6A | | On 19/04/2015 | Spot Bond | 8.44000 | 104.76117 | | 8.44000 | 104.73738 | | | 0.00 | 0 | 950,000,000.00 |
| NBK6B | | On 19/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.62294 | | | 0.00 | 0 | 0.00 |
| NBK7B | | On 19/04/2020 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66184 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NBK8A | On 24/03/2014 | Spot Bond | | 8.09000 | 107.76896 | | 8.09000 | 103.57517 | | | 0.00 | 0 | 0.00 |
| NBK8B | On 24/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.09285 | | | 0.00 | 0 | 0.00 |
| NBK9A | On 23/03/2016 | Spot Bond | | 8.79000 | 105.07885 | | 8.79000 | 105.05388 | | | 0.00 | 0 | 25,700,000.00 |
| NBK9B | On 23/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.10437 | | | 0.00 | 0 | 0.00 |
| NCLN43 | On 28/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN44 | On 17/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN45 | On 22/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN46 | On 20/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN48 | On 25/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.99998 | | | 0.00 | 0 | 0.00 |
| NCLN54 | On 31/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.11454 | | | 0.00 | 0 | 0.00 |
| NCLN55 | On 07/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.92777 | | | 0.00 | 0 | 0.00 |
| NCLN56 | On 15/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75886 | | | 0.00 | 0 | 0.00 |
| NCLN58 | On 01/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88201 | | | 0.00 | 0 | 0.00 |
| NCLN61 | On 30/11/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 88.11807 | | | 0.00 | 0 | 0.00 |
| NCLN62 | On 02/12/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.88833 | | | 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 | 100.47801 | | | 0.00 | 0 | 0.00 |
| NCLN65 | On 25/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.52916 | | | 0.00 | 0 | 0.00 |
| NCLN66 | On 29/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.43829 | | | 0.00 | 0 | 0.00 |
| NCLN67 | On 13/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83122 | | | 0.00 | 0 | 0.00 |
| NCLN69 | On 27/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 84.29326 | | | 0.00 | 0 | 0.00 |
| NCLN71 | On 17/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.26794 | | | 0.00 | 0 | 0.00 |
| NCLN72 | On 17/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.22971 | | | 0.00 | 0 | 0.00 |
| NCLN73 | On 03/07/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.32483 | | | 0.00 | 0 | 0.00 |
| NCLN74 | On 15/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.16631 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN75 | On 20/09/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.22146 | | | 0.00 | 0 | 0.00 |
| NCLN76 | On 20/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14837 | | | 0.00 | 0 | 0.00 |
| NCLN77 | On 09/10/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.85603 | | | 0.00 | 0 | 0.00 |
| NCLN78 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.10358 | | | 0.00 | 0 | 0.00 |
| NCLN79 | On 20/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09485 | | | 0.00 | 1,000,000,000 | 500,000,000.00 |
| NCLN80 | On 20/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09395 | | | 0.00 | 0 | 0.00 |
| NCLN81 | On 31/01/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.47096 | | | 0.00 | 0 | 0.00 |
| NCLN82 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.41853 | | | 0.00 | 0 | 0.00 |
| NCLN83 | On 20/03/2024 | Spot Bond | 10.39500 | | 103.36786 | | 10.39500 | 103.60469 | | | 0.00 | 0 | 0.00 |
| NCLN84 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.31186 | | | 0.00 | 4,000,000,000 | 2,000,000,000.00 |
| NCLN85 | On 20/03/2024 | Spot Bond | 10.43000 | | 101.83069 | | 10.43000 | 101.87545 | | | 0.00 | 0 | 0.00 |
| NCLN87 | On 20/03/2024 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.12555 | | | 0.00 | 0 | 0.00 |
| NED11 | On 17/09/2015 | Spot Bond | 9.29000 | | 106.47474 | | 9.29000 | 106.44803 | | | 0.00 | 0 | 500,000,000.00 |
| NED13 | On 25/07/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 102.92207 | | | 0.00 | 0 | 0.00 |
| NED14 | On 29/11/2023 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93244 | | | 0.00 | 0 | 0.00 |
| NED9 | On 06/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.73524 | | | 0.00 | 0 | 0.00 |
| NEDH1A | On 20/11/2018 | Spot Bond | 12.94500 | | 111.29168 | | 12.94500 | 111.25313 | | | 0.00 | 0 | 0.00 |
| NEDH1B | On 20/11/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 110.01933 | | | 0.00 | 0 | 0.00 |
| NET47 | On 03/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91252 | | | 0.00 | 0 | 0.00 |
| NET48 | On 03/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.26391 | | | 0.00 | 0 | 0.00 |
| NHM001 | On 04/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.83079 | | | 0.00 | 0 | 0.00 |
| NILB10 | On 08/12/2016 | Spot Bond | 2.61000 | | 159.67425 | | 2.61000 | 159.65746 | | | 0.00 | 0 | 0.00 |
| NMP20N | On 24/07/2020 | Spot Bond | 9.44500 | | 100.38727 | | 9.44500 | 100.36168 | | | 0.00 | 0 | 0.00 |
| NPL07 | On 10/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14276 | | | 0.00 | 0 | 0.00 |
| NQ1A10 | On 22/05/2020 | Spot Bond | 10.07500 | | 101.76836 | | 10.07500 | 101.73992 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1A11 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01799 | | | | 0.00 | 0 | 0.00 |
| NQ1A12 | On 22/05/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.13577 | | | | 0.00 | 0 | 0.00 |
| NQ1A15 | On 22/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01713 | | | | 0.00 | 0 | 0.00 |
| NQ1A16 | On 22/05/2048 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01687 | | | | 0.00 | 240,000,000 | 120,000,000.00 |
| NQ1A17 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01761 | | | | 0.00 | 400,000,000 | 200,000,000.00 |
| NQ1B10 | On 22/05/2020 | Spot Bond | 10.27500 | | 101.76116 | 10.27500 | 102.07375 | | | | 0.00 | 0 | 0.00 |
| NQ1B11 | On 22/05/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01839 | | | | 0.00 | 0 | 0.00 |
| NQ1B14 | On 22/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01768 | | | | 0.00 | 0 | 0.00 |
| NQ1B15 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01803 | | | | 0.00 | 0 | 0.00 |
| NQ1C10 | On 22/05/2020 | Spot Bond | 10.47500 | | 101.75404 | 10.47500 | 101.72449 | | | | 0.00 | 0 | 0.00 |
| NQ1C11 | On 22/05/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01955 | | | | 0.00 | 0 | 0.00 |
| NQ1C14 | On 22/05/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01869 | | | | 0.00 | 0 | 0.00 |
| NQ1C15 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01831 | | | | 0.00 | 0 | 0.00 |
| NQF1D5 | On 22/05/2020 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.02349 | | | | 0.00 | 0 | 0.00 |
| NQF1D6 | On 22/05/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.02185 | | | | 0.00 | 0 | 0.00 |
| NQF1D7 | On 22/05/2050 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.01887 | | | | 0.00 | 0 | 0.00 |
| NRA014 | On 30/04/2014 | Spot Bond | 7.79000 | | 109.77401 | 7.79000 | 104.20169 | | | | 0.00 | 0 | 0.00 |
| NRA018 | On 30/11/2018 | Spot Bond | 9.32500 | | 113.96408 | 9.32500 | 113.93555 | | | | 0.00 | 0 | 820,000,000.00 |
| NRA022 | On 31/10/2022 | Spot Bond | 9.60500 | | 119.29367 | 9.60500 | 119.26276 | | | | 0.00 | 0 | 700,000,000.00 |
| NRA023 | On 31/05/2023 | Spot Bond | 2.50500 | | 162.25393 | 2.50500 | 162.23731 | | | | 0.00 | 0 | 8,400,000,000.00 |
| NRA028 | On 30/11/2028 | Spot Bond | 9.73000 | | 122.45146 | 9.73000 | 122.41951 | | | | 0.00 | 0 | 310,000,000.00 |
| NTC10 | On 18/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.60128 | | | | 0.00 | 0 | 0.00 |
| NTC11 | On 18/04/2014 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.58370 | | | | 0.00 | 0 | 0.00 |
| NTC12 | On 25/08/2016 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.64570 | | | | 0.00 | 0 | 0.00 |
| NTC13 | On 31/01/2015 | Spot Bond | 0.00000 | | 100.00000 | 0.00000 | 100.48392 | | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| NTC15 | On 26/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.21415 | | | 0.00 | 0 | 0.00 |
| NTC16 | On 22/03/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.16727 | | | 0.00 | 0 | 0.00 |
| NYT101 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.93121 | | | 0.00 | 0 | 0.00 |
| NYT102 | On 28/05/2020 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.91233 | | | 0.00 | 0 | 0.00 |
| NYT13U | On 28/05/2020 | Spot Bond | 100.00000 | | 15.45068 | | 100.00000 | 15.41324 | | | 0.00 | 0 | 0.00 |
| OCT1A1 | On 18/10/2015 | Spot Bond | 100.00000 | | 28.30635 | | 100.00000 | 28.23626 | | | 0.00 | 0 | 0.00 |
| OML01 | On 27/10/2015 | Spot Bond | 7.57000 | | 105.04637 | | 7.57000 | 105.02493 | | | 0.00 | 0 | 48,900,000.00 |
| OTCA2U | On 31/07/2016 | Spot Bond | 100.00000 | | 14.32586 | | 100.00000 | 14.28999 | | | 0.00 | 0 | 0.00 |
| PBET01 | On 13/09/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 94.80000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On 06/04/2015 | Spot Bond | 100.00000 | | 43.73086 | | 100.00000 | 43.62257 | | | 0.00 | 0 | 0.00 |
| PMM08 | On 28/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.94681 | | | 0.00 | 0 | 0.00 |
| PMM09 | On 04/03/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 103.84712 | | | 0.00 | 0 | 0.00 |
| PMM10 | On 14/05/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20339 | | | 0.00 | 2,000,000,000 | 1,000,000,000.00 |
| PMM11 | On 23/01/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46197 | | | 0.00 | 0 | 0.00 |
| PNP15 | On 12/05/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.20818 | | | 0.00 | 0 | 0.00 |
| PNP16 | On 22/05/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.08007 | | | 0.00 | 0 | 35,000,000,000.00 |
| PPC001 | On 28/03/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.09173 | | | 0.00 | 0 | 0.00 |
| PPC002 | On 31/12/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.84008 | | | 0.00 | 0 | 0.00 |
| PR2A1F | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40649 | | | 0.00 | 0 | 0.00 |
| PR2A1G | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14383 | | | 0.00 | 400,000,000 | 200,000,000.00 |
| PR2A1H | On 15/06/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12287 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24879 | | | 0.00 | 0 | 0.00 |
| PR2B1G | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.19144 | | | 0.00 | 0 | 0.00 |
| PR2B1H | On 15/06/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.14764 | | | 0.00 | 0 | 0.00 |
| PR2C1F | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32139 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|-------------------|
| PR2C1G | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24855 | | | 0.00 | 0 | 0.00 |
| PR2C1H | On 15/06/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.19334 | | | 0.00 | 0 | 0.00 |
| PR2D1F | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.40162 | | | 0.00 | 0 | 0.00 |
| PR2D1G | On 15/06/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.31516 | | | 0.00 | 0 | 0.00 |
| PR2D1H | On 15/06/2036 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24665 | | | 0.00 | 0 | 0.00 |
| PRE1A1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.42462 | | | 0.00 | 0 | 0.00 |
| PRE1A2 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44034 | | | 0.00 | 0 | 0.00 |
| PRE1A3 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.44741 | | | 0.00 | 0 | 0.00 |
| PRE1B1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.46311 | | | 0.00 | 0 | 0.00 |
| PRE1C1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53059 | | | 0.00 | 0 | 0.00 |
| PRE1D1 | On 27/01/2028 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.54627 | | | 0.00 | 0 | 0.00 |
| PTH01 | On 30/04/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.53479 | | | 0.00 | 0 | 0.00 |
| R009 | On 15/09/2014 | Spot Bond | 7.34000 | | 109.35016 | | 7.34000 | 109.32839 | | | 0.00 | 0 | 0.00 |
| R009P | On 15/09/2014 | Spot Bond | 7.02500 | | 96.29396 | | 7.02500 | 96.27559 | | | 0.00 | 0 | 0.00 |
| R010P | On 21/12/2025 | Spot Bond | 8.47000 | | 37.52370 | | 8.47000 | 37.51515 | | | 0.00 | 0 | 0.00 |
| R157 | On 15/09/2015 | Spot Bond | 7.32000 | | 114.99178 | | 7.34000 | 114.93838 | | 2,719,116,480,000,000.00 | 71,464,000,000 | 13,708,300,000.00 | |
| R158 | On 15/09/2015 | Spot Bond | 7.34000 | | 114.96126 | | 7.34000 | 114.93838 | | | 0.00 | 0 | 0.00 |
| R158P | On 15/09/2015 | Spot Bond | 7.24000 | | 89.58158 | | 7.24000 | 89.56399 | | | 0.00 | 0 | 0.00 |
| R159 | On 15/09/2016 | Spot Bond | 7.34000 | | 120.18213 | | 7.34000 | 120.15820 | | | 0.00 | 0 | 0.00 |
| R159P | On 15/09/2016 | Spot Bond | 7.17000 | | 83.57549 | | 7.17000 | 83.55923 | | | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Spot Bond | 8.64000 | | 116.15348 | | 8.65000 | 116.04236 | | 6,262,852,608,000,000.00 | 24,867,200,000 | 66,120,600,000.00 | |
| R187P | On 21/12/2026 | Spot Bond | 8.39000 | | 34.87797 | | 8.39000 | 34.87009 | | | 0.00 | 0 | 0.00 |
| R188P | On 21/12/2027 | Spot Bond | 8.31000 | | 32.46872 | | 8.31000 | 32.46146 | | | 0.00 | 0 | 0.00 |
| R197 | On 07/12/2023 | Spot Bond | 2.05000 | | 269.46005 | | 2.10000 | 268.38186 | | 4,583,800,000,000.00 | 2,236,000,000 | 24,846,036,400.00 | |
| R201 | On 21/12/2014 | Spot Bond | 6.63500 | | 103.24727 | | 6.65500 | 103.21281 | | | 0.00 | 0 | 01,095,900,000.00 |

| Contract Details | Strike | Call / Put | MTM | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R202 | | On 07/12/2033 | Spot Bond | 2.20000 | 209.23684 | | 2.26000 | 207.37296 | | | 2,758,800,000,000.00 | 1,254,000,000 | 62,265,307,800.00 |
| R2023 | | On 28/02/2023 | Spot Bond | 8.60500 | 94.67473 | | 8.63500 | 94.47388 | | | 2,229,245,720,000,000.00 | 59,064,000,000 | 52,210,300,000.00 |
| R203 | | On 15/09/2017 | Spot Bond | 7.98000 | 104.55068 | | 7.99500 | 104.48227 | | | 996,183,300,000,000.00 | 24,835,000,000 | 14,159,000,000.00 |
| R2030 | | On 31/01/2030 | Spot Bond | 8.99000 | 92.26529 | | 8.99000 | 92.24289 | | | 95,294,000,000,000.00 | 10,600,000,000 | 2,301,500,000.00 |
| R2037 | | On 31/01/2037 | Spot Bond | 9.15000 | 94.40831 | | 9.15000 | 94.38498 | | | 684,419,998,170,000.00 | 74,799,999,800 | 48,115,099,900.00 |
| R204 | | On 21/12/2018 | Spot Bond | 8.22000 | 100.59321 | | 8.23500 | 100.51255 | | | 2,455,804,545,762,000.00 | 98,759,677,100 | 26,381,596,300.00 |
| R2048 | | On 28/02/2048 | Spot Bond | 9.26000 | 94.69877 | | 9.26000 | 94.67510 | | | 2,382,241,490,000,000.00 | 57,261,500,000 | 93,441,100,000.00 |
| R207 | | On 15/01/2020 | Spot Bond | 8.38000 | 95.66222 | | 8.39500 | 95.57414 | | | 620,807,160,000,000.00 | 74,082,000,000 | 49,682,110,500.00 |
| R208 | | On 31/03/2021 | Spot Bond | 8.50000 | 93.57411 | | 8.52500 | 93.42923 | | | 2,345,663,469,700,000.00 | 75,960,408,200 | 20,124,030,000.00 |
| R209 | | On 31/03/2036 | Spot Bond | 9.06000 | 75.91274 | | 9.07500 | 75.78241 | | | 1,850,420,912,328,000.00 | 24,240,718,800 | 30,460,640,600.00 |
| R210 | | On 31/03/2028 | Spot Bond | 2.16000 | 158.66509 | | 2.20000 | 157.90901 | | | 2,346,530,904,000.00 | 1,086,356,900 | 21,030,456,900.00 |
| R211 | | On 31/01/2017 | Spot Bond | 1.00000 | 125.98331 | | 1.03000 | 125.86873 | | | 1,607,000,000,000.00 | 1,607,000,000 | 23,431,099,400.00 |
| R212 | | On 31/01/2022 | Spot Bond | 1.97000 | 127.39302 | | 2.00000 | 127.10995 | | | 16,839,560,000,000.00 | 8,548,000,000 | 19,575,572,700.00 |
| R213 | | On 28/02/2031 | Spot Bond | 8.95500 | 83.05228 | | 8.97500 | 82.88115 | | | 1,523,173,393,444,500.00 | 70,091,947,900 | 27,058,445,200.00 |
| R214 | | On 28/02/2041 | Spot Bond | 9.18000 | 73.35687 | | 9.18000 | 73.33869 | | | 3,198,285,915,948,000.00 | 48,397,158,600 | 81,088,000,000.00 |
| R225C | | On 15/03/2014 | Spot Bond | 6.51500 | 99.69748 | | 6.51500 | 99.67974 | | | 0.00 | 0 | 0.00 |
| R226C | | On 15/09/2014 | Spot Bond | 6.62500 | 96.49790 | | 6.62500 | 96.48053 | | | 0.00 | 0 | 0.00 |
| R227C | | On 15/03/2015 | Spot Bond | 7.40000 | 92.67455 | | 7.40000 | 92.65595 | | | 0.00 | 0 | 0.00 |
| R228C | | On 15/09/2015 | Spot Bond | 7.24000 | 89.58158 | | 7.24000 | 89.56399 | | | 0.00 | 0 | 0.00 |
| R229C | | On 15/03/2016 | Spot Bond | 7.16000 | 86.58878 | | 7.16000 | 86.57195 | | | 0.00 | 0 | 0.00 |
| R230C | | On 15/09/2016 | Spot Bond | 7.17000 | 83.57549 | | 7.17000 | 83.55923 | | | 0.00 | 0 | 0.00 |
| R325C | | On 21/06/2014 | Spot Bond | 6.71000 | 97.92966 | | 6.71000 | 97.91203 | | | 0.00 | 0 | 0.00 |
| R326C | | On 21/12/2014 | Spot Bond | 6.66000 | 94.79476 | | 6.66000 | 94.77770 | | | 0.00 | 0 | 0.00 |
| R327C | | On 21/06/2015 | Spot Bond | 7.31000 | 90.98473 | | 7.31000 | 90.96678 | | | 0.00 | 0 | 0.00 |
| R328C | | On 21/12/2015 | Spot Bond | 7.18000 | 87.97670 | | 7.18000 | 87.95965 | | | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R329C | On 21/06/2016 | Spot Bond | | 7.16000 | 84.96577 | | 7.16000 | 84.94935 | | | 0.00 | 0 | 0.00 |
| R330C | On 21/12/2016 | Spot Bond | | 7.22000 | 81.89546 | | 7.22000 | 81.87950 | | | 0.00 | 0 | 0.00 |
| R331C | On 21/06/2017 | Spot Bond | | 7.97000 | 77.17073 | | 7.97000 | 77.15416 | | | 0.00 | 0 | 0.00 |
| R332C | On 21/12/2017 | Spot Bond | | 8.02000 | 74.07730 | | 8.02000 | 74.06129 | | | 0.00 | 0 | 0.00 |
| R333C | On 21/06/2018 | Spot Bond | | 8.24000 | 70.57444 | | 8.24000 | 70.55879 | | | 0.00 | 0 | 0.00 |
| R334C | On 21/12/2018 | Spot Bond | | 8.22000 | 67.84456 | | 8.22000 | 67.82955 | | | 0.00 | 0 | 0.00 |
| R335C | On 21/06/2019 | Spot Bond | | 8.20000 | 65.23282 | | 8.20000 | 65.21842 | | | 0.00 | 0 | 0.00 |
| R336C | On 21/12/2019 | Spot Bond | | 8.19000 | 62.69863 | | 8.19000 | 62.68481 | | | 0.00 | 0 | 0.00 |
| R337C | On 21/06/2020 | Spot Bond | | 8.35500 | 59.63237 | | 8.35500 | 59.61896 | | | 0.00 | 0 | 0.00 |
| R338C | On 21/12/2020 | Spot Bond | | 8.33500 | 57.31607 | | 8.33500 | 57.30322 | | | 0.00 | 0 | 0.00 |
| R339C | On 21/06/2021 | Spot Bond | | 8.44500 | 54.59966 | | 8.44500 | 54.58725 | | | 0.00 | 0 | 0.00 |
| R340C | On 21/12/2021 | Spot Bond | | 8.41500 | 52.50559 | | 8.41500 | 52.49370 | | | 0.00 | 0 | 0.00 |
| R341C | On 21/06/2022 | Spot Bond | | 8.38500 | 50.50640 | | 8.38500 | 50.49500 | | | 0.00 | 0 | 0.00 |
| R342C | On 21/12/2022 | Spot Bond | | 8.35500 | 48.59733 | | 8.35500 | 48.58640 | | | 0.00 | 0 | 0.00 |
| R343C | On 21/06/2023 | Spot Bond | | 8.31500 | 46.81576 | | 8.31500 | 46.80528 | | | 0.00 | 0 | 0.00 |
| R344C | On 21/12/2023 | Spot Bond | | 8.27500 | 45.11685 | | 8.27500 | 45.10680 | | | 0.00 | 0 | 0.00 |
| R345C | On 21/06/2024 | Spot Bond | | 8.59000 | 41.99428 | | 8.59000 | 41.98458 | | | 0.00 | 0 | 0.00 |
| R346C | On 21/12/2024 | Spot Bond | | 8.55000 | 40.43229 | | 8.55000 | 40.42299 | | | 0.00 | 0 | 0.00 |
| R347C | On 21/06/2025 | Spot Bond | | 8.51000 | 38.94337 | | 8.51000 | 38.93445 | | | 0.00 | 0 | 0.00 |
| R348C | On 21/12/2025 | Spot Bond | | 8.47000 | 37.52370 | | 8.47000 | 37.51515 | | | 0.00 | 0 | 0.00 |
| R349C | On 21/06/2026 | Spot Bond | | 8.43000 | 36.16970 | | 8.43000 | 36.16149 | | | 0.00 | 0 | 0.00 |
| R350C | On 21/12/2026 | Spot Bond | | 8.39000 | 34.87797 | | 8.39000 | 34.87009 | | | 0.00 | 0 | 0.00 |
| R351C | On 21/06/2027 | Spot Bond | | 8.35000 | 33.64531 | | 8.35000 | 33.63775 | | | 0.00 | 0 | 0.00 |
| R352C | On 21/12/2027 | Spot Bond | | 8.31000 | 32.46872 | | 8.31000 | 32.46146 | | | 0.00 | 0 | 0.00 |
| RCSB01 | On 16/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.88851 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RCSB03 | On 15/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.94447 | | | 0.00 | 0 | 0.00 |
| RCSB04 | On 25/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.00030 | | | 0.00 | 0 | 0.00 |
| RCSB05 | On 12/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.98301 | | | 0.00 | 0 | 0.00 |
| RCSB06 | On 17/01/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82940 | | | 0.00 | 0 | 0.00 |
| RCSB1U | On 30/04/2017 | Spot Bond | | 100.00000 | 13.02950 | | 100.00000 | 12.99688 | | | 0.00 | 0 | 0.00 |
| RCSB2U | On 24/07/2017 | Spot Bond | | 100.00000 | 5.96628 | | 100.00000 | 5.95150 | | | 0.00 | 0 | 0.00 |
| RCSC12 | On 08/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.38527 | | | 0.00 | 0 | 0.00 |
| RCSC14 | On 06/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.45078 | | | 0.00 | 0 | 0.00 |
| RDFB01 | On 30/03/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99539 | | | 0.00 | 0 | 0.00 |
| RDFB02 | On 11/03/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.40721 | | | 0.00 | 0 | 0.00 |
| RDFB03 | On 22/03/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.78484 | | | 0.00 | 0 | 0.00 |
| RDFC08 | On 21/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.99014 | | | 0.00 | 0 | 0.00 |
| RDFC11 | On 14/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17796 | | | 0.00 | 0 | 0.00 |
| RDFC12 | On 14/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.19610 | | | 0.00 | 0 | 0.00 |
| RES06 | On 18/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.60331 | | | 0.00 | 0 | 0.00 |
| RES12 | On 20/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.01991 | | | 0.00 | 0 | 0.00 |
| RES15 | On 12/11/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.82699 | | | 0.00 | 0 | 0.00 |
| RES18 | On 05/02/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.40575 | | | 0.00 | 0 | 0.00 |
| RES24 | On 09/09/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.42445 | | | 0.00 | 0 | 0.00 |
| RES25 | On 03/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81079 | | | 0.00 | 0 | 0.00 |
| RES27 | On 21/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58008 | | | 0.00 | 0 | 0.00 |
| RES28 | On 08/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.64885 | | | 0.00 | 0 | 0.00 |
| RES29 | On 28/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.94434 | | | 0.00 | 0 | 0.00 |
| RESB01 | On 03/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.52619 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RP004 | On 25/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53292 | | | 0.00 | 0 | 0.00 |
| RP005 | On 31/03/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.58501 | | | 0.00 | 0 | 0.00 |
| RP006 | On 30/04/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.80005 | | | 0.00 | 0 | 0.00 |
| RP007 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71773 | | | 0.00 | 0 | 0.00 |
| RP008 | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.71773 | | | 0.00 | 0 | 0.00 |
| RP013 | On 27/09/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.64177 | | | 0.00 | 0 | 0.00 |
| RP014 | On 27/09/2019 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.84535 | | | 0.00 | 0 | 0.00 |
| RP016 | On 10/12/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 102.03699 | | | 0.00 | 0 | 0.00 |
| RP018 | On 12/02/2020 | Spot Bond | 12.35000 | 102.96730 | | 12.35000 | 102.93322 | | | 0.00 | 0 | 0.00 |
| RP019 | On 08/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.70171 | | | 0.00 | 0 | 0.00 |
| RP020 | On 12/02/2020 | Spot Bond | 100.00000 | 12.88949 | | 100.00000 | 12.85722 | | | 0.00 | 0 | 0.00 |
| RP021 | On 10/06/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.56395 | | | 0.00 | 0 | 0.00 |
| RP022 | On 15/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.17179 | | | 0.00 | 0 | 0.00 |
| RP024 | On 13/10/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.81297 | | | 0.00 | 0 | 0.00 |
| RP025 | On 21/01/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.65130 | | | 0.00 | 0 | 0.00 |
| RPG01 | On 28/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.93432 | | | 0.00 | 0 | 0.00 |
| RPG01U | On 25/02/2014 | Spot Bond | 100.00000 | 50.00001 | | 100.00000 | 50.00000 | | | 0.00 | 0 | 0.00 |
| RPG02 | On 25/11/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00009 | | | 0.00 | 0 | 0.00 |
| RPP01U | On 31/08/2018 | Spot Bond | 100.00000 | 1.79253 | | 100.00000 | 1.78809 | | | 0.00 | 0 | 0.00 |
| RPP04U | On 07/10/2016 | Spot Bond | 100.00000 | 9.72364 | | 100.00000 | 9.69956 | | | 0.00 | 0 | 0.00 |
| RPP07U | On 31/01/2016 | Spot Bond | 100.00000 | 22.38415 | | 100.00000 | 22.32810 | | | 0.00 | 0 | 0.00 |
| RPP08U | On 30/04/2020 | Spot Bond | 100.00000 | 13.54922 | | 100.00000 | 13.53262 | | | 0.00 | 0 | 0.00 |
| RPP09U | On 21/11/2016 | Spot Bond | 100.00000 | 17.90093 | | 100.00000 | 17.85610 | | | 0.00 | 0 | 0.00 |
| RPS001 | On 16/11/2022 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 103.92854 | | | 0.00 | 0 | 0.00 |
| RPS002 | On 30/04/2025 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.11040 | | | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| RW21 | On 21/04/2021 | Spot Bond | | 9.82500 | 104.21325 | | 9.82500 | 104.18579 | | | 25,152,000,000,000.00 | 2,560,000,000 | 1,880,000,000.00 |
| RW23 | On 10/12/2023 | Spot Bond | | 9.88500 | 90.03937 | | 9.88500 | 99.66548 | | | 0.00 | 0 | 0.00 |
| RW28 | On 10/12/2028 | Spot Bond | | 10.12500 | 85.57466 | | 10.12500 | 103.04650 | | | 0.00 | 0 | 0.00 |
| SBC2 | On 28/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.79056 | | | 0.00 | 0 | 0.00 |
| SBK12 | On 24/11/2016 | Spot Bond | | 8.59000 | 108.12509 | | 8.59000 | 108.09998 | | | 0.00 | 0 | 8,000,000,000.00 |
| SBK13 | On 24/11/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.02043 | | | 0.00 | 0 | 0.00 |
| SBK14 | On 01/12/2017 | Spot Bond | | 10.04500 | 101.09767 | | 10.04500 | 101.07045 | | | 0.00 | 0 | 1,350,000,000.00 |
| SBK15 | On 23/01/2022 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58661 | | | 0.00 | 0 | 0.00 |
| SBK16 | On 15/03/2023 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.38270 | | | 0.00 | 0 | 0.00 |
| SBK17 | On 30/07/2024 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.56682 | | | 0.00 | 0 | 0.00 |
| SBK18 | On 24/10/2020 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59580 | | | 0.00 | 203,200,000 | 216,600,000.00 |
| SBK19 | On 24/10/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58305 | | | 0.00 | 0 | 0.00 |
| SBK7 | On 24/05/2015 | Spot Bond | | 8.44000 | 103.84981 | | 8.44000 | 103.82610 | | | 0.00 | 0 | 1,080,000,000.00 |
| SBK9 | On 10/04/2018 | Spot Bond | | 9.83500 | 98.42449 | | 9.83500 | 98.39853 | | | 0.00 | 0 | 400,000,000.00 |
| SBK111 | On 09/04/2014 | Spot Bond | | 2.63000 | 137.04790 | | 2.63000 | 133.30884 | | | 0.00 | 0 | 0.00 |
| SBN27 | On 15/09/2015 | Spot Bond | | 8.80000 | 112.76529 | | 8.80000 | 112.73847 | | | 0.00 | 0 | 0.00 |
| SBN29 | On 15/09/2015 | Spot Bond | | 8.66000 | 112.97320 | | 8.66000 | 112.94675 | | | 0.00 | 0 | 0.00 |
| SBN31 | On 15/09/2015 | Spot Bond | | 8.59000 | 113.07737 | | 8.59000 | 113.05111 | | | 0.00 | 0 | 0.00 |
| SBN33 | On 15/09/2017 | Spot Bond | | 9.39500 | 100.34212 | | 9.39500 | 100.31667 | | | 0.00 | 0 | 0.00 |
| SBN34 | On 15/09/2015 | Spot Bond | | 8.73500 | 112.86175 | | 8.73500 | 112.83510 | | | 0.00 | 0 | 0.00 |
| SBN35 | On 15/09/2015 | Spot Bond | | 8.70000 | 112.91374 | | 8.70000 | 112.88719 | | | 0.00 | 0 | 0.00 |
| SBN45 | On 15/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.23926 | | | 0.00 | 0 | 0.00 |
| SBN49 | On 02/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.93378 | | | 0.00 | 0 | 0.00 |
| SBN50 | On 23/09/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.44438 | | | 0.00 | 0 | 0.00 |
| SBN51 | On 03/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.97879 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBS13 | On 22/09/2017 | Spot Bond | | 9.04500 | 103.41482 | | 9.04500 | 103.38955 | | | 0.00 | 0 | 0.00 |
| SBS15 | On 26/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.88449 | | | 0.00 | 0 | 0.00 |
| SBS16 | On 22/09/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.14777 | | | 0.00 | 0 | 0.00 |
| SBS18 | On 23/06/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 105.28775 | | | 0.00 | 0 | 0.00 |
| SBS19 | On 23/06/2021 | Spot Bond | | 9.67500 | 104.39649 | | 9.67500 | 104.36939 | | | 0.00 | 0 | 0.00 |
| SBS20 | On 15/05/2026 | Spot Bond | | 10.30000 | 101.11305 | | 10.30000 | 101.08499 | | | 0.00 | 0 | 0.00 |
| SBS21 | On 15/05/2026 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.17305 | | | 0.00 | 0 | 0.00 |
| SBS22 | On 24/05/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72694 | | | 0.00 | 0 | 0.00 |
| SBS23 | On 23/05/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.29872 | | | 0.00 | 0 | 0.00 |
| SBS24 | On 24/05/2019 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.77437 | | | 0.00 | 0 | 0.00 |
| SBS25 | On 24/05/2019 | Spot Bond | | 9.33500 | 100.38489 | | 9.33500 | 100.35960 | | | 0.00 | 0 | 1,000,000,000.00 |
| SBS26U | On 28/02/2017 | Spot Bond | | 100.00000 | 8.69061 | | 100.00000 | 8.64667 | | | 0.00 | 0 | 0.00 |
| SBS27 | On 20/02/2024 | Spot Bond | | 10.23500 | 99.51671 | | 10.23500 | 99.48928 | | | 0.00 | 0 | 1,000,000,000.00 |
| SBS3 | On 25/05/2026 | Spot Bond | | 9.35000 | 93.80175 | | 9.35000 | 93.77807 | | | 0.00 | 0 | 0.00 |
| SBS4 | On 16/11/2021 | Spot Bond | | 10.22500 | 93.86516 | | 10.22500 | 93.83931 | | | 0.00 | 0 | 0.00 |
| SBS9 | On 07/07/2016 | Spot Bond | | 8.52000 | 107.64162 | | 8.52000 | 107.61682 | | | 0.00 | 0 | 12,800,000.00 |
| SBSI11 | On 07/12/2023 | Spot Bond | | 2.63000 | 125.82167 | | 2.63000 | 257.51028 | | | 0.00 | 0 | 0.00 |
| SBSI12 | On 31/01/2017 | Spot Bond | | 1.73000 | 102.36822 | | 1.73000 | 123.40659 | | | 0.00 | 0 | 1,450,000,000.00 |
| SCM107 | On 15/09/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 104.47000 | | | 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 | 10.29425 | | 100.00000 | 10.26876 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHI02 | On 01/10/2021 | Spot Bond | | 0.00000 | 156.27788 | | 0.00000 | 82.63494 | | | 0.00 | 0 | 0.00 |
| SHI05 | On 31/01/2017 | Spot Bond | | 2.30000 | 108.27274 | | 2.30000 | 121.44415 | | | 0.00 | 0 | 0.00 |
| SHPCBU | On 03/04/2017 | Spot Bond | | 6.50000 | 102.59887 | | 6.50000 | 102.58084 | | | 0.00 | 0 | 0.00 |
| SHS01 | On 15/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.39640 | | | 0.00 | 0 | 0.00 |
| SHS03 | On 29/06/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.04199 | | | 0.00 | 0 | 0.00 |
| SHS04 | On 29/06/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.79163 | | | 0.00 | 0 | 0.00 |
| SHS05 | On 29/06/2017 | Spot Bond | | 10.02500 | 97.85208 | | 10.02500 | 97.82579 | | | 0.00 | 0 | 12,600,000.00 |
| SHS06 | On 12/12/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 102.45961 | | | 0.00 | 0 | 0.00 |
| SHS07 | On 10/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.81051 | | | 0.00 | 0 | 0.00 |
| SHS08 | On 21/05/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.15513 | | | 0.00 | 0 | 0.00 |
| SHS09 | On 21/12/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.03457 | | | 0.00 | 0 | 0.00 |
| SHS10 | On 28/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.36898 | | | 0.00 | 0 | 0.00 |
| SHS11U | On 19/11/2016 | Spot Bond | | 100.00000 | 8.74202 | | 100.00000 | 8.72013 | | | 0.00 | 0 | 0.00 |
| SHS12 | On 12/12/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.38727 | | | 0.00 | 0 | 0.00 |
| SLI2 | On 15/08/2016 | Spot Bond | | 8.64000 | 102.46908 | | 8.64000 | 102.44514 | | | 0.00 | 0 | 1,740,000,000.00 |
| SLI3 | On 15/08/2023 | Spot Bond | | 9.83500 | 93.36722 | | 9.83500 | 96.20627 | | | 0.00 | 0 | 0.00 |
| SNT01 | On 15/09/2017 | Spot Bond | | 9.34500 | 100.48709 | | 9.34500 | 100.46174 | | | 0.00 | 0 | 1,860,000,000.00 |
| SPDA1 | On 21/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.14174 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On 21/08/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.07281 | | | 0.00 | 0 | 0.00 |
| SPDA3 | On 21/08/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.21037 | | | 0.00 | 0 | 0.00 |
| SPDA4 | On 21/08/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.07341 | | | 0.00 | 0 | 0.00 |
| SPG001 | On 31/10/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.51426 | | | 0.00 | 0 | 0.00 |
| SSA01 | On 28/06/2016 | Spot Bond | | 9.09500 | 102.66697 | | 9.09500 | 102.64189 | | | 0.00 | 0 | 0.00 |
| SSA02 | On 20/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85427 | | | 0.00 | 0 | 0.00 |
| SSA04 | On 16/04/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.00238 | | | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SSA05 | On 16/04/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.68004 | | | 0.00 | 0 | 0.00 |
| SSA06 | On 16/04/2020 | Spot Bond | 10.20500 | | 93.32011 | | 10.20500 | 93.29460 | | | 0.00 | 0 | 2,438,500,000.00 |
| SSN001 | On 01/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.87958 | | | 0.00 | 0 | 0.00 |
| SSN002 | On 26/03/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.17828 | | | 0.00 | 0 | 0.00 |
| SSN003 | On 25/04/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.49771 | | | 0.00 | 0 | 0.00 |
| SSN004 | On 31/03/2021 | Spot Bond | 10.13300 | | 85.92891 | | 10.13300 | 85.90558 | | | 0.00 | 0 | 0.00 |
| SSN005 | On 31/03/2021 | Spot Bond | 10.19500 | | 85.65473 | | 10.19500 | 85.63134 | | | 0.00 | 0 | 0.00 |
| SSN006 | On 21/12/2014 | Spot Bond | 7.90000 | | 102.25004 | | 7.90000 | 102.22828 | | | 0.00 | 0 | 0.00 |
| SSN007 | On 15/01/2020 | Spot Bond | 9.65500 | | 90.21910 | | 9.65500 | 90.19560 | | | 0.00 | 0 | 0.00 |
| SSN008 | On 18/06/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.32307 | | | 0.00 | 0 | 0.00 |
| SSN009 | On 15/09/2017 | Spot Bond | 9.17500 | | 100.98202 | | 9.17500 | 100.95700 | | | 0.00 | 0 | 0.00 |
| SSN010 | On 15/09/2015 | Spot Bond | 8.24000 | | 113.60030 | | 8.24000 | 113.57497 | | | 0.00 | 0 | 0.00 |
| SSN011 | On 31/01/2025 | Spot Bond | 2.90000 | | 99.24241 | | 2.90000 | 99.60958 | | | 0.00 | 0 | 0.00 |
| SSN012 | On 21/12/2018 | Spot Bond | 9.18500 | | 96.92189 | | 9.18500 | 96.89798 | | | 0.00 | 0 | 0.00 |
| SSN013 | On 19/07/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.25159 | | | 0.00 | 0 | 0.00 |
| SSN015 | On 26/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.97370 | | | 0.00 | 0 | 0.00 |
| SSN016 | On 26/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.98076 | | | 0.00 | 0 | 0.00 |
| SSN017 | On 21/12/2026 | Spot Bond | 10.07000 | | 104.96058 | | 10.07000 | 104.93225 | | | 0.00 | 0 | 0.00 |
| SSN018 | On 02/09/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89376 | | | 0.00 | 0 | 0.00 |
| SSN019 | On 04/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.22296 | | | 0.00 | 0 | 0.00 |
| SSN020 | On 18/09/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.24789 | | | 0.00 | 0 | 0.00 |
| SSN021 | On 28/02/2031 | Spot Bond | 10.20500 | | 74.30452 | | 10.20500 | 74.31575 | | | 0.00 | 0 | 0.00 |
| SSN022 | On 04/06/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.85915 | | | 0.00 | 0 | 0.00 |
| SSN023 | On 16/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59848 | | | 0.00 | 0 | 0.00 |
| SSN024 | On 21/01/2019 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.60278 | | | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SY1038 | | On 24/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1039 | | On 25/02/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SY1040 | | On 03/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.91160 | | | 0.00 | 0 | 0.00 |
| SY1041 | | On 07/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.85227 | | | 0.00 | 0 | 0.00 |
| SY1042 | | On 11/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.79352 | | | 0.00 | 0 | 0.00 |
| SY1044 | | On 18/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.68949 | | | 0.00 | 0 | 0.00 |
| SY1046 | | On 23/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.15728 | | | 0.00 | 0 | 0.00 |
| SY1047 | | On 30/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.05307 | | | 0.00 | 0 | 0.00 |
| SY1048 | | On 30/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.05337 | | | 0.00 | 0 | 0.00 |
| SY1049 | | On 05/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.89513 | | | 0.00 | 0 | 0.00 |
| SY1050 | | On 13/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.76996 | | | 0.00 | 0 | 0.00 |
| SY1051 | | On 14/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.75394 | | | 0.00 | 0 | 0.00 |
| SY1052 | | On 16/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.72086 | | | 0.00 | 0 | 0.00 |
| SY1053 | | On 16/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.72265 | | | 0.00 | 0 | 0.00 |
| SY1054 | | On 20/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 98.65630 | | | 0.00 | 0 | 0.00 |
| SY1055 | | On 19/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 99.58513 | | | 0.00 | 0 | 0.00 |
| SY1056 | | On 22/05/2014 | Spot Bond | 100.00000 | 81.11111 | | 100.00000 | 80.93126 | | | 0.00 | 0 | 0.00 |
| SY1057 | | On 27/05/2014 | Spot Bond | 100.00000 | 80.21978 | | 100.00000 | 80.04386 | | | 0.00 | 0 | 0.00 |
| SZ18 | | On 30/09/2015 | Spot Bond | 7.80000 | 112.00418 | | 7.80000 | 111.98064 | | | 0.00 | 0 | 280,000,000.00 |
| SZ25 | | On 30/09/2025 | Spot Bond | 9.25000 | 101.91378 | | 9.25000 | 101.88847 | | | 0.00 | 0 | 20,000,000.00 |
| T018 | | On 15/07/2014 | Spot Bond | 100.00000 | 76.31325 | | 100.00000 | 76.16212 | | | 0.00 | 0 | 0.00 |
| TF105U | | On 25/10/2014 | Spot Bond | 100.00000 | 58.47860 | | 100.00000 | 58.33379 | | | 0.00 | 0 | 0.00 |
| TF108U | | On 22/02/2016 | Spot Bond | 100.00000 | 25.91892 | | 100.00000 | 25.85401 | | | 0.00 | 0 | 0.00 |
| TFS06 | | On 20/03/2014 | Spot Bond | 7.46000 | 107.56633 | | 7.46000 | 103.53829 | | | 0.00 | 0 | 0.00 |
| TFS110 | | On 18/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53492 | | | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| TFS112 | On 02/05/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39635 | | | 0.00 | 0 | 0.00 |
| TFS116 | On 18/08/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.11586 | | | 0.00 | 0 | 0.00 |
| TFS117 | On 02/09/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.89305 | | | 0.00 | 0 | 0.00 |
| TFS118 | On 21/02/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS119 | On 25/04/2014 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 99.14899 | | | 0.00 | 0 | 0.00 |
| TFS120 | On 21/05/2014 | Spot Bond | 100.00000 | | 81.29176 | | 100.00000 | 81.11111 | | 2,500,000,000,000,000.00 | 25,000,000,000 | 12,500,000,000.00 | |
| TFS121 | On 20/02/2015 | Spot Bond | 100.00000 | | 54.85570 | | 100.00000 | 54.71679 | | 3,500,000,000,000,000.00 | 35,000,000,000 | 17,500,000,000.00 | |
| TFS83 | On 28/07/2015 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.39259 | | | 0.00 | 0 | 0.00 |
| TFS84 | On 28/07/2016 | Spot Bond | 8.59000 | | 100.92053 | | 8.59000 | 100.89709 | | | 0.00 | 0 | 0.00 |
| TH10A1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.57327 | | | 0.00 | 0 | 0.00 |
| TH10A2 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59261 | | | 0.00 | 0 | 0.00 |
| TH10A3 | On 18/07/2017 | Spot Bond | 7.83000 | | 100.83090 | | 7.83000 | 100.80951 | | | 0.00 | 0 | 0.00 |
| TH10A4 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56263 | | | 0.00 | 0 | 0.00 |
| TH10A5 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58681 | | | 0.00 | 0 | 0.00 |
| TH10A6 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.52253 | | | 0.00 | 0 | 0.00 |
| TH10A7 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56263 | | | 0.00 | 0 | 0.00 |
| TH10A8 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.58681 | | | 0.00 | 0 | 0.00 |
| TH10A9 | On 18/07/2017 | Spot Bond | 7.16000 | | 78.76987 | | 7.16000 | 100.74119 | | | 0.00 | 0 | 0.00 |
| TH10B1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63414 | | | 0.00 | 0 | 0.00 |
| TH10B2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.63028 | | | 0.00 | 0 | 0.00 |
| TH10C1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72282 | | | 0.00 | 0 | 0.00 |
| TH10C2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.71031 | | | 0.00 | 0 | 0.00 |
| TH10D1 | On 18/10/2038 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.08649 | | | 0.00 | 0 | 0.00 |
| TH10D2 | On 18/07/2017 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.04364 | | | 0.00 | 0 | 0.00 |
| TH11A1 | On 18/07/2041 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.56167 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11A2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59261 | | | 0.00 | 0 | 0.00 |
| TH11A3 | On 18/07/2018 | Spot Bond | | 8.73000 | 100.92482 | | 8.73000 | 100.80579 | | | 0.00 | 0 | 0.00 |
| TH11A4 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55877 | | | 0.00 | 0 | 0.00 |
| TH11A5 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58681 | | | 0.00 | 0 | 0.00 |
| TH11A6 | On 18/07/2041 | Spot Bond | | 9.70500 | 86.52357 | | 9.70500 | 95.46199 | | | 0.00 | 0 | 0.00 |
| TH11B1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.63607 | | | 0.00 | 0 | 0.00 |
| TH11B2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.62545 | | | 0.00 | 0 | 0.00 |
| TH11C1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.72090 | | | 0.00 | 0 | 0.00 |
| TH11C2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.71704 | | | 0.00 | 0 | 0.00 |
| TH11D1 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.01981 | | | 0.00 | 0 | 0.00 |
| TH11D2 | On 18/07/2041 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02363 | | | 0.00 | 0 | 0.00 |
| TH9A10 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59856 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On 18/04/2036 | Spot Bond | | 101.06155 | 6.36137 | | 101.06155 | 6.34546 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.55877 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 109.37303 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64573 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.68430 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On 18/04/2036 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.09030 | | | 0.00 | 0 | 0.00 |
| THE9A1 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 101.02359 | | | 0.00 | 0 | 0.00 |
| THE9A2 | On 18/01/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58388 | | | 0.00 | 0 | 0.00 |
| THE9A3 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59367 | | | 0.00 | 0 | 0.00 |
| THE9A5 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.58388 | | | 0.00 | 0 | 0.00 |
| THE9A6 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59367 | | | 0.00 | 0 | 0.00 |
| THE9A7 | On 18/07/2039 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.59856 | | | 0.00 | 0 | 0.00 |
| THE9A8 | On 18/07/2016 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.57801 | | | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|-------------------|-------------------|
| THE9A9 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.59367 | | | 0.00 | 0 | 0.00 |
| THE9B1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64747 | | | 0.00 | 0 | 0.00 |
| THE9B2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64747 | | | 0.00 | 0 | 0.00 |
| THE9B3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.64747 | | | 0.00 | 0 | 0.00 |
| THE9C1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72565 | | | 0.00 | 0 | 0.00 |
| THE9C2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.74518 | | | 0.00 | 0 | 0.00 |
| THE9C3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.72077 | | | 0.00 | 0 | 0.00 |
| THE9D1 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.11041 | | | 0.00 | 0 | 0.00 |
| THE9D2 | On 18/07/2039 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.13469 | | | 0.00 | 0 | 0.00 |
| THE9D3 | On 18/07/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.12498 | | | 0.00 | 0 | 0.00 |
| TL15 | On 29/04/2015 | Spot Bond | 9.09000 | | 106.94775 | | 9.09000 | 106.92164 | | | 0.00 | 0 | 1,010,000,000.00 |
| TL20 | On 22/02/2020 | Spot Bond | 8.57000 | | 88.40150 | | 8.57000 | 88.35406 | | | 0.00 | 0 | 0.00 |
| TN17 | On 14/11/2017 | Spot Bond | 8.90500 | | 103.70351 | | 8.90500 | 103.67855 | | | 0.00 | 0 | 5,953,300,000.00 |
| TN20 | On 17/09/2020 | Spot Bond | 9.72500 | | 108.37881 | | 9.72500 | 108.35039 | | | 0.00 | 0 | 15,839,700,000.00 |
| TN23 | On 06/11/2023 | Spot Bond | 9.81500 | | 109.38110 | | 9.81500 | 109.35215 | | 22,967,100,000,000.00 | 2,340,000,000 | 12,980,000,000.00 | |
| TN25 | On 19/08/2025 | Spot Bond | 9.80000 | | 98.13890 | | 9.80000 | 98.11296 | | | 0.00 | 0 | 14,410,000,000.00 |
| TN27 | On 14/11/2027 | Spot Bond | 9.79500 | | 95.85577 | | 9.79500 | 95.83046 | | | 0.00 | 0 | 6,769,300,000.00 |
| TNF16 | On 10/06/2016 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 101.97700 | | | 0.00 | 0 | 0.00 |
| TNF18 | On 22/08/2018 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.01813 | | | 0.00 | 0 | 1,500,000,000.00 |
| TORQ1 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.26709 | | | 0.00 | 400,000,000 | 200,000,000.00 |
| TORQ2 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.15585 | | | 0.00 | 0 | 0.00 |
| TORQ3 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.16004 | | | 0.00 | 0 | 0.00 |
| TORQ4 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.16039 | | | 0.00 | 0 | 0.00 |
| TORQ5 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.18068 | | | 0.00 | 0 | 0.00 |
| TORQ6 | On 15/04/2022 | Spot Bond | 0.00000 | | 100.00000 | | 0.00000 | 100.22289 | | | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TPDA01 | On 05/04/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.75820 | | | 0.00 | 0 | 0.00 |
| TPDA02 | On 05/04/2017 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.83466 | | | 0.00 | 0 | 0.00 |
| TPDA03 | On 05/04/2018 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.85507 | | | 0.00 | 0 | 0.00 |
| TR30 | On 31/12/2099 | Spot Bond | | 10.00000 | 99.94074 | | 10.00000 | 99.91113 | | | 0.00 | 0 | 0.00 |
| TR31 | On 31/12/2099 | Spot Bond | | 9.75000 | 99.94222 | | 9.75000 | 99.91333 | | | 0.00 | 0 | 0.00 |
| TR32 | On 31/12/2099 | Spot Bond | | 100.00000 | 9.94299 | | 100.00000 | 9.91461 | | | 0.00 | 0 | 0.00 |
| TSP140 | On 17/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.25053 | | | 0.00 | 0 | 0.00 |
| TSP142 | On 25/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.13817 | | | 0.00 | 0 | 0.00 |
| TSP144 | On 15/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.81227 | | | 0.00 | 0 | 0.00 |
| TSP145 | On 29/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.63889 | | | 0.00 | 0 | 0.00 |
| TSP148 | On 20/03/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.65898 | | | 0.00 | 0 | 0.00 |
| TSP149 | On 03/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.43641 | | | 0.00 | 0 | 0.00 |
| TSP150 | On 02/10/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 96.53283 | | | 0.00 | 0 | 0.00 |
| TSP151 | On 02/05/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 99.02361 | | | 0.00 | 0 | 0.00 |
| TSP152 | On 13/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.82473 | | | 0.00 | 0 | 0.00 |
| TSP153 | On 27/11/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 95.65427 | | | 0.00 | 0 | 0.00 |
| TSP154 | On 12/06/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 98.37522 | | | 0.00 | 0 | 0.00 |
| TSP155 | On 24/07/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.68924 | | | 0.00 | 0 | 0.00 |
| TSP156 | On 22/01/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 94.53235 | | | 0.00 | 0 | 0.00 |
| TSP157 | On 07/08/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 97.20599 | | | 0.00 | 0 | 0.00 |
| TSP158 | On 05/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.38752 | | | 0.00 | 0 | 0.00 |
| TSP159 | On 21/08/2014 | Spot Bond | | 0.00000 | 100.02039 | | 0.00000 | 97.00381 | | | 0.00 | 0 | 0.00 |
| TSP160 | On 19/02/2015 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 93.39449 | | | 0.00 | 0 | 0.00 |
| TWC02U | On 17/04/2014 | Spot Bond | | 100.00000 | 90.41094 | | 100.00000 | 90.19360 | | | 0.00 | 0 | 0.00 |
| TWC037 | On 11/04/2014 | Spot Bond | | 0.00000 | 100.00000 | | 0.00000 | 100.64382 | | | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TWC038 | On 14/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.61388 | | | 0.00 | 0 | 0.00 |
| TWC039 | On 15/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58393 | | | 0.00 | 700,000,000 | 700,000,000.00 |
| TWC040 | On 22/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.53901 | | | 0.00 | 0 | 0.00 |
| TWC041 | On 12/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50022 | | | 0.00 | 0 | 0.00 |
| TWC042 | On 23/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.50907 | | | 0.00 | 0 | 0.00 |
| TWC043 | On 23/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11286 | | | 0.00 | 0 | 0.00 |
| TWC044 | On 15/08/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11593 | | | 0.00 | 0 | 0.00 |
| TWC045 | On 15/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.08116 | | | 0.00 | 0 | 0.00 |
| TWC43U | On 12/03/2014 | Spot Bond | 100.00000 | 98.91837 | | 100.00000 | 98.65805 | | | 0.00 | 0 | 0.00 |
| TWCJ08 | On 15/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.66834 | | | 0.00 | 0 | 0.00 |
| TWCJ09 | On 21/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.12859 | | | 0.00 | 0 | 0.00 |
| TWCM08 | On 15/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.58821 | | | 0.00 | 0 | 0.00 |
| TWCM09 | On 21/05/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.11459 | | | 0.00 | 0 | 0.00 |
| UG21 | On 02/03/2021 | Spot Bond | 9.92500 | 109.07813 | | 9.92500 | 103.70609 | | | 0.00 | 0 | 0.00 |
| UTR041 | On 19/04/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.74423 | | | 0.00 | 0 | 0.00 |
| UTR042 | On 19/04/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.67181 | | | 0.00 | 0 | 0.00 |
| UTR043 | On 06/04/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.07926 | | | 0.00 | 0 | 0.00 |
| UTR40 | On 10/09/2017 | Spot Bond | 10.33500 | 104.22801 | | 10.33500 | 104.19899 | | | 0.00 | 0 | 0.00 |
| VKC02 | On 28/03/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.87334 | | | 0.00 | 0 | 0.00 |
| VKC03 | On 26/09/2014 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.91378 | | | 0.00 | 0 | 0.00 |
| VKE01 | On 08/05/2015 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.28889 | | | 0.00 | 0 | 0.00 |
| VKE02 | On 08/05/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29848 | | | 0.00 | 0 | 0.00 |
| VKE03 | On 08/05/2017 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.29895 | | | 0.00 | 0 | 0.00 |
| VKE04 | On 28/03/2016 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 100.98359 | | | 0.00 | 0 | 0.00 |
| VKE05 | On 28/03/2018 | Spot Bond | 0.00000 | 100.00000 | | 0.00000 | 101.01472 | | | 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 |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|-----------------------|---------------------------|
| WS04 | On 30/05/2016 | Spot Bond | 7.70000 | 112.78210 | 7.70000 | 112.75856 | | | | 0.00 | 0 | 9,810,000,000.00 |
| WS05 | On 01/08/2018 | Spot Bond | 1.51000 | 231.68148 | 1.51000 | 231.66397 | | | | 0.00 | 0 | 3,500,000,000.00 |
| WSP1 | On 28/05/2015 | Spot Bond | 7.64000 | 103.81071 | 7.64000 | 103.78920 | | | | 0.00 | 0 | 0.00 |
| WSP2 | On 28/05/2017 | Spot Bond | 8.50000 | 103.60899 | 8.50000 | 103.58517 | | | | 0.00 | 0 | 8,700,000,000.00 |
| WSP3 | On 28/05/2019 | Spot Bond | 8.79000 | 103.08176 | 8.79000 | 103.05727 | | | | 0.00 | 0 | 0.00 |
| WSP4 | On 28/05/2020 | Spot Bond | 9.02000 | 102.11876 | 9.02000 | 102.09387 | | | | 0.00 | 0 | 0.00 |
| WSP5 | On 28/05/2021 | Spot Bond | 9.06500 | 101.87260 | 9.06500 | 101.84765 | | | | 0.00 | 0 | 2,500,000,000.00 |
| Z014 | On 30/06/2015 | Spot Bond | 7.29000 | 90.83461 | 7.29000 | 90.81665 | | | | 0.00 | 0 | 0.00 |
| Z018 | On 31/03/2014 | Spot Bond | 6.68000 | 99.39968 | 6.68000 | 99.38160 | | | | 0.00 | 0 | 0.00 |
| Z019 | On 30/06/2014 | Spot Bond | 6.69000 | 97.77774 | 6.69000 | 97.76022 | | | | 0.00 | 0 | 0.00 |
| Z020 | On 19/10/2015 | Spot Bond | 7.22000 | 89.00092 | 7.22000 | 88.98358 | | | | 0.00 | 0 | 0.00 |
| Z025 | On 30/11/2014 | Spot Bond | 6.67000 | 95.15509 | 6.67000 | 95.13785 | | | | 0.00 | 0 | 0.00 |
| Z071 | On 01/07/2015 | Spot Bond | 7.29000 | 90.81665 | 7.29000 | 90.79869 | | | | 0.00 | 0 | 0.00 |
| Z083 | On 30/09/2019 | Spot Bond | 8.18000 | 63.88856 | 8.18000 | 63.87441 | | | | 0.00 | 0 | 0.00 |
| ZA021 | On 20/10/2015 | Spot Bond | 100.00000 | 31.93974 | 100.00000 | 31.87915 | | | | 0.00 | 0 | 0.00 |
| ZA029 | On 20/09/2016 | Spot Bond | 100.00000 | 16.90611 | 100.00000 | 16.87403 | | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 52,782,211,773,130,500.00 | 19,382,601,100 | 178 270 121 600.00 |
| Grand Total: | | | | | | | | | | 52,782,212,681,613,700.00 | 19,382,675,636 | 178 274 412 921.00 |