

Daily MTM Report

Daily summary for: 26/04/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 13/06/2011 Foreign Exchange Future | | | 6.74210 | 6.76250 | | 13.14 | 36,279,240.10 | 5,381 | 408,249.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.45 | Call | | 11.00000 | 9,000 | 16.65 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.45 | Put | | 699.00000 | 717,000 | 16.65 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.50 | Call | | 10.00000 | 7,000 | 16.90 | 0.00 | 0 | 800.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.50 | Put | | 748.00000 | 765,000 | 16.90 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.40 | Call | | 14.00000 | 11,000 | 16.40 | 0.00 | 0 | 7,200.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.40 | Put | | 652.00000 | 669,000 | 16.40 | 0.00 | 0 | 1,000.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 6.70 | Call | | 169.00000 | 152,000 | 13.36 | 0.00 | 0 | 650.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 6.70 | Put | | 107.00000 | 110,000 | 13.36 | 0.00 | 0 | 300.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.20 | Put | | 467.00000 | 481,000 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.20 | Call | | 29.00000 | 23,000 | 15.39 | 0.00 | 0 | 1,690.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.05 | Put | | 337.00000 | 349,000 | 14.64 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.05 | Call | | 49.00000 | 41,000 | 14.64 | 0.00 | 0 | 6,000.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 8.00 | Put | | 1,240.00000 | 1,259,000 | 19.41 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 8.00 | Call | | 2.00000 | 1,000 | 19.41 | 0.00 | 0 | 500.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.80 | Put | | 1,041.00000 | 1,060,000 | 18.41 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.80 | Call | | 3.00000 | 2,000 | 18.41 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Put | | 512.00000 | 527,000 | 15.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Call | | 24.00000 | 19,000 | 15.65 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.30 | Call | | 20.00000 | 16,000 | 15.90 | 0.00 | 0 | 250.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.30 | Put | | 558.00000 | 574,000 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 379.00000 | 392,000 | 14.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 41.00000 | 34,000 | 14.89 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.00 | Put | | 297.00000 | 308,000 | 14.39 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.00 | Call | | 59.00000 | 50,000 | 14.39 | 0.00 | 0 | 19,330.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.35 | Put | | 605.00000 | 621,000 | 16.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.35 | Call | | 17.00000 | 13,000 | 16.15 | 0.00 | 0 | 5,500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.95 | Put | | 259.00000 | 268,000 | 14.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.95 | Call | | 71.00000 | 60,000 | 14.14 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 201.00000 | 183,000 | 13.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 89.00000 | 91,000 | 13.58 | 0.00 | 0 | 7,450.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.85 | Call | | 100.00000 | 87,000 | 13.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.85 | Put | | 188.00000 | 195,000 | 13.64 | 0.00 | 0 | 2,400.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.90 | Put | | 223.00000 | 230,000 | 13.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.90 | Call | | 85.00000 | 72,000 | 13.89 | 0.00 | 0 | 2,650.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.50 | Call | | 310.00000 | 290,000 | 14.23 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.50 | Put | | 48.00000 | 48,000 | 14.23 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.80 | Put | | 157.00000 | 162,000 | 13.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.80 | Call | | 119.00000 | 104,000 | 13.39 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.75 | Put | | 128.00000 | 132,000 | 13.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.75 | Call | | 140.00000 | 124,000 | 13.14 | 0.00 | 0 | 175.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 6.84120 | 6.86140 | | 14.53 | 6,020,256.00 | 880 | 118,419.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 49.00000 | 45,000 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 1,238.00000 | 1,254,000 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Call | | 46.00000 | 43,000 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Put | | 1,285.00000 | 1,302,000 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 52.00000 | 48,000 | 19.90 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Put | | 1,191.00000 | 1,207,000 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Put | | 1,005.00000 | 1,020,000 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Call | | 66.00000 | 61,000 | 18.97 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Call | | 113.00000 | 105,000 | 17.10 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Put | | 652.00000 | 664,000 | 17.10 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.80 | Call | | 286.00000 | 271,000 | 14.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.80 | Put | | 225.00000 | 230,000 | 14.54 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.90 | Call | | 241.00000 | 227,000 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.90 | Put | | 280.00000 | 286,000 | 14.76 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.45 | Put | | 694.00000 | 707,000 | 17.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.45 | Call | | 105.00000 | 98,000 | 17.33 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.60 | Put | | 825.00000 | 838,000 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.60 | Call | | 86.00000 | 79,000 | 18.03 | 0.00 | 0 | 200.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 342.00000 | 326,000 | 14.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 181.00000 | 185,000 | 14.58 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 6.93720 | 6.95920 | | 14.93 | 3,607,344.00 | 520 | 12,176.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Call | | 215.00000 | 205,000 | 16.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Put | | 606.00000 | 618,000 | 16.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 204.00000 | 194,000 | 16.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 645.00000 | 657,000 | 16.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 228.00000 | 217,000 | 16.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 569.00000 | 580,000 | 16.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.75 | Put | | 236.00000 | 242,000 | 14.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.75 | Call | | 445.00000 | 429,000 | 14.89 | 0.00 | 0 | 5,925.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 7.03820 | 7.06270 | | 15.17 | 0.00 | 0 | 1,240.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Call | | 419.00000 | 404,000 | 15.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Put | | 392.00000 | 402,000 | 15.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.09 | Call | | 399.00000 | 384,000 | 15.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.09 | Put | | 422.00000 | 432,000 | 15.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Call | | 443.00000 | 428,000 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Put | | 366.00000 | 376,000 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Call | | 436.00000 | 421,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Put | | 373.00000 | 383,000 | 15.15 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.02320 | 9.04070 | | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 1,352.00000 | 1,337,000 | 18.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,511.00000 | 1,514,000 | 18.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 1,336.00000 | 1,321,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,545.00000 | 1,548,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 1,368.00000 | 1,353,000 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,477.00000 | 1,480,000 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | | | 6.74210 | 6.76250 | | | 13.14 | 0.00 | 0 | 284.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | | 4,948.00000 | 4,090,000 | 14.64 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | | 33,698.00000 | 34,880,000 | 14.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|--------------|-------|------------------|---------------|
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 4,125.00000 | 3,371,000 | 14.89 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 37,875.00000 | 39,161,000 | 14.89 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Call | | 5,928.00000 | 4,956,000 | 14.39 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Put | | 29,678.00000 | 30,746,000 | 14.39 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.35 | Call | | 1,651.00000 | 1,280,000 | 16.15 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.35 | Put | | 60,401.00000 | 62,070,000 | 16.15 | | 0.00 | 0 | 60.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | | | 6.84120 | 6.86140 | | 14.53 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.10 | Call | | 17,657.00000 | 16,562,000 | 15.70 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.10 | Put | | 41,517.00000 | 42,442,000 | 15.70 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.15 | Call | | 16,361.00000 | 15,320,000 | 15.93 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.15 | Put | | 45,221.00000 | 46,200,000 | 15.93 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.05 | Call | | 19,069.00000 | 17,917,000 | 15.46 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.05 | Put | | 37,929.00000 | 38,797,000 | 15.46 | | 0.00 | 0 | 0.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | | | 11.08520 | 11.19450 | | 12.51 | 3,713,542.00 | | 335 | 22,104.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 11.85 | Call | | 50.00000 | 32,000 | 14.87 | | 0.00 | 0 | 0.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 11.85 | Put | | 706.00000 | 797,000 | 14.87 | | 0.00 | 0 | 0.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 11.90 | Call | | 45.00000 | 28,000 | 15.02 | | 0.00 | 0 | 0.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 11.90 | Put | | 751.00000 | 843,000 | 15.02 | | 0.00 | 0 | 0.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 11.80 | Call | | 56.00000 | 36,000 | 14.71 | | 0.00 | 0 | 0.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 11.80 | Put | | 662.00000 | 751,000 | 14.71 | | 0.00 | 0 | 0.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 10.75 | Call | | 511.00000 | 417,000 | 13.13 | | 0.00 | 0 | 0.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 10.75 | Put | | 67.00000 | 82,000 | 13.13 | | 0.00 | 0 | 10.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 11.45 | Put | | 380.00000 | 451,000 | 13.61 | | 0.00 | 0 | 0.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 11.45 | Call | | 124.00000 | 86,000 | 13.61 | | 0.00 | 0 | 10.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Call | | 99.00000 | 67,000 | 13.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Put | | 455.00000 | 532,000 | 13.92 | 0.00 | 0 | 100.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.95 | Call | | 40.00000 | 25,000 | 15.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.95 | Put | | 796.00000 | 890,000 | 15.18 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | | | 11.23170 | 11.34230 | | 13.97 | 0.00 | 0 | 29,925.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Call | | 345.00000 | 296,000 | 14.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Put | | 503.00000 | 564,000 | 14.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Call | | 327.00000 | 281,000 | 14.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Put | | 535.00000 | 599,000 | 14.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Call | | 363.00000 | 312,000 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Put | | 471.00000 | 530,000 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Call | | 295.00000 | 252,000 | 14.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Put | | 603.00000 | 670,000 | 14.87 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 12.10 | Call | | 185.00000 | 156,000 | 15.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 12.10 | Put | | 943.00000 | 1,024,000 | 15.89 | 0.00 | 0 | 200.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.37140 | 11.48530 | | 14.30 | 0.00 | 0 | 993.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 470.00000 | 421,000 | 14.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 635.00000 | 700,000 | 14.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Call | | 453.00000 | 405,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Put | | 668.00000 | 734,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 489.00000 | 438,000 | 14.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 604.00000 | 667,000 | 14.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 12.20 | Call | | 309.00000 | 275,000 | 15.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 12.20 | Put | | 1,024.00000 | 1,104,000 | 15.88 | 0.00 | 0 | 250.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08250 | 0.08280 | | 15.72 | 0.00 | 0 | 647.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Call | | 133.00000 | 119,000 | 18.30 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Put | | 353.00000 | 369,000 | 18.30 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Call | | 15.00000 | 11,000 | 22.14 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Put | | 1,235.00000 | 1,261,000 | 22.14 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Call | | 793.00000 | 764,000 | 17.29 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Put | | 13.00000 | 14,000 | 17.29 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | | | 0.08380 | 0.08400 | | 19.80 | 0.00 | 0 | 16,271.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.08 | Call | | 578.00000 | 561,000 | 16.33 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.08 | Put | | 178.00000 | 181,000 | 16.33 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.09 | Call | | 202.00000 | 192,000 | 19.80 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.09 | Put | | 802.00000 | 812,000 | 19.80 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.07 | Call | | 1,407.00000 | 1,388,000 | 14.86 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.07 | Put | | 7.00000 | 8,000 | 14.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.85150 | 9.84230 | | 11.65 | 0.00 | 0 | 16,889.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Call | | 200.00000 | 195,000 | 11.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Put | | 158.00000 | 144,000 | 11.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Call | | 173.00000 | 167,000 | 11.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Put | | 181.00000 | 166,000 | 11.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Call | | 229.00000 | 225,000 | 11.97 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Put | | 137.00000 | 124,000 | 11.97 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 9.96790 | 9.95760 | | 13.00 | 0.00 | 0 | 51,077.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Call | | 509.00000 | 509,000 | 13.16 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Put | | 201.00000 | 191,000 | 13.16 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Call | | 478.00000 | 477,000 | 13.13 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Put | | 220.00000 | 209,000 | 13.13 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Call | | 542.00000 | 542,000 | 13.19 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Put | | 184.00000 | 174,000 | 13.19 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.07680 | 10.06740 | | 13.45 | 0.00 | 0 | 2,000.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Call | | 585.00000 | 582,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Put | | 318.00000 | 305,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Call | | 557.00000 | 553,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Put | | 340.00000 | 326,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Call | | 614.00000 | 612,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Put | | 297.00000 | 285,000 | 13.45 | 0.00 | 0 | 0.00 |
| AL7T | On | 05/05/2011 | Index Future | | | 376.54900 | 376.38100 | | | 0.00 | 0 | 30.00 |
| AL7T | On | 04/08/2011 | Index Future | | | 381.96900 | 381.79100 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 05/05/2011 | Index Future | | | 346.37800 | 346.19800 | | | 0.00 | 0 | 939.00 |
| ALBI | On | 04/08/2011 | Index Future | | | 351.36300 | 351.17400 | | | 0.00 | 0 | 131.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.21560 | 7.22090 | | 9.67 | 0.00 | 0 | 12,696.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 574.00000 | 569,000 | 11.63 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 3.00000 | 3,000 | 11.63 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 526.00000 | 520,000 | 11.45 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 5.00000 | 4,000 | 11.45 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.60 | Call | | 623.00000 | 618,000 | 11.81 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.60 | Put | | 2.00000 | 2,000 | 11.81 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.23180 | 7.23720 | | 10.67 | 0.00 | 0 | 8,820.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Call | | 620.00000 | 614,000 | 11.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Put | | 33.00000 | 32,000 | 11.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 576.00000 | 570,000 | 11.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 39.00000 | 38,000 | 11.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 664.00000 | 658,000 | 11.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 27.00000 | 26,000 | 11.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | | | 7.24990 | 7.25870 | | 11.08 | 0.00 | 0 | 150.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.65 | Call | | 677.00000 | 668,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.65 | Put | | 68.00000 | 68,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.70 | Call | | 622.00000 | 613,000 | 11.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.70 | Put | | 63.00000 | 63,000 | 11.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.60 | Call | | 718.00000 | 709,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.60 | Put | | 59.00000 | 59,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 8.21280 | 8.22390 | | 13.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 1,412.00000 | 1,401,000 | 13.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 488.00000 | 488,000 | 13.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 1,381.00000 | 1,371,000 | 13.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 507.00000 | 508,000 | 13.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 1,443.00000 | 1,432,000 | 13.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 469.00000 | 469,000 | 13.11 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | | | 7.07880 | 7.10330 | | 10.16 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Call | | 251.00000 | 224,000 | 11.10 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Put | | 48.00000 | 45,000 | 11.10 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Call | | 213.00000 | 186,000 | 10.78 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Put | | 60.00000 | 57,000 | 10.78 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Call | | 291.00000 | 264,000 | 11.41 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Put | | 38.00000 | 35,000 | 11.41 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | | | 7.16370 | 7.18850 | | 11.24 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.25 | Call | | 181.00000 | 169,000 | 11.53 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.25 | Put | | 243.00000 | 255,000 | 11.53 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.30 | Call | | 163.00000 | 152,000 | 11.68 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.30 | Put | | 275.00000 | 288,000 | 11.68 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.20 | Call | | 202.00000 | 189,000 | 11.38 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.20 | Put | | 214.00000 | 225,000 | 11.38 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | | | 7.66950 | 7.66420 | | 13.31 | 0.00 | 0 | 900.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 584.00000 | 586,000 | 15.56 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 20.00000 | 17,000 | 15.56 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Call | | 539.00000 | 540,000 | 15.36 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Put | | 25.00000 | 21,000 | 15.36 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 630.00000 | 633,000 | 15.77 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 16.00000 | 14,000 | 15.77 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | | | 7.78590 | 7.77970 | | 14.63 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.65 | Call | | 357.00000 | 355,000 | 14.49 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.65 | Put | | 227.00000 | 219,000 | 14.49 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.70 | Call | | 331.00000 | 329,000 | 14.54 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.70 | Put | | 251.00000 | 243,000 | 14.54 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.60 | Call | | 385.00000 | 383,000 | 14.45 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.60 | Put | | 205.00000 | 197,000 | 14.45 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CRD1 | On | 05/05/2011 | Index Future | | | 156.64400 | 156.55100 | | | 0.00 | 0 | 2.00 |
| CRD1 | On | 04/08/2011 | Index Future | | | 158.81200 | 158.71600 | | | 0.00 | 0 | 0.00 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | | | 347.37800 | 347.20500 | | | 0.00 | 0 | 205.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Put | | 17,950.00000 | 16,220,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Put | | 18,050.00000 | 16,320,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Put | | 17,850.00000 | 16,120,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | | | 352.37800 | 352.19500 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Call | | 41,950.00000 | 43,780,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Call | | 41,850.00000 | 43,680,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Call | | 42,050.00000 | 43,880,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GVIX | On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IGOV | On | 05/05/2011 | Index Future | | | 150.71200 | 150.16600 | | | 0.00 | 0 | 65.00 |
| IGOV | On | 04/08/2011 | Index Future | | | 152.88100 | 152.32400 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 05/05/2011 | Index Future | | | 408.16000 | 406.67700 | | | 0.00 | 0 | 336.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 8.82200 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 8.68300 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.65500 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 8.97500 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 8.96200 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 8.99700 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR F | On | 18/05/2011 | Jibar Tradeable Future | | | 5.60100 | 5.59000 | | | 0.00 | 0 | 3,001.00 |
| JIBAR F | On | 15/06/2011 | Jibar Tradeable Future | | | 5.62300 | 5.61000 | | | 0.00 | 0 | 3,890.00 |
| JIBAR F | On | 20/07/2011 | Jibar Tradeable Future | | | 5.63800 | 5.66000 | | | 0.00 | 0 | 2,000.00 |
| JIBAR F | On | 17/08/2011 | Jibar Tradeable Future | | | 5.70400 | 5.75000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/09/2011 | Jibar Tradeable Future | | | 5.80900 | 5.87000 | | | 0.00 | 0 | 14,700.00 |
| JIBAR F | On | 19/10/2011 | Jibar Tradeable Future | | | 5.97400 | 6.00000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/12/2011 | Jibar Tradeable Future | | | 6.27300 | 6.30000 | | | 0.00 | 0 | 5,591.00 |
| JIBAR F | On | 20/03/2012 | Jibar Tradeable Future | | | 6.62800 | 6.69000 | | | 0.00 | 0 | 1,090.00 |
| JIBAR F | On | 20/06/2012 | Jibar Tradeable Future | | | 7.08600 | 7.16000 | | | 0.00 | 0 | 2,890.00 |
| JIBAR F | On | 19/09/2012 | Jibar Tradeable Future | | | 7.55500 | 7.57000 | | | 0.00 | 0 | 44,710.00 |
| JIBAR F | On | 19/12/2012 | Jibar Tradeable Future | | | 7.91700 | 7.91000 | | | 0.00 | 0 | 490.00 |
| JIBAR F | On | 20/03/2013 | Jibar Tradeable Future | | | 8.17000 | 8.22000 | | | 0.00 | 0 | 290.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN02 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| OTH1 | On | 05/05/2011 | Index Future | | | 340.60700 | 340.40300 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 04/08/2011 | Index Future | | | 345.51000 | 345.29600 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.63900 | 7.64400 | | 3.75 | 0.00 | 0 | 705.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 615.00000 | 569,000 | 3.70 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 179.00000 | 113,000 | 3.70 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 764.00000 | 730,000 | 3.71 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 124.00000 | 69,000 | 3.71 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 482.00000 | 427,000 | 3.68 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 252.00000 | 176,000 | 3.68 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 366.00000 | 307,000 | 3.67 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 341.00000 | 262,000 | 3.67 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | | | 7.77700 | 7.78300 | | 4.00 | 0.00 | 0 | 1,960.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 581.00000 | 566,000 | 3.87 | 0.00 | 0 | 1,000.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 1,683.00000 | 1,645,000 | 3.87 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 652.00000 | 637,000 | 3.88 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 1,558.00000 | 1,520,000 | 3.88 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 517.00000 | 502,000 | 3.86 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 1,815.00000 | 1,777,000 | 3.86 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 2,552.00000 | 2,517,000 | 3.82 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 268.00000 | 256,000 | 3.82 | 0.00 | 0 | 1,320.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.60 | Put | | 1,440.00000 | 1,402,000 | 3.90 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.60 | Call | | 729.00000 | 714,000 | 3.90 | 0.00 | 0 | 440.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.80 | Call | | 1,090.00000 | 1,077,000 | 3.95 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.80 | Put | | 1,024.00000 | 988,000 | 3.95 | 0.00 | 0 | 440.00 |
| R157 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 2,064.00000 | 2,059,000 | 4.06 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 463.00000 | 435,000 | 4.06 | 0.00 | 0 | 1,320.00 |
| R157 | On | 03/11/2011 | Bond Future | | | 7.93400 | 7.94100 | | 4.25 | 0.00 | 0 | 3,684.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Call | | 2,109.00000 | 2,107,000 | 4.25 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Put | | 994.00000 | 967,000 | 4.25 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Call | | 2,225.00000 | 2,224,000 | 4.27 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Put | | 931.00000 | 905,000 | 4.27 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Call | | 1,996.00000 | 1,993,000 | 4.24 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Put | | 1,061.00000 | 1,032,000 | 4.24 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | | | 8.11700 | 8.12400 | | 4.25 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 2,523.00000 | 2,523,000 | 4.25 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 1,260.00000 | 1,236,000 | 4.25 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 2,631.00000 | 2,631,000 | 4.27 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 1,201.00000 | 1,177,000 | 4.27 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Call | | 2,418.00000 | 2,417,000 | 4.24 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 1,322.00000 | 1,297,000 | 4.24 | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R:On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R157/R:On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.64600 | 8.65000 | | 10.25 | 0.00 | 0 | 12,490.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 1,486.00000 | 1,343,000 | 10.13 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 547.00000 | 367,000 | 10.13 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 1,807.00000 | 1,686,000 | 10.15 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 403.00000 | 244,000 | 10.15 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 1,197.00000 | 1,038,000 | 10.11 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 726.00000 | 530,000 | 10.11 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 6,386.00000 | 6,345,000 | 9.86 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 3.00000 | 0,000 | 9.86 | 0.00 | 0 | 5,500.00 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.73400 | 8.73800 | | 11.50 | 0.00 | 0 | 17,576.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,062.00000 | 1,018,000 | 11.02 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 5,714.00000 | 5,633,000 | 11.02 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,190.00000 | 1,145,000 | 11.04 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 5,353.00000 | 5,271,000 | 11.04 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 946.00000 | 903,000 | 11.01 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 6,090.00000 | 6,010,000 | 11.01 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.35 | Put | | 5,007.00000 | 4,923,000 | 11.06 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 04/08/2011 | Bond Future | 8.35 | Call | | 1,330.00000 | 1,283,000 | 11.06 | 0.00 | 0 | 600.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.70 | Put | | 2,965.00000 | 2,880,000 | 11.19 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.70 | Call | | 2,612.00000 | 2,564,000 | 11.19 | 0.00 | 0 | 200.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.95 | Call | | 3,867.00000 | 3,826,000 | 11.33 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.95 | Put | | 1,928.00000 | 1,850,000 | 11.33 | 0.00 | 0 | 200.00 |
| R186 | On | 04/08/2011 | Bond Future | 9.70 | Call | | 8,832.00000 | 8,832,000 | 11.82 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 9.70 | Put | | 407.00000 | 370,000 | 11.82 | 0.00 | 0 | 600.00 |
| R186 | On | 03/11/2011 | Bond Future | | | 8.82300 | 8.82700 | | 11.75 | 0.00 | 0 | 13,291.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Call | | 4,792.00000 | 4,763,000 | 11.60 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Put | | 3,236.00000 | 3,171,000 | 11.60 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Call | | 5,049.00000 | 5,020,000 | 11.63 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Put | | 3,049.00000 | 2,984,000 | 11.63 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Call | | 4,542.00000 | 4,512,000 | 11.56 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Put | | 3,433.00000 | 3,366,000 | 11.56 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | | | 8.91600 | 8.92000 | | 12.50 | 0.00 | 0 | 2,500.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,327.00000 | 5,303,000 | 12.33 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 4,618.00000 | 4,558,000 | 12.33 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,564.00000 | 5,541,000 | 12.36 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 4,415.00000 | 4,356,000 | 12.36 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,095.00000 | 5,071,000 | 12.30 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 4,828.00000 | 4,769,000 | 12.30 | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On | 05/05/2011 | Bond Future | | | 209.04380 | 208.80324 | | | 0.00 | 0 | 0.00 |
| R189 | On | 05/05/2011 | Bond Future | 207.30 | Call | | 1,503.00000 | 1,744,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 05/05/2011 | Bond Future | 207.30 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 05/05/2011 | Bond Future | 207.35 | Call | | 1,453.00000 | 1,694,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 05/05/2011 | Bond Future | 207.35 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 05/05/2011 | Bond Future | 207.25 | Call | | 1,553.00000 | 1,794,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 05/05/2011 | Bond Future | 207.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/04/2013 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On | 05/05/2011 | Bond Future | | | 232.99422 | 231.91555 | | | 0.00 | 0 | 0.00 |
| R197 | On | 05/05/2011 | Bond Future | 232.00 | Call | | 0.00000 | 994,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 05/05/2011 | Bond Future | 232.00 | Put | | 84.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 05/05/2011 | Bond Future | 232.05 | Call | | 0.00000 | 944,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 05/05/2011 | Bond Future | 232.05 | Put | | 134.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 05/05/2011 | Bond Future | 231.95 | Call | | 0.00000 | 1,044,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 05/05/2011 | Bond Future | 231.95 | Put | | 34.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.24800 | 7.25300 | | 3.00 | 0.00 | 0 | 484.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 1,588.00000 | 1,603,000 | 3.06 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 1.00000 | 0,000 | 3.06 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 1,745.00000 | 1,761,000 | 3.07 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 1.00000 | 0,000 | 3.07 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 1,431.00000 | 1,445,000 | 3.05 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 3.00000 | 1,000 | 3.05 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.37200 | 7.37800 | | 3.50 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 587.00000 | 577,000 | 3.39 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 973.00000 | 945,000 | 3.39 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 655.00000 | 645,000 | 3.40 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 890.00000 | 862,000 | 3.40 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 524.00000 | 514,000 | 3.38 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 1,061.00000 | 1,033,000 | 3.38 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | | | 7.51100 | 7.51800 | | 3.50 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Call | | 1,900.00000 | 1,901,000 | 3.57 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Put | | 565.00000 | 546,000 | 3.57 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Call | | 1,998.00000 | 2,000,000 | 3.58 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Put | | 526.00000 | 508,000 | 3.58 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Call | | 1,804.00000 | 1,804,000 | 3.56 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Put | | 606.00000 | 587,000 | 3.56 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | | | 7.67500 | 7.68200 | | 3.50 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 2,154.00000 | 2,156,000 | 3.57 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 704.00000 | 688,000 | 3.57 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 2,243.00000 | 2,246,000 | 3.58 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 666.00000 | 651,000 | 3.58 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 2,066.00000 | 2,067,000 | 3.56 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 742.00000 | 725,000 | 3.56 | 0.00 | 0 | 0.00 |
| R201 | On | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201/R:On | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R202 | On | 05/05/2011 | Bond Future | | | 0.33100 | 0.37000 | | | 0.00 | 0 | 10,539.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 41,453.00000 | 42,597,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Call | | 42,481.00000 | 43,625,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Call | | 40,414.00000 | 41,558,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | | | 8.18800 | 8.18800 | | 5.75 | 0.00 | 0 | 516.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 616.00000 | 531,000 | 5.66 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 314.00000 | 229,000 | 5.66 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 774.00000 | 697,000 | 5.68 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 229.00000 | 152,000 | 5.68 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 477.00000 | 389,000 | 5.64 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 418.00000 | 330,000 | 5.64 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.31100 | 8.31100 | | 6.25 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 717.00000 | 688,000 | 5.98 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 2,193.00000 | 2,164,000 | 5.98 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 800.00000 | 770,000 | 5.99 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 2,037.00000 | 2,007,000 | 5.99 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 640.00000 | 612,000 | 5.96 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 2,356.00000 | 2,328,000 | 5.96 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | | | 8.44400 | 8.44400 | | 6.50 | 0.00 | 0 | 1,633.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Call | | 2,001.00000 | 1,977,000 | 6.39 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Put | | 1,748.00000 | 1,724,000 | 6.39 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Call | | 2,124.00000 | 2,101,000 | 6.41 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Put | | 1,646.00000 | 1,623,000 | 6.41 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Call | | 1,881.00000 | 1,857,000 | 6.37 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Put | | 1,854.00000 | 1,830,000 | 6.37 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | | | 8.59200 | 8.59200 | | 6.75 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 2,735.00000 | 2,715,000 | 6.63 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 2,053.00000 | 2,033,000 | 6.63 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 2,860.00000 | 2,839,000 | 6.65 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 1,964.00000 | 1,943,000 | 6.65 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 2,613.00000 | 2,593,000 | 6.61 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 2,146.00000 | 2,126,000 | 6.61 | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R | On | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.32800 | 8.33300 | | 6.75 | 0.00 | 0 | 100.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,102.00000 | 1,047,000 | 6.66 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 190.00000 | 108,000 | 6.66 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,315.00000 | 1,276,000 | 6.68 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 132.00000 | 66,000 | 6.68 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 905.00000 | 835,000 | 6.64 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 265.00000 | 168,000 | 6.64 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.44300 | 8.44800 | | 7.50 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 624.00000 | 601,000 | 7.22 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,044.00000 | 2,995,000 | 7.22 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 701.00000 | 677,000 | 7.23 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 2,848.00000 | 2,797,000 | 7.23 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 554.00000 | 531,000 | 7.20 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 3,249.00000 | 3,200,000 | 7.20 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | | | 8.56300 | 8.56900 | | 7.75 | 0.00 | 0 | 2,034.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,717.00000 | 2,706,000 | 7.64 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,790.00000 | 1,749,000 | 7.64 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,866.00000 | 2,857,000 | 7.66 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 1,685.00000 | 1,646,000 | 7.66 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,571.00000 | 2,560,000 | 7.61 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,899.00000 | 1,857,000 | 7.61 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | | | 8.69300 | 8.69800 | | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,629.00000 | 3,620,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,140.00000 | 2,106,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,779.00000 | 3,770,000 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,046.00000 | 2,012,000 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,483.00000 | 3,474,000 | 8.23 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,239.00000 | 2,205,000 | 8.23 | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | | | 6.93300 | 6.93200 | | 2.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 1,370.00000 | 1,368,000 | 2.34 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 0.00000 | 0,000 | 2.34 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 1,490.00000 | 1,487,000 | 2.35 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 0.00000 | 0,000 | 2.35 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 1,251.00000 | 1,248,000 | 2.32 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 1.00000 | 0,000 | 2.32 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | | | 7.06400 | 7.06400 | | 2.50 | 0.00 | 0 | 6,506.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 456.00000 | 443,000 | 2.41 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 598.00000 | 585,000 | 2.41 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 512.00000 | 499,000 | 2.43 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 543.00000 | 530,000 | 2.43 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 406.00000 | 394,000 | 2.40 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 658.00000 | 646,000 | 2.40 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | | | 7.20900 | 7.21100 | | 2.50 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Call | | 1,413.00000 | 1,408,000 | 2.55 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Put | | 343.00000 | 334,000 | 2.55 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Call | | 1,486.00000 | 1,481,000 | 2.55 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Put | | 318.00000 | 309,000 | 2.55 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Call | | 1,342.00000 | 1,336,000 | 2.54 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Put | | 371.00000 | 361,000 | 2.54 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | | | 7.39600 | 7.39600 | | 2.50 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 1,534.00000 | 1,527,000 | 2.55 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 468.00000 | 461,000 | 2.55 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 1,597.00000 | 1,591,000 | 2.56 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 443.00000 | 437,000 | 2.56 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 1,472.00000 | 1,465,000 | 2.54 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 494.00000 | 487,000 | 2.54 | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.42300 | 8.42200 | | 7.50 | 0.00 | 0 | 6,260.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 804.00000 | 698,000 | 7.41 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 353.00000 | 253,000 | 7.41 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 996.00000 | 900,000 | 7.42 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 258.00000 | 168,000 | 7.42 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 634.00000 | 523,000 | 7.39 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 472.00000 | 367,000 | 7.39 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.53100 | 8.53100 | | 8.50 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 964.00000 | 928,000 | 8.19 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 2,565.00000 | 2,529,000 | 8.19 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,069.00000 | 1,031,000 | 8.21 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 2,383.00000 | 2,345,000 | 8.21 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 867.00000 | 831,000 | 8.17 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 2,757.00000 | 2,721,000 | 8.17 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | | | 8.63900 | 8.63900 | | 8.75 | 0.00 | 0 | 600.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,684.00000 | 2,653,000 | 8.63 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,078.00000 | 2,047,000 | 8.63 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,836.00000 | 2,806,000 | 8.65 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 1,958.00000 | 1,928,000 | 8.65 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,535.00000 | 2,505,000 | 8.60 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 2,201.00000 | 2,171,000 | 8.60 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | | | 8.75600 | 8.75600 | | 9.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,676.00000 | 3,650,000 | 9.25 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,387.00000 | 2,361,000 | 9.25 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,832.00000 | 3,806,000 | 9.28 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,282.00000 | 2,256,000 | 9.28 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,515.00000 | 3,489,000 | 9.19 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,488.00000 | 2,462,000 | 9.19 | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.48700 | 8.48600 | | 8.50 | 0.00 | 0 | 190.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 628.00000 | 509,000 | 8.38 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 543.00000 | 430,000 | 8.38 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 800.00000 | 685,000 | 8.40 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 410.00000 | 301,000 | 8.40 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 480.00000 | 363,000 | 8.35 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 700.00000 | 589,000 | 8.35 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.58400 | 8.58300 | | 9.25 | 0.00 | 0 | 120.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 911.00000 | 871,000 | 8.86 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 2,927.00000 | 2,893,000 | 8.86 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,014.00000 | 973,000 | 8.88 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 2,723.00000 | 2,688,000 | 8.88 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 815.00000 | 777,000 | 8.84 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 3,139.00000 | 3,107,000 | 8.84 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 03/11/2011 | Bond Future | | | 8.68500 | 8.68400 | | 9.75 | 0.00 | 0 | 5,899.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,671.00000 | 2,636,000 | 9.59 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,288.00000 | 2,258,000 | 9.59 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,829.00000 | 2,794,000 | 9.62 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,156.00000 | 2,127,000 | 9.62 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,517.00000 | 2,482,000 | 9.56 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 2,424.00000 | 2,395,000 | 9.56 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | | | 8.79200 | 8.79100 | | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,801.00000 | 3,771,000 | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,623.00000 | 2,599,000 | 10.08 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,965.00000 | 3,934,000 | 10.11 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,508.00000 | 2,483,000 | 10.11 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,641.00000 | 3,611,000 | 10.05 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,743.00000 | 2,719,000 | 10.05 | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.80000 | 8.80300 | | 13.50 | 0.00 | 0 | 21,100.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 99.00000 | 41,000 | 13.17 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,566.00000 | 2,484,000 | 13.17 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 151.00000 | 74,000 | 13.19 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,202.00000 | 2,101,000 | 13.19 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 62.00000 | 22,000 | 13.15 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,949.00000 | 2,885,000 | 13.15 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.87000 | 8.87300 | | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 1,158.00000 | 1,115,000 | 14.24 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 4,173.00000 | 4,106,000 | 14.24 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 1,288.00000 | 1,244,000 | 14.26 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 3,887.00000 | 3,820,000 | 14.26 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 1,037.00000 | 995,000 | 14.22 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 4,471.00000 | 4,405,000 | 14.22 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 8,875.00000 | 8,878,000 | 15.60 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 198.00000 | 178,000 | 15.60 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | | | 8.94000 | 8.94300 | | 15.75 | 0.00 | 0 | 1,118.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,650.00000 | 2,618,000 | 15.33 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 4,165.00000 | 4,110,000 | 15.33 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,824.00000 | 2,792,000 | 15.37 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,942.00000 | 3,887,000 | 15.37 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,484.00000 | 2,452,000 | 15.30 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 4,400.00000 | 4,345,000 | 15.30 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | | | 9.01300 | 9.01600 | | 16.25 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 4,201.00000 | 4,176,000 | 16.03 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 4,323.00000 | 4,275,000 | 16.03 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 4,393.00000 | 4,368,000 | 16.07 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 4,135.00000 | 4,087,000 | 16.07 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 4,012.00000 | 3,987,000 | 15.98 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 4,518.00000 | 4,470,000 | 15.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On | 05/05/2011 | Bond Future | | | 125.74399 | 125.69418 | | | 0.00 | 0 | 278.00 |
| R210 | On | 05/05/2011 | Bond Future | 126.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 05/05/2011 | Bond Future | 126.00 | Put | | 306.00000 | 256,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 05/05/2011 | Bond Future | 126.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 05/05/2011 | Bond Future | 126.05 | Put | | 356.00000 | 306,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 05/05/2011 | Bond Future | 125.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 05/05/2011 | Bond Future | 125.95 | Put | | 256.00000 | 206,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | | | 1.56700 | 1.57300 | | | 0.00 | 0 | 539.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.14 | Call | | 3,127.00000 | 3,161,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.14 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.19 | Call | | 3,398.00000 | 3,432,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.19 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.09 | Call | | 2,856.00000 | 2,890,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.09 | Put | | 0.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R212 | On | 05/05/2011 | Bond Future | | | 2.39500 | 2.39900 | | | 0.00 | 0 | 2,532.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.25 | Put | | 1,439.00000 | 1,401,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.30 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.30 | Put | | 954.00000 | 916,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.20 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.20 | Put | | 1,928.00000 | 1,889,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | | | 8.83500 | 8.83300 | | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 7,151.00000 | 7,167,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Put | | 6,696.00000 | 6,712,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Put | | 7,609.00000 | 7,625,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.91200 | 8.91000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 7,736.00000 | 7,752,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 7,283.00000 | 7,299,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 8,192.00000 | 8,208,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | | | 8.99200 | 8.99000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|----------|------------|--------------|--------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,911.00000 | 1,927,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 1,508.00000 | 1,523,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 2,318.00000 | 2,334,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | | | 9.07700 | 9.07500 | | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 581.00000 | 596,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 193.00000 | 208,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 971.00000 | 987,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | | | 13,796.45000 | 13,839.48000 | | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Call | | 3,395.00000 | 2,965,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Put | | 0.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.01 | Call | | 3,395.00000 | 2,964,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Call | | 3,395.00000 | 2,965,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| TRT1 | On | 05/05/2011 | Index Future | | | 343.29200 | 343.10200 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 04/08/2011 | Index Future | | | 348.04300 | 347.84800 | | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | | | 1.03480 | 1.04330 | | 13.16 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.05 | Call | | 182.00000 | 132,000 | 13.16 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.05 | Put | | 249.00000 | 284,000 | 13.16 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.10 | Call | | 63.00000 | 40,000 | 15.25 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.10 | Put | | 630.00000 | 692,000 | 15.25 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.00 | Call | | 482.00000 | 402,000 | 11.97 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.00 | Put | | 49.00000 | 54,000 | 11.97 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | | | 1.05470 | 1.06290 | | 14.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.10 | Call | | 266.00000 | 228,000 | 15.31 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.10 | Put | | 637.00000 | 681,000 | 15.31 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.15 | Call | | 161.00000 | 135,000 | 16.72 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.15 | Put | | 1,032.00000 | 1,088,000 | 16.72 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.05 | Call | | 450.00000 | 396,000 | 14.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.05 | Put | | 321.00000 | 349,000 | 14.00 | 0.00 | 0 | 0.00 |

| | | | | | | | | | | | | |
|--------------------------------|--|--|--|--|--|--|--|--|--|----------------------|--------------|---------------------|
| Total for Derivatives : | | | | | | | | | | 49,620,382.10 | 7,116 | 1,028,427.00 |
|--------------------------------|--|--|--|--|--|--|--|--|--|----------------------|--------------|---------------------|

i-Bonds

| | | | | | | | | | | | | |
|-------|----|------------|-----------|--|--|---------|---------|--|--|------|---|------|
| 1BG4A | On | 21/03/2012 | Spot Bond | | | 5.93000 | 5.93000 | | | 0.00 | 0 | 0.00 |
| 1BG4A | On | 21/03/2012 | Spot Bond | | | 5.95000 | 5.95000 | | | 0.00 | 0 | 0.00 |
| 1BG4B | On | 21/03/2012 | Spot Bond | | | 6.02000 | 6.02000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 1BG4C | On | 21/03/2012 | Spot Bond | | | 6.32000 | 6.32000 | | | 0.00 | 0 | 0.00 |
| 1BG4D | On | 21/03/2012 | Spot Bond | | | 7.35000 | 7.35000 | | | 0.00 | 0 | 0.00 |
| 1BG4E | On | 21/03/2012 | Spot Bond | | | 8.80000 | 8.80000 | | | 0.00 | 0 | 0.00 |
| 1BG4F | On | 21/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AA02 | On | 28/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AA03 | On | 11/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB05 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB06 | On | 27/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB07 | On | 07/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB08 | On | 03/05/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB09 | On | 03/05/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABAL02 | On | 06/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABCL1 | On | 22/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABCL3 | On | 30/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABCPI1 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABCPI2 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABCP13 | On | 07/12/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On | 25/02/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On | 17/03/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On | 17/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On | 17/03/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On | 17/03/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On | 17/03/2026 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABIC03 | On | 26/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL10A | On | 15/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL10E | On | 15/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL11A | On | 29/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL11E | On | 29/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL12E | On | 08/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL5 | On | 11/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL6 | On | 18/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL7 | On | 18/02/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABL8A | On | 19/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL8B | On | 19/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL9 | On | 19/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLC02 | On | 14/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLI01 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On | 08/05/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLS1 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On | 13/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLS2E | On | 13/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN01 | On | 15/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN03 | On | 24/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN04 | On | 16/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN05 | On | 18/04/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN06 | On | 06/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN07 | On | 13/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABN09 | On | 27/06/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN10 | On | 04/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN13 | On | 04/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN14 | On | 10/10/2033 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN17 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN23 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN32 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN33 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN34 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS6 | On | 01/06/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS7 | On | 11/09/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS9 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS11 | On | 11/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS12 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABS13 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS14 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACCF0 | On | 15/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACCP2 | On | 05/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACCP2 | On | 06/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL001 | On | 31/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL007 | On | 30/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL010 | On | 30/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL017 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL019 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL020 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL021 | On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL022 | On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL023 | On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL024 | On | 20/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL025 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL026On | 08/05/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL027On | 20/05/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL029On | 20/08/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL031On | 20/06/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL032On | 20/06/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL033On | 20/08/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL034On | 31/10/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL035On | 20/09/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL036On | 20/08/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL037On | 31/10/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL038On | 16/07/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL039On | 20/09/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL041On | 20/09/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL042On | 20/08/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL043On | 31/10/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL053On | 29/01/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL054On | 29/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL066On | 30/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL068On | 22/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL070On | 31/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL071On | 20/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL072On | 31/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL075On | 20/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL077On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL078On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL079On | 20/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL080On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL081On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL082On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL083On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL084On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL085On | 20/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL086On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL087On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL088On | 20/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL089On | 20/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL090On | 20/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL091On | 20/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL092On | 26/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL093On | 20/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL094On | 20/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL095On | 20/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL096On | 20/06/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL097On | 20/12/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL098On | 20/12/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL099On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL100On 20/12/2017 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL101On 18/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL102On 12/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL103On 18/01/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL104On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL105On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL106On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL107On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL108On 28/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL109On 30/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL110On 30/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL111On 03/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL112On 15/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL113On 30/11/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL114On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL115 | On | 31/01/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADB015 | On | 14/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADB025 | On | 14/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADB035 | On | 09/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR01 | On | 15/03/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR02 | On | 30/04/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR03 | On | 09/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On | 30/04/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIRL02 | On | 18/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AS1110 | On | 12/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW1 | On | 29/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW2 | On | 02/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW3 | On | 02/10/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW4 | On | 15/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW5 | On | 15/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW6 | On | 02/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAW7 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW8 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW9 | On | 03/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP1 | On | 30/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP2 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0202 | On | 31/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0205 | On | 28/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0206 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0302 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310A | On | 08/05/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310E | On | 03/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310C | On | 18/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311A | On | 08/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311E | On | 04/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311C | On | 31/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311L | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BD311E On 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BEER0 On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BID01 On 06/08/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BID02 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BID03 On 14/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1B On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1C On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1D On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1E On 21/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1F On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2A On 21/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2A On 21/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2B On 21/06/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BLG2C | On | 21/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2D | On | 21/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2E | On | 21/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2F | On | 21/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3A1 | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3A2 | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3A3 | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3B | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3C | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3D | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3E | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3F | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BMWFO | On | 15/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BMWFO | On | 15/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BMWFO | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR03 | On | 12/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BSR04 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL01 | On | 06/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL02 | On | 06/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL03 | On | 18/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL04 | On | 18/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL05 | On | 02/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL06 | On | 02/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL08 | On | 02/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL09 | On | 29/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CCT01 | On | 23/06/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CCT02 | On | 12/06/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CCT03 | On | 15/03/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CGR5 | On | 23/07/2011 | Spot Bond | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| CGR6 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN100 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN101 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN103 | On | 20/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN104 | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN108 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN110 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN111 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN112 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN113 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN114 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN115 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN116 | On | 31/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN117 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN118 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN119 | On | 20/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN120 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN121 | On | 15/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN123 | On | 23/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN124On | 20/06/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN125On | 16/07/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN126On | 20/08/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN127On | 01/07/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN128On | 20/06/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN129On | 16/07/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN130On | 20/08/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN131On | 20/09/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN132On | 20/09/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN133On | 20/09/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN134On | 20/08/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN135On | 22/08/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN136On | 22/08/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN138On | 31/08/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN139On | 20/09/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN140On | 20/06/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN141On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN142On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN143On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN145On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN148On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN149On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN151On 15/10/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN152On 20/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN153On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN154On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN155On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN156On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN157On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN158On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN159On 14/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN160On 12/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN161 | On | 18/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN162 | On | 20/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN163 | On | 20/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN170 | On | 20/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN171 | On | 21/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN173 | On | 25/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN174 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN175 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN176 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN177 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN178 | On | 15/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN34 | On | 15/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN39 | On | 07/02/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN40 | On | 07/02/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN44 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN46 | On | 07/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN47 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN48 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN49 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN50 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN51 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN52 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN54 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN55 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN56 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN57 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN58 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN59 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN60 | On | 30/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN61 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN67 | On | 20/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN69 | On | 20/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN70 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN71 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN72 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN74 | On | 20/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN76 | On | 20/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN77 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN78 | On | 19/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN79 | On | 20/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN80 | On | 20/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN81 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN83 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN85 | On | 20/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN87 | On | 15/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN88 | On | 28/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN89 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN90 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN91 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN92 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN93 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN94 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN95 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN96 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN97 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN99 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ02 | On | 15/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ03 | On | 26/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ04 | On | 05/06/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ05 | On | 05/06/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ06 | On | 09/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ07 | On | 23/03/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| COJ07 | On | 26/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ08 | On | 26/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ09 | On | 17/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DC03 | On | 26/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG1 | On | 29/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DRD01 | On | 01/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DRD02 | On | 01/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV13 | On | 25/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV21 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV22 | On | 07/02/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV23 | On | 27/02/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DVF12 | On | 13/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| E170 | On | 01/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EGL01 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EGL02 | On | 30/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL15 | On | 29/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| EMM01 | On | 28/07/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EMM02 | On | 11/03/2021 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ105L | On | 30/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ141L | On | 09/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ142L | On | 09/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ148L | On | 14/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS01 | On | 18/11/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS02 | On | 01/07/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS04 | On | 22/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/11/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B | On | 17/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B | On | 17/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C | On | 17/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ERS3C | On | 17/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES15 | On | 30/08/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On | 15/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On | 15/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FR2D3C | On | 15/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB03 | On | 15/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB05 | On | 21/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB06 | On | 05/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB07 | On | 06/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB08 | On | 10/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB09 | On | 10/06/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBC2 | On | 21/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBC2 | On | 21/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On | 30/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI03 | On | 30/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRBI07 | On | 07/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI08 | On | 09/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On | 31/01/2022 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On | 07/12/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On | 31/03/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On | 07/12/2033 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN04 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN06 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN07 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On | 30/11/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On | 28/10/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On | 10/12/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC01 | On | 08/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC04 | On | 03/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC08 | On | 29/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC10 | On | 26/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRC11 | On | 26/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC16 | On | 09/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC17 | On | 03/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC29 | On | 22/07/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC36 | On | 13/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC37 | On | 20/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC40 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC41 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC43 | On | 30/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC44 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC47 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC48 | On | 20/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC51 | On | 20/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2A | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2A | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2B | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRE2B | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2C | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2D | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2E | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2F | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2G | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FREEA | On | 19/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FREEB | On | 19/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FREEC | On | 19/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRI15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On | 01/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On | 20/07/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On | 21/01/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On | 21/02/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS36 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS37 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRS39 | On | 20/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS40 | On | 01/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS42 | On | 01/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS43 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS44 | On | 20/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS45 | On | 08/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS46 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS47 | On | 07/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS48 | On | 14/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS49 | On | 27/10/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX14 | On | 01/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX18 | On | 14/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX24 | On | 10/12/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX31 | On | 21/02/2031 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX45 | On | 14/04/2045 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GFC2 | On | 27/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT08 | On | 22/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT1A | On | 01/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT1B | On | 01/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT1C | On | 01/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT1D | On | 01/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2A | On | 01/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2B | On | 01/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2C | On | 01/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GR1A2 | On | 18/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA27 | On | 16/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA27 | On | 01/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28 | On | 15/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28 | On | 21/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRB82 | On | 28/04/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD15 | On | 09/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GRD15 | On | 18/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On | 10/01/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On | 10/01/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1A | On | 18/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1B | On | 18/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1C | On | 18/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1D | On | 18/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRT01 | On | 08/12/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1C | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| HMS1COn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1COn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1COn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1EOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1EOn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1EOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1FOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1GOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HWAY2On | 31/07/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HWAY2On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HWAY2On | 07/12/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HWAY3On | 31/07/2034 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| HWAY3 | On | 31/07/2035 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL01 | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL03 | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL05 | On | 12/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL06 | On | 14/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL07 | On | 24/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL09 | On | 08/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On | 12/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL12 | On | 12/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL13 | On | 12/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL14 | On | 28/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL15 | On | 28/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL18 | On | 10/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL19 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL20 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL21 | On | 15/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IBL22 | On | 15/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IC02 | On | 09/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IFM01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH1A5 | On | 09/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH1B | On | 09/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH1C | On | 09/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH1D | On | 09/12/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2A2 | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2A3 | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2B | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2C | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2D | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IN03 | On | 30/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IN04 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IN07 | On | 16/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IN09 | On | 01/02/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IN669 | On | 10/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND117 | On | 26/04/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND118 | On | 03/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND119 | On | 10/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND120 | On | 17/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND121 | On | 24/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND122 | On | 31/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND123 | On | 07/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND124 | On | 14/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND125 | On | 21/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND126 | On | 28/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND127 | On | 05/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND129 | On | 19/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND131 | On | 02/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND134 | On | 23/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND137 | On | 13/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND138 | On | 20/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING100 | On | 19/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING101 | On | 21/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING102 | On | 29/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING112 | On | 16/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING113 | On | 25/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING114 | On | 31/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING115 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING116 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING117 | On | 29/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING28 | On | 30/04/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING29 | On | 31/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING30 | On | 30/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING31 | On | 31/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ING32 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING33 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING34 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING36 | On | 26/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING46 | On | 16/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING53 | On | 14/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING71 | On | 15/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING82 | On | 30/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING89 | On | 31/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| INJ01 | On | 21/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| INJ02 | On | 30/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPB3 | On | 04/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPL4 | On | 29/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPL5 | On | 28/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPL6 | On | 28/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV01 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IV012 | On | 26/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV013 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV014 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV015 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV03 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV07 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV08 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV09 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA117 | On | 28/04/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA118 | On | 05/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA119 | On | 12/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA120 | On | 19/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA121 | On | 26/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA122 | On | 02/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA123 | On | 09/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA125 | On | 23/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA126 | On | 30/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA128 | On | 14/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA130 | On | 28/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA132 | On | 11/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA135 | On | 01/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA138 | On | 22/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC001 | On | 05/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC002 | On | 12/02/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSB004 | On | 01/02/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSB005 | On | 28/02/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSB006 | On | 01/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSP003 | On | 01/02/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSP004 | On | 01/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSP005 | On | 31/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KW01 | On | 31/10/2027 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| LBK01 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LEO01 | On | 29/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LGL1 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LUX44 | On | 24/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 09/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 19/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 20/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 15/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 15/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 18/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 07/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF04 | On | 22/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF16 | On | 06/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 30/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 29/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| MCB1M | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MET01 | On | 15/12/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MFS1A | On | 20/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MFS1A | On | 20/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MFS1B | On | 20/09/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MGL01 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MTN02 | On | 13/07/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MTN03 | On | 13/07/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MTN04 | On | 13/07/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MTN05 | On | 28/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MTNF0 | On | 06/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK1B | On | 09/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK2A | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK2B | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK3A | On | 09/09/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK4 | On | 28/10/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NBK5B | On | 19/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK6A | On | 19/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK6B | On | 19/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK7B | On | 19/04/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK8A | On | 24/03/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK8B | On | 24/03/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK9A | On | 23/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK9B | On | 23/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK11 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBRN1 | On | 31/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN1 | On | 24/01/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN1 | On | 07/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN2 | On | 17/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN2 | On | 21/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN3 | On | 06/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN3 | On | 06/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NCLN4 | On | 30/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 28/08/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 17/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 22/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 20/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 25/02/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 12/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 25/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 26/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 26/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 26/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 31/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 07/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 15/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 01/06/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 07/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NCLN6 | On | 30/11/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 02/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 08/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 25/01/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 25/01/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 29/01/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED10 | On | 15/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED11 | On | 17/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED12 | On | 14/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED12 | On | 14/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED6 | On | 20/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED7 | On | 08/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED8 | On | 08/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED9 | On | 06/07/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NEDH1 | On | 20/11/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NEDH1 | On | 20/11/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NET31 | On | 30/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NET38 | On | 11/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NILB10 | On | 08/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NILB6 | On | 29/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NILB9 | On | 17/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NMP20 | On | 24/07/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1B1 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1C1 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A | On | 22/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A | On | 22/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A | On | 22/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A | On | 22/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A | On | 22/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A | On | 22/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1B | On | 22/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NQF1B | On | 22/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1B | On | 22/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1B | On | 22/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1C | On | 22/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1C | On | 22/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1C | On | 22/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1C | On | 22/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1D | On | 22/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1D | On | 22/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1D | On | 22/05/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA01 | On | 31/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA01 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA01 | On | 30/11/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA02 | On | 31/10/2022 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA02 | On | 31/05/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA02 | On | 30/11/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NTC08 | On | 13/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1A | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1A | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1B | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1C | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1D | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1E | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OML01 | On | 27/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OMN01 | On | 28/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 31/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA1 | On | 30/04/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PBET01 | On | 13/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| PC2A4 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2A4F | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2B4 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2C4 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2D4 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On | 06/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PNP01 | On | 17/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A2E | On | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A2C | On | 15/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A3E | On | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A4L | On | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A5C | On | 15/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A6C | On | 15/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A9L | On | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A9E | On | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B1E | On | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| PR2B2E | On | 15/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B4I | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B5E | On | 15/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2C1E | On | 15/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2C4I | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D1E | On | 15/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D4I | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRM1A | On | 15/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1A | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1B | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1C | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP2A | On | 04/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PSG01 | On | 13/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R009P | On | 15/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R010P | On | 21/12/2025 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R120C | On | 31/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R155 | On | 31/08/2011 | Spot Bond | | | 5.68000 | 5.68000 | | | 0.00 | 0 | 0.00 |
| R155P | On | 31/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond | | | 7.63000 | 7.63000 | | | 0.00 | 0 | 0.00 |
| R158P | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R159P | On | 15/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R179 | On | 01/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond | | | 8.64000 | 8.64000 | | | 0.00 | 0 | 0.00 |
| R187P | On | 21/12/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R188P | On | 21/12/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On | 31/03/2013 | Spot Bond | | | 1.25000 | 1.30000 | | | 0.00 | 0 | 0.00 |
| R197 | On | 07/12/2023 | Spot Bond | | | 2.59000 | 2.63500 | | | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 7.24000 | 7.24000 | | | 0.00 | 0 | 0.00 |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.68000 | 2.72000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 8.18000 | 8.17500 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 8.32000 | 8.32000 | | | 0.00 | 0 | 0.00 |
| R205 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 15/01/2014 | Spot Bond | | | 6.92500 | 6.92000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 8.41500 | 8.41000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 8.48000 | 8.47500 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.79500 | 8.79500 | | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.71000 | 2.71000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 2.10500 | 2.10500 | | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.68000 | 2.68000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.83000 | 8.82500 | | | 0.00 | 0 | 0.00 |
| R220C | On | 15/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R221C | On | 15/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R222C | On | 15/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R223C | On | 15/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R224C | On | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R225C | On | 15/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R226C | On | 15/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R227C | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R228C | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R229C | On | 15/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R230C | On | 15/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R319C | On | 21/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R320C | On | 21/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R321C | On | 21/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R322C | On | 21/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R323C | On | 21/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R324C | On | 21/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R325C | On | 21/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R326C | On | 21/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R327C | On | 21/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R328C | On | 21/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R329C | On | 21/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R330C | On | 21/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R331C | On | 21/06/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R332C | On | 21/12/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R333C | On | 21/06/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R334C | On | 21/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R335C | On | 21/06/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R336C | On | 21/12/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R337C | On | 21/06/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R338C | On | 21/12/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R339C | On | 21/06/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R340C | On | 21/12/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R341C | On | 21/06/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R342C | On | 21/12/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R343C | On | 21/06/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R344C | On | 21/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R345C | On | 21/06/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R346C | On | 21/12/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R347C | On | 21/06/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R348C | On | 21/12/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R349C | On | 21/06/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R350C | On | 21/12/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R351C | On | 21/06/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R352C | On | 21/12/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSB0 | On | 16/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 06/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 06/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 09/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES02 | On | 12/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP001 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPG01 | On | 28/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RW02 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK10 | On | 19/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK12 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SBK13 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK5 | On | 17/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK7 | On | 24/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK8 | On | 10/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK9 | On | 10/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN18 | On | 14/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN20 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN27 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN29 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN31 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN32 | On | 19/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN33 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN34 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN35 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN36 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN42 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SBN45 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN48 | On | 22/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBR002 | On | 15/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBR003 | On | 05/11/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS13 | On | 22/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS14 | On | 07/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS3 | On | 25/05/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS4 | On | 16/11/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS5 | On | 07/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS7 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS9 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS110 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS111 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS112 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SCM10 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SCM21 | On | 17/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SCM21 | On | 07/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SHI02 | On | 01/10/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SJS01 | On | 25/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SJS02 | On | 09/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SJS03 | On | 30/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SJS04 | On | 30/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SLI1 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SLI2 | On | 15/08/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SMF1 | On | 27/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SMF2 | On | 14/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SMF3 | On | 30/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SNT01 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN802 | On | 04/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN803 | On | 11/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN804 | On | 17/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN805 | On | 17/05/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN806 | On | 18/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN807 | On | 19/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN808 | On | 23/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN809 | On | 24/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN810 | On | 25/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN812 | On | 10/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN814 | On | 21/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN815 | On | 22/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ18 | On | 30/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ25 | On | 30/09/2025 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| T018 | On | 15/07/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS06 | On | 20/03/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS72 | On | 06/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS74 | On | 19/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS75 | On | 30/05/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS76 | On | 10/06/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| TH7A2 | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE6A2 | On | 21/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE6A3 | On | 21/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE6B | On | 21/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE6C | On | 21/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7A1 | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7A3 | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7B | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7C | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8A1 | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8C1 | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8D1 | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TL12 | On | 29/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| TL15 | On | 29/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TN17 | On | 14/11/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TN20 | On | 17/09/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TNF11 | On | 29/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP109 | On | 17/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP111 | On | 28/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP115 | On | 02/06/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP116 | On | 09/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP117 | On | 23/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP118 | On | 08/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UG21 | On | 02/03/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR02 | On | 21/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR40 | On | 10/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| VIP1A2 | On | 07/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1A3 | On | 07/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On | 07/11/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1B2 | On | 07/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On | 07/11/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1C2 | On | 07/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On | 07/11/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VOYT0 | On | 09/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WS04 | On | 30/05/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WS05 | On | 01/08/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WSP1 | On | 28/05/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WSP2 | On | 28/05/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WSP3 | On | 28/05/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WSP4 | On | 28/05/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WSP5 | On | 28/05/2021 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z006 | On | 31/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| Z009 | On | 30/11/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z014 | On | 30/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z018 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z019 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z020 | On | 19/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z025 | On | 30/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z071 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z083 | On | 30/09/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA001 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA002 | On | 16/08/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA003 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA004 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA005 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA007 | On | 31/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA008 | On | 19/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA009 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------------|
| ZA010 On 22/04/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA011 On 20/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA012 On 20/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA013 On 18/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA014 On 18/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA015 On 20/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA016 On 20/07/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA017 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA018 On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA019 On 21/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA020 On 21/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA021 On 20/10/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA022 On 18/11/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | 49,620,382.10 | 7,116 | 1,028,427.00 |